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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

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 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)

rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Donna Marie Carrelli	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	Sears Andrew Merritt	Mark Francis Muething
Michael James O'Connor	Eric William Partlan	Arthur William Wallace III

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this
day of May 2023

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	33,672,760,868		33,672,760,868	33,331,904,289
2. Stocks:				
2.1 Preferred stocks	163,073,219		163,073,219	184,968,184
2.2 Common stocks	683,503,007		683,503,007	683,285,586
3. Mortgage loans on real estate:				
3.1 First liens	3,369,341,023		3,369,341,023	3,088,813,560
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 ($ (7,978,362)), cash equivalents ($ 1,357,908,776) and short-term investments ($ 426,387,338)	1,776,317,752		1,776,317,752	1,991,236,955
6. Contract loans (including $ .... premium notes)	30,959,271		30,959,271	31,459,162
7. Derivatives	823,586,811		823,586,811	872,965,902
8. Other invested assets	1,355,870,303		1,355,870,303	1,363,435,253
9. Receivables for securities	162,004,685		162,004,685	142,312,266
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)	42,037,416,939	0	42,037,416,939	41,690,381,157
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	502,652,726	10,068,871	492,583,855	414,726,057
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,730,434	30,642	1,699,792	2,479,621
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	10,294,744	5,281,334	5,013,410	5,262,831
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,098,992	1,523,374	4,575,618	1,960,978
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	205,107,538		205,107,538	247,110,241
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	44,834,272		44,834,272	89,634,229
18.2 Net deferred tax asset	184,573,489	31,851,893	152,721,596	72,205,814
19. Guaranty funds receivable or on deposit	2,031,782		2,031,782	2,079,536
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)	2,746,332	2,746,332	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	940,821		940,821	43,006
24. Health care ($ ....) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	263,391,731	9,409,754	253,981,977	253,459,195
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,261,819,800	60,912,200	43,200,907,600	42,779,342,665
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	164,526,617		164,526,617	103,698,994
28. Total (Lines 26 and 27)	43,426,346,417	60,912,200	43,365,434,217	42,883,041,659
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	220,328,691		220,328,691	218,662,787
2502. Accrued contractual fee income	33,653,286		33,653,286	34,796,408
2503. Accounts receivable	9,409,754	9,409,754	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	263,391,731	9,409,754	253,981,977	253,459,195

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 25,282,029,193 less $ included in Line 6.3 (including $ 574,326 Modco Reserve)	25,282,029,193	24,259,873,748
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	50,769,197	50,510,234
3.	Liability for deposit-type contracts (including $ Modco Reserve)	784,630,035	779,823,617
4.	Contract claims:		
	4.1 Life	162,817,888	140,168,179
	4.2 Accident and health	378,590	390,642
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 $ 27,482 accident and health premiums	245,184	165,594
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 $ 316,903 assumed and $ 6,566,649 ceded	6,883,552	14,213,374
	9.4 Interest Maintenance Reserve	29,377,794	93,254,039
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,696,838 , accident and health $ and deposit-type contract funds $	4,696,838	8,900,094
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	37,100,443	48,404,491
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	2,730,235	2,060,039
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	308,045	290,003
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,208,338	1,174,746
18.	Amounts held for agents' account, including $ 2,699,665 agents' credit balances	2,699,665	1,071,165
19.	Remittances and items not allocated	141,345,391	232,798,384
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	561,980,785	577,063,642
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	11,996,839,732	12,677,297,503
	24.04 Payable to parent, subsidiaries and affiliates	763,423	1,957,201
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	669,221,456	700,875,712
	24.09 Payable for securities	253,520,681	120,064,449
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	442,429,000	236,402,971
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	40,431,975,465	39,946,759,827
27.	From Separate Accounts Statement	164,526,617	103,698,994
28.	Total liabilities (Lines 26 and 27)	40,596,502,082	40,050,458,821
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		0
33.	Gross paid in and contributed surplus	815,178,800	815,178,800
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,952,245,835	2,015,896,538
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)	2,767,424,635	2,831,075,338
38.	Totals of Lines 29, 30 and 37	2,768,932,135	2,832,582,838
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,365,434,217	42,883,041,659
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	409,223,484	209,544,587
2502.	Unclaimed property	27,313,442	23,267,792
2503.	Accounts payable	5,892,074	3,590,592
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	442,429,000	236,402,971
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	1,723,432,981	(12,908,965,213)	(7,198,257,952)
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	229,857,717	339,902,205	1,018,987,195
4.	Amortization of Interest Maintenance Reserve (IMR)	4,525,312	27,052,272	36,421,280
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	67,763,198	318,865,582	496,787,124
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts	3,845,865	958,206	4,705,776
	8.3 Aggregate write-ins for miscellaneous income	10,405,891	11,809,259	43,057,256
9.	Totals (Lines 1 to 8.3)	2,039,830,964	(12,210,377,689)	(5,598,299,321)
10.	Death benefits	3,119,837	6,314,045	19,313,347
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,585,251	2,705,651	22,540,278
12.	Annuity benefits	190,750,300	49,760,135	460,170,085
13.	Disability benefits and benefits under accident and health contracts	963,685	985,335	3,804,204
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	559,067,532	405,143,080	1,460,476,453
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	42,525,144	38,690,510	142,273,578
18.	Payments on supplementary contracts with life contingencies		92	(1,213)
19.	Increase in aggregate reserves for life and accident and health contracts	1,022,398,419	(13,053,826,161)	(8,743,882,548)
20.	Totals (Lines 10 to 19)	1,823,410,168	(12,550,227,313)	(6,635,305,816)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	90,959,341	75,936,092	364,090,995
22.	Commissions and expense allowances on reinsurance assumed	108,011	93,832	526,914
23.	General insurance expenses and fraternal expenses	38,505,595	38,198,954	158,746,732
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,860,484	3,441,604	12,160,149
25.	Increase in loading on deferred and uncollected premiums	(314,353)	(31,008)	192,875
26.	Net transfers to or (from) Separate Accounts net of reinsurance	86,317,770	(17,641,216)	(22,047,053)
27.	Aggregate write-ins for deductions	0	331,212,665	319,161,240
28.	Totals (Lines 20 to 27)	2,042,847,016	(12,119,016,390)	(5,802,473,964)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(3,016,052)	(91,361,299)	204,174,643
30.	Dividends to policyholders and refunds to members	2,408	2,798	10,069
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,018,460)	(91,364,097)	204,164,574
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	52,044,475	(31,241,806)	13,603,479
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)	(55,062,935)	(60,122,291)	190,561,095
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 8,540,308 (excluding taxes of $ (15,776,830) transferred to the IMR)	(99,215,686)	25,274,069	(32,534,189)
35.	Net income (Line 33 plus Line 34)	(154,278,621)	(34,848,222)	158,026,906
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,832,582,838	2,878,120,622	2,878,120,622
37.	Net income (Line 35)	(154,278,621)	(34,848,222)	158,026,906
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (16,817,499)	8,053,667	(88,066,773)	(200,664,475)
39.	Change in net unrealized foreign exchange capital gain (loss)	3,177,213		8,817,141
40.	Change in net deferred income tax	93,323,673	(38,256,625)	(33,120,202)
41.	Change in nonadmitted assets	(29,009,492)	(1,137,959)	(4,655,490)
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			236,182,404
44.	Change in asset valuation reserve	15,082,857	(46,857,569)	(72,918,048)
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)	(454,367,260)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance		329,212,665	317,161,240
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(63,650,703)	(37,340,349)	(45,537,784)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,768,932,135	2,840,780,273	2,832,582,838
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	8,737,324	10,325,319	36,447,215
08.302.	Interest on company-owned life insurance	1,665,903	1,470,205	6,015,989
08.303.	Reinsurance experience refund	0	0	506,212
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,664	13,735	87,840
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	10,405,891	11,809,259	43,057,256
2701.	Amortization of ceding commission		329,212,665	317,161,240
2702.	Reinsurance fee		2,000,000	2,000,000
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)	0	331,212,665	319,161,240
5301.	Employee and agent stock option contribution		0	0
5302.	Brothers Management transferred to GAFRI		0	0
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	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,724,862,041	1,286,391,516	6,989,285,203
2.	Net investment income	268,659,166	384,130,468	1,223,725,675
3.	Miscellaneous income	79,312,166	331,293,674	540,147,485
4.	Total (Lines 1 to 3)	2,072,833,373	2,001,815,658	8,753,158,363
5.	Benefit and loss related payments	703,569,056	806,902,184	2,266,789,240
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	86,317,770	(17,641,216)	(22,047,053)
7.	Commissions, expenses paid and aggregate write-ins for deductions	147,049,298	134,386,060	551,485,249
8.	Dividends paid to policyholders	2,408	2,798	10,069
9.	Federal and foreign income taxes paid (recovered) net of $ (7,236,522) tax on capital gains (losses)	7,996	46,220,408	103,798,463
10.	Total (Lines 5 through 9)	936,946,528	969,870,234	2,900,035,968
11.	Net cash from operations (Line 4 minus Line 10)	1,135,886,845	1,031,945,424	5,853,122,395
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,334,224,714	6,241,333,713	14,058,518,365
	12.2 Stocks	37,142,288	9	18,218,012
	12.3 Mortgage loans	70,766,282	182,570,029	537,024,492
	12.4 Real estate	0	0	0
	12.5 Other invested assets	55,392,316	47,303,771	274,007,827
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(88,759)
	12.7 Miscellaneous proceeds	(14,687,330)	0	(22,325,520)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,482,838,270	6,471,207,522	14,865,354,417
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,820,933,305	6,920,294,774	16,364,817,270
	13.2 Stocks	30,276,003	52	109,234,027
	13.3 Mortgage loans	353,645,165	299,093,804	1,107,745,261
	13.4 Real estate	0	0	0
	13.5 Other invested assets	41,082,018	48,708,682	300,895,779
	13.6 Miscellaneous applications	42,882,276	(652,370,712)	673,935,708
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,288,818,767	6,615,726,600	18,556,628,045
14.	Net increase (or decrease) in contract loans and premium notes	(499,891)	(30,579,382)	(32,719,274)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(805,480,606)	(113,939,696)	(3,658,554,354)
	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	(34,285,652)	157,078,044	50,372,894
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(511,039,791)	(10,522,949)	(1,262,584,245)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(545,325,443)	146,555,095	(1,212,211,351)
	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)	(214,919,204)	1,064,560,823	982,356,690
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,991,236,956	1,008,880,265	1,008,880,265
	19.2 End of period (Line 18 plus Line 19.1)	1,776,317,752	2,073,441,089	1,991,236,956

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

20.0001.	Bond conversions and refinancing	111,514,066		453,096,376
20.0002.	Bonds transferred to other invested assets	18,555,573		119,664,976
20.0003.	Common stock conversions	17,612,705		205,249
20.0004.	Net investment income payment-in-kind for bonds	358,836		1,072,948
20.0005.	Bonds transferred to mortgage loans			362,734,554
20.0006.	Other invested assets transferred to bonds			17,100,287
20.0007.	Exchanges		162,125	
20.0008.	Transfers		11,490,305	

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	4,205,901	6,869,900	24,857,140
3.	Ordinary individual annuities	1,853,404,231	1,352,147,583	7,344,903,146
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	1,606,981	1,009,564	5,079,281
7.	A & H - group	18,517	17,458	73,886
8.	A & H - credit (group and individual)			0
9.	A & H - other	1,206,126	1,269,459	4,930,620
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,860,441,756	1,361,313,964	7,379,844,073
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	1,860,441,756	1,361,313,964	7,379,844,073
14.	Deposit-type contracts	2,358,745	2,887,636	9,164,370
15.	Total (Lines 13 and 14)	1,862,800,501	1,364,201,600	7,389,008,443
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the MassMutual Ascend Life Insurance Company ("MMALIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Company was formerly known as Great American Life Insurance Company.

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2023	12/31/2022
(1) State basis	XXX	XXX	XXX	$ (154,278,621)	$ 158,026,906
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	4	7, 3	(8,562,111)	(26,420,295)
Reserves for fixed indexed annuities	51	4	1, 19	97,587,260	(187,982,067)
Tax impact	101	4	18.2, 32	36,628	381,717
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (243,340,399)	$ 372,047,552
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 2,768,932,135	$ 2,832,582,838
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(256,476,214)	(39,219,472)
Reserves for fixed indexed annuities	51	3, 4	1, 19	145,787,597	48,200,337
Tax impact	101	2, 4	18.2, 32	38,224,779	13,094,188
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,841,395,972	$ 2,810,507,785

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
00176BAM5	$ 202,546	$ 110,277	$ 92,269	$ 110,277	$ 116,065	03/31/2023
001406AA5	1,763,035	1,274,229	488,807	1,274,229	1,285,767	03/31/2023
26827EAC9	9,193,316	4,723,119	4,470,196	4,723,119	6,207,776	03/31/2023
3622EAAA8	3,756,795	3,647,858	108,936	3,647,858	3,611,452	03/31/2023
61751DAE4	1,645,601	1,578,836	66,764	1,578,836	1,967,072	03/31/2023
617526AD0	2,356,207	2,115,198	241,009	2,115,198	2,354,557	03/31/2023
86358RXZ5	421,445	412,256	9,189	412,256	413,530	03/31/2023
05951KAN3	622,182	623,350	(1,169)	623,350	601,336	03/31/2023
059522AU6	2,269,369	2,102,631	166,738	2,102,631	2,176,835	03/31/2023
12628LAD2	785,041	763,053	21,988	763,053	660,429	03/31/2023
12667F4N2	2,210,900	2,186,739	24,161	2,186,739	2,182,686	03/31/2023
12667F5E1	1,062,067	1,059,207	2,860	1,059,207	995,081	03/31/2023
12668APC3	896,073	883,009	13,065	883,009	857,687	03/31/2023
17307GED6	1,409,643	1,393,308	16,335	1,393,308	1,455,502	03/31/2023
17309BAB3	220,495	214,662	5,834	214,662	195,222	03/31/2023
32051GSQ9	1,814,597	1,786,038	28,559	1,786,038	1,836,075	03/31/2023
32051GT70	663,419	662,609	810	662,609	596,313	03/31/2023
46627MAD9	589,002	581,089	7,914	581,089	518,389	03/31/2023
46627MEJ2	1,138,638	1,136,631	2,006	1,136,631	957,220	03/31/2023
59020UW43	223,543	223,584	(41)	223,584	245,108	03/31/2023
643529AC4	537,761	506,075	31,686	506,075	563,770	03/31/2023
74923GAC7	1,432,936	1,431,302	1,634	1,431,302	1,521,208	03/31/2023
74923HAQ4	538,028	538,123	(95)	538,123	480,166	03/31/2023
74928RAB0	248,088	241,996	6,091	241,996	266,975	03/31/2023
74928XBB6	4,436,827	3,886,418	550,409	3,886,418	4,352,809	03/31/2023
75115BAC3	1,010,823	1,015,108	(4,285)	1,015,108	1,087,275	03/31/2023
75115DAA3	195,780	193,598	2,183	193,598	182,546	03/31/2023
761118BU1	717,506	688,322	29,183	688,322	756,457	03/31/2023
761118FM5	2,089,659	1,852,770	236,889	1,852,770	1,945,475	03/31/2023
761118GS1	1,139,848	1,138,816	1,032	1,138,816	1,041,063	03/31/2023
761118SC3	1,581,486	1,581,588	(103)	1,581,588	1,360,351	03/31/2023
761118UG1	506,268	503,201	3,067	503,201	428,316	03/31/2023
76112BNM8	4,707,569	4,708,889	(1,320)	4,708,889	4,941,288	03/31/2023
855541AC2	854,276	851,419	2,857	851,419	808,830	03/31/2023
863579J90	344,828	339,476	5,352	339,476	355,595	03/31/2023
86360BAG3	1,782,553	1,688,545	94,008	1,688,545	1,858,413	03/31/2023
86360BAJ7	684,793	671,937	12,855	671,937	700,892	03/31/2023
87222EAB4	838,918	811,788	27,130	811,788	736,793	03/31/2023
87222EAC2	971,562	933,068	38,494	933,068	795,832	03/31/2023
45660LCK3	2,673,423	2,598,842	74,581	2,598,842	2,689,571	03/31/2023
939336X99	1,829,627	1,670,689	158,938	1,670,689	1,792,660	03/31/2023
05949CHM1	768,548	755,812	12,736	755,812	773,623	03/31/2023
05949CKX3	1,213,201	1,188,146	25,055	1,188,146	1,243,199	03/31/2023
05990HAT0	934,146	930,177	3,969	930,177	940,458	03/31/2023
073880AD8	1,121,205	1,122,339	(1,134)	1,122,339	1,064,409	03/31/2023
07401CAS2	3,138,214	3,078,739	59,474	3,078,739	3,132,170	03/31/2023
12543XAD8	1,165,771	1,150,483	15,288	1,150,483	1,070,971	03/31/2023
12544DAG4	85,474	83,364	2,109	83,364	73,861	03/31/2023
12545EAK2	1,406,029	1,363,895	42,134	1,363,895	1,226,917	03/31/2023
12638PAB5	719,347	697,335	22,011	697,335	549,668	03/31/2023
126694CS5	2,842,754	2,832,174	10,581	2,832,174	2,292,959	03/31/2023
126694HP6	421,087	419,930	1,157	419,930	402,076	03/31/2023
12669G3S8	1,254,365	1,250,349	4,015	1,250,349	1,124,398	03/31/2023
16165MAG3	1,841,254	1,776,091	65,163	1,776,091	1,597,907	03/31/2023
2254582Y3	1,208,346	1,200,002	8,344	1,200,002	1,082,976	03/31/2023
225458L55	539,692	536,533	3,159	536,533	500,154	03/31/2023
225470VF7	1,460,576	1,422,984	37,592	1,422,984	1,400,985	03/31/2023
36185N6N5	4,571,722	4,071,935	499,788	4,071,935	4,514,039	03/31/2023
362341FN4	774,099	765,095	9,005	765,095	702,117	03/31/2023
362341XC8	857,596	848,675	8,921	848,675	768,173	03/31/2023
36242DQY2	99,752	97,979	1,772	97,979	93,530	03/31/2023
41161PCX9	191,672	191,284	388	191,284	190,228	03/31/2023
466247J46	74,610	73,055	1,554	73,055	73,519	03/31/2023
466247UG6	526,361	514,800	11,561	514,800	510,820	03/31/2023
46630WAB6	872,431	866,888	5,543	866,888	808,108	03/31/2023
46630WAL4	506,494	500,786	5,709	500,786	479,625	03/31/2023
46631NAA7	719,259	693,483	25,776	693,483	569,822	03/31/2023
576433D52	503,578	493,400	10,178	493,400	450,563	03/31/2023
57643MLZ5	284,150	280,753	3,397	280,753	269,995	03/31/2023
59023PAB9	508,302	498,819	9,484	498,819	517,983	03/31/2023
74958YAE2	287,181	287,688	(507)	287,688	287,680	03/31/2023
78473TAJ9	198,841	177,853	20,989	177,853	154,392	03/31/2023
863579RP5	609,579	590,361	19,218	590,361	577,909	03/31/2023
863579UL0	263,373	261,997	1,377	261,997	256,211	03/31/2023
92979DAC9	2,710,529	2,629,297	81,232	2,629,297	2,800,364	03/31/2023
94984DAC8	342,454	342,081	373	342,081	345,646	03/31/2023
94986CAA2	264,625	265,827	(1,202)	265,827	262,986	03/31/2023
			8,063,024			

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	$	490,854,211
2. 12 Months or Longer		2,561,106,464

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

1. Less than 12 Months	$	8,661,146,796
2. 12 Months or Longer		16,182,128,750

(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	30	36	$ 74,752,092	$ 102,166,634	$ 67,142,563	$ 96,483,303
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	3,499,929	3,499,929	5,456,946	5,744,476
(4) Preferred Stock - FV	16	23	36,088,346	62,654,401	36,088,346	62,654,401
(5) Total (1+2+3+4)	47	60	$ 114,340,367	$ 168,320,964	$ 108,687,855	$ 164,882,180

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	0	0
(2) Aggregate amount of investment income	$ -	$ -

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

On August 16th, 2022, the Inflation Reduction Act was signed into law and includes certain corporate income tax provisions. Impacts to the Company include the imposition of a corporate alternative minimum tax (“CAMT”) applicable to tax years beginning after December 31, 2022. The CAMT imposes a 15% minimum tax on adjusted financial statement income on corporations that have an average adjusted financial statement income over $1 billion in the prior three-year period (2020-2022). As of the reporting date, the Company has not determined if it will be liable for CAMT in 2023. In accordance with INT 22-02: *Fourth Quarter 2022 through First Quarter 2023 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax*, the financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made. The United States Treasury Secretary has been authorized to issue guidance on the CAMT and pending such guidance the Company is not able to make a reasonable estimate.

A. Deferred tax assets and deferred tax liabilities

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

	03-2023			12-2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 202,714,060	$ 76,145,911	$ 278,859,971	$ 187,418,721	$ -	$ 187,418,721	$ 15,295,339	$ 76,145,911	$ 91,441,250
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	202,714,060	76,145,911	278,859,971	187,418,721	-	187,418,721	15,295,339	76,145,911	91,441,250
d. Deferred tax assets nonadmitted	88,022,036	(56,170,143)	31,851,893	73,566,963	(71,340,460)	2,226,503	14,455,073	15,170,317	29,625,390
e. Subtotal net admitted deferred tax asset	114,692,024	132,316,054	247,008,078	113,851,758	71,340,460	185,192,218	840,266	60,975,594	61,815,860
f. Deferred tax liabilities	38,116,339	56,170,143	94,286,482	41,645,944	71,340,460	112,986,404	(3,529,605)	(15,170,317)	(18,699,922)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 76,575,685	$ 76,145,911	$ 152,721,596	$ 72,205,814	$ -	$ 72,205,814	$ 4,369,871	$ 76,145,911	$ 80,515,782

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

	03-2023			12-2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 28,862,746	$ 28,862,746	$ -	$ -	$ -	$ -	$ 28,862,746	$ 28,862,746
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)	76,575,685	47,283,165	123,858,850	72,205,814	-	72,205,814	4,369,871	47,283,165	51,653,036
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	76,575,685	47,283,165	123,858,850	72,205,814	-	72,205,814	4,369,871	47,283,165	51,653,036
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	391,473,210	XXX	XXX	415,619,723	XXX	XXX	(24,146,513)
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	38,116,339	56,170,143	94,286,482	41,645,944	71,340,460	112,986,404	(3,529,605)	(15,170,317)	(18,699,922)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 114,692,024	$ 132,316,054	$ 247,008,078	$ 113,851,758	$ 71,340,460	$ 185,192,218	$ 840,266	$ 60,975,594	$ 61,815,860

(3) Other admissibility criteria:

	03-2023	12-2022
a. Ratio percentage used to determine recovery period and threshold limitation amount	830%	871%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,609,821,399	$ 2,770,798,155

(4) Impact of tax planning strategies:

	03-2023		12-2022		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)	$ 202,714,060	$ 76,145,911	$ 187,418,721	$ -	$ 15,295,339	$ 76,145,911
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	17.5%	0.0%	0.0%	0.0%	17.5%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	114,692,024	132,316,054	113,851,758	71,340,460	840,266	60,975,594
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	24.6%	0.0%	0.0%	0.0%	24.6%

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax expense:

	03-2023	12-2022	Change
a. Federal	$ 52,036,480	$ 13,600,685	$ 38,435,795
b. Foreign	7,995	2,794	5,201
c. Subtotal	52,044,475	13,603,479	38,440,996
d. Federal income tax (benefit) expense on net capital gains	(7,236,522)	(14,295,851)	7,059,329
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 44,807,953	$ (692,372)	$ 45,500,325

(2) Deferred tax assets:

		03-2023	12-2022	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	126,027,323	112,698,436	13,328,887
4	Investments	-	-	-
5	Deferred acquisition costs	64,542,937	61,621,231	2,921,706
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	-	-
9	Pension accrual	218,157	217,028	1,129
10	Receivables - nonadmitted	6,102,664	6,232,003	(129,339)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,667,812	2,084,813	(417,001)
14	Accruals	4,155,167	4,565,210	(410,043)
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$202,714,060	$187,418,721	$ 15,295,339
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	88,022,036	73,566,963	14,455,073
d.	Admitted ordinary deferred tax assets	$114,692,024	$113,851,758	$ 840,266
e.	Capital			
1	Investments	$ 76,145,911	$ -	$ 76,145,911
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	-	-	-
99	Subtotal	$ 76,145,911	$ -	$ 76,145,911
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(56,170,143)	(71,340,460)	15,170,317
h.	Admitted capital deferred tax assets	$132,316,054	$ 71,340,460	$ 60,975,594
i.	Admitted deferred tax assets	$247,008,078	$185,192,218	$ 61,815,860

(3) Deferred tax liabilities:

		03-2023	12-2022	Change
a.	Ordinary			
1	Investments	$ 1,015,796	$ 1,015,796	$ -
2	Fixed assets	467,141	902,671	(435,530)
3	Deferred and uncollected premium	2,013,675	2,079,689	(66,014)
4	Policyholder reserves	3,607,066	3,869,176	(262,110)
5	Other	439,161	439,162	(1)
6	Policy loans	255,590	265,367	(9,777)
7	Other - Reserve transition adjustment	30,317,910	33,074,083	(2,756,173)
99	Subtotal	$ 38,116,339	$ 41,645,944	$ (3,529,605)
b.	Capital			
1	Investments	$ 56,170,143	$ 71,340,460	$ (15,170,317)
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 56,170,143	$ 71,340,460	$ (15,170,317)
c.	Deferred tax liabilities	$ 94,286,482	$112,986,404	$ (18,699,922)

	03-2023	12-2022	Change
(4) Net deferred tax assets/(liabilities)	$152,721,596	$ 72,205,814	$ 80,515,782

NOTES TO FINANCIAL STATEMENTS

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

	03-2023	12-2022
Provision computed at federal statutory rate	$ (35,452,031)	$ 40,254,415
Reinsurance items	(11,962,931)	54,946,270
OAC 3901-1-67 adoption	-	(46,220,408)
Investment items	(1,723,945)	(10,404,565)
Nonadmitted assets	129,339	(3,571,589)
Tax credits	-	(117,666)
Other	493,848	(2,458,627)
Total statutory income tax expense (benefit)	$ (48,515,720)	$ 32,427,830
Federal and foreign income tax expense (benefit)	$ 44,807,953	$ (692,372)
Change in net deferred income taxes	(93,323,673)	33,120,202
Total statutory income tax expense (benefit)	$ (48,515,720)	$ 32,427,830

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
2023	$ -	$ -	$ -
2022	$ -	$ -	$ -
2021	$ -	$ 28,862,746	$ 28,862,746

(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 $940,821 due from and $763,423 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 $15,814,519, 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 $42,340,800 and $48,262,300 of FHLB stock at March 31, 2023 and December 31, 2022, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,348,965,485 as of March 31, 2023. 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 shares of Class B membership stock at March 31, 2023 and December 31, 2022, respectively. The Company held 223,408 and 282,623 shares of activity and excess stock at March 31, 2023 and December 31, 2022, respectively.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at March 31, 2023 was $1,348,965,485 (fair value) and $1,424,061,255 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2023 was $500,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,348,965,485 (fair value) and $1,424,061,255 (carrying value) at March 31, 2023. The amount borrowed from the FHLB at the time of maximum collateral was $500,000,000.

(4) Borrowing from FHLB

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $44,291,500 as of March 31, 2023 and $37,437,537 as of December 31, 2022. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $1,159,043 for the three months ended March 31, 2023 and $3,968,648 for the year ended December 31, 2022.

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

No significant change.

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	$ -	$ 1,449	$ -	$ -	$ 1,449
Industrial and misc. (unaffiliated)	-	7,251,833	6,234,414	-	13,486,247
Hybrid securities	-	312,500	-	-	312,500
Total bonds	-	$ 7,565,782	6,234,414	-	13,800,196
Non-affiliated preferred stock	23,033,946	15,300,000	101,134,456	-	139,468,402
Non-affiliated common stock	91,076,610	-	184,135,281	-	275,211,891
Currency swaps	-	705,677	-	-	705,677
Currency forwards	-	529,435	-	-	529,435
Interest rate swaps	-	102,077	-	-	102,077
Separate account assets	1,705,446	162,821,171	-	-	164,526,617
Total assets at fair value	$ 115,816,002	$ 187,024,142	$ 291,504,151	$ -	$ 594,344,295
Liabilities at fair value					
Currency swaps	$ -	$ 9,751,495	$ -	$ -	$ 9,751,495
Currency forwards	-	954,316	-	-	954,316
Interest rate swaps	-	94,129,358	-	-	94,129,358
Separate account liabilities	1,705,446	162,821,171	-	-	164,526,617
Total liabilities at fair value	$ 1,705,446	$ 267,656,340	$ -	$ -	$ 269,361,786

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

	Beginning Balance at 12/31/2022	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	Issuances	Settlements	Other Adjustments	Ending Balance at 3/31/2023
Bonds: industrial and misc (unaffiliated)	$ 12,679,423	$ -	$ -	$ (8,348,919)	$ (3,984,624)	$ -	$ -	$ (371)	$ 5,888,905	$ 6,234,414
Non-affiliated preferred stock	127,327,521	-	-	-	(12,451,324)	1,374,710		-	(15,116,451)	101,134,456
Non-affiliated common stock	140,349,829	-	-	-	(5,329,094)	-	-	(4,793,600)	53,908,146	184,135,281
Total	$ 280,356,773	$ -	$ -	$ (8,348,919)	$ (21,765,042)	$ 1,374,710	$ -	$ (4,793,971)	$ 44,680,600	$ 291,504,151

(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)
Financial assets:							
Bonds:							
U.S. Governments	$ 90,438,016	$ 123,122,747	$ -	$ 90,438,016	$ -	$ -	$ -
All other government	18,057,789	19,161,385	-	18,057,789	-	-	-
States, territories and possessions	184,836,758	189,527,566	-	184,836,758	-	-	-
Political subdivisions of states, territories	259,553,314	260,284,246	-	259,553,314	-	-	-
Special revenue	1,559,591,154	1,677,580,326	-	1,559,591,154	-	-	-
Industrial and misc. (unaffiliated)	27,508,163,891	30,086,931,018	-	21,244,974,204	6,263,189,687	-	-
Hybrid securities	702,417,793	760,489,976	-	689,179,393	13,238,400	-	-
Parent, subs and affiliates	519,486,149	555,663,604	-	406,560,507	112,925,642	-	-
Total bonds	$ 30,842,544,864	$ 33,672,760,868	$ -	$ 24,453,191,135	$ 6,389,353,729	$ -	$ -
Non affiliated preferred stock	176,082,000	163,073,219	42,815,570	15,300,000	117,966,430	-	-
Non affiliated common stock	275,211,891	275,211,891	91,076,610	-	184,135,281	-	-
Mortgage loans	3,179,187,665	3,069,341,023	-	-	3,179,187,665	-	-
Currency forwards	529,435	529,435	-	529,435	-	-	-
Fixed-indexed annuity options	514,339,547	822,249,622	162,831,095	351,508,452	-	-	-
Interest rate swaps	102,077	102,077	-	102,077	-	-	-
Currency swaps	705,677	705,677	-	705,677	-	-	-
Separate account assets	164,526,617	164,526,617	1,705,446	162,821,171	-	-	-
Cash, cash equivalents and short-term investments	1,776,317,752	1,776,317,752	1,776,317,752	-	-	-	-
Policy loans	30,959,271	30,959,271	-	-	30,959,271	-	-
Total financial assets	36,960,506,796	39,975,777,452	2,074,746,473	$ 24,984,157,947	$ 9,901,602,376	$ -	$ -
Financial liabilities:							
Currency swaps	$ 9,751,495	$ 9,751,495	$ -	$ 9,751,495	$ -	$ -	$ -
Currency forwards	954,316	954,316	-	954,316	-	-	-
Interest rate swaps	94,129,358	94,129,358	-	94,129,358	-	-	-
Fixed-indexed annuity options	-	564,386,287	-	-	-	-	-
Separate account liabilities	164,526,617	164,526,617	1,705,446	162,821,171	-	-	-
Total financial liabilities	$ 269,361,786	$ 833,748,073	$ 1,705,446	$ 267,656,340	$ -	$ -	$ -

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

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

Note 21 – Other Items

A. On February 17, 2022, MMALIC entered into a Funds Withheld Coinsurance agreement effective February 1, 2022, with Martello Re Limited, a Bermuda-domiciled Class E life and annuity reinsurer launched in 2022. MMALIC ceded statutory reserves of $14,188,769,319 on a closed block of fixed, fixed-indexed and payout annuity policies, in exchange for a $320,000,000 ceding commission paid by Martello Re. Under this agreement, the Company ceded $12,023,007,987 and $12,648,690,025 of annuity reserves at March 31, 2023 and December 31, 2022, respectively.

The Company entered into a quota share indemnity reinsurance agreement on fixed-indexed annuity (“FIA”) policies with Hannover Life Reassurance Company of America (“HLR”) effective December 31, 2018. Effective January 1, 2022 the Company has recaptured the FIA policies ceded to HLR in the agreement that became effective on December 31, 2018. The financial impact of the reinsurance recapture was a decrease to statutory capital of $140,568,399.

B. The Company had no troubled debt restructuring.

C. Other Disclosures:

The impact of the Martello Re transaction on MMALIC’s income statement for 2022 is as follows:

	12-2022
Premiums and other revenues:	
Premiums and annuity considerations for life and accident and health contracts	$ (14,113,436,353)
Net investment income	(451,786,096)
Commissions and expense allowances on reinsurance ceded	451,581,204
Aggregate write-ins for miscellaneous income	(34,606,397)
Total premiums and other revenues	$ (14,148,247,642)
Benefits and expenses:	
Annuity benefits	$ (470,692,560)
Surrender benefits and withdrawals for life contracts	(1,604,832,240)
Increase in aggregate reserves for life and accident and health contracts	(12,416,592,021)
Aggregate write-ins for deductions	317,161,240
Total benefits and expenses	$ (14,174,955,581)

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.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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
MM Ascend Life Investor Services, 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: $ 219,752,838

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	$ 505,922,314	$ 555,663,604
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 401,901,977	$ 408,291,116
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 152,544,036	$ 159,849,126
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,060,368,327	$ 1,123,803,846
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 Avenue, 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
Ares 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	549300R4YHRZ8JUZU385	SEC	NO
130074	Ares Management LLC	549300JA9GMPFTSVQQ05	SEC	NO
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS
131940	Angelo, Gordon & Co., L.P.	XXJ808R0NB9FETFPCB63	SEC	NO
157359	Centerbridge Martello Advisors, LLC	549300F5X7LPP05D3544	SEC	NO
311767	Fractal Investments LLC - Pending Mandate	984500D14JFD006CBC96	SEC	NO
801-8162	Western Asset Management Company	549300C5A561UXUICN46	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 3/31/2023, 67 issues for 54 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 $443,891,280 or 1.29% 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	$ 2,079,697,720
	1.13 Commercial Mortgages	$ 1,289,643,303
	1.14 Total Mortgages in Good Standing	$ 3,369,341,023
	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)	$ 3,369,341,023
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

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	36,296	40,104,900	6,981		40,148,177	
2. Alaska AK	L	2,528	868,683			871,211	
3. Arizona AZ	L	145,715	45,960,576	2,195		46,108,486	39,356
4. Arkansas AR	L	37,969	18,974,132	293		19,012,394	
5. California CA	L	1,127,318	143,098,012	2,112		144,227,442	146,645
6. Colorado CO	L	53,966	18,823,868	16,611		18,894,445	33,293
7. Connecticut CT	L	89,646	36,706,027	66		36,795,739	89,811
8. Delaware DE	L	15,141	10,682,741			10,697,882	
9. District of Columbia DC	L	5,781	638,580			644,361	
10. Florida FL	L	417,423	169,374,783	72,215		169,864,421	400,302
11. Georgia GA	L	179,876	45,275,002	10,685		45,465,563	
12. Hawaii HI	L	66,887	15,015,807			15,082,694	15,305
13. Idaho ID	L	19,701	14,521,432	651		14,541,784	
14. Illinois IL	L	175,557	68,355,374	44,110		68,575,041	4,497
15. Indiana IN	L	43,613	48,979,942	37,286		49,060,841	320,063
16. Iowa IA	L	45,234	18,118,290	34,499		18,198,023	23,215
17. Kansas KS	L	28,878	10,089,675	45,490		10,164,043	
18. Kentucky KY	L	41,037	27,134,385	48,432		27,223,854	
19. Louisiana LA	L	51,044	45,570,817			45,621,861	
20. Maine ME	L	16,421	8,685,081	1,238		8,702,740	16,647
21. Maryland MD	L	128,119	27,957,856	2,533		28,088,508	9,988
22. Massachusetts MA	L	101,880	43,034,888			43,136,768	196,154
23. Michigan MI	L	70,529	91,107,803	790		91,179,122	
24. Minnesota MN	L	90,850	29,675,764	4,818		29,771,432	
25. Mississippi MS	L	35,627	12,015,425	733		12,051,785	
26. Missouri MO	L	77,731	61,190,590	58,470		61,326,791	
27. Montana MT	L	2,176	1,465,801	6,987		1,474,964	
28. Nebraska NE	L	63,042	10,820,188	15,252		10,898,482	
29. Nevada NV	L	70,631	9,704,582	3,308		9,778,521	
30. New Hampshire NH	L	12,178	9,932,755	17,731		9,962,664	128,180
31. New Jersey NJ	L	141,149	67,993,290	1,143		68,135,582	9,711
32. New Mexico NM	L	52,354	1,595,537			1,647,891	4,162
33. New York NY	N	35,820	3,630,583	1,580		3,667,983	
34. North Carolina NC	L	255,855	78,521,585	381,393		79,158,833	
35. North Dakota ND	L	12,401	5,076,337			5,088,738	
36. Ohio OH	L	116,108	90,283,279	15,575		90,414,962	171,349
37. Oklahoma OK	L	129,240	10,298,718	21,329		10,449,287	93,271
38. Oregon OR	L	24,464	9,651,834	13,130		9,689,428	4,946
39. Pennsylvania PA	L	277,668	123,818,174	2,903		124,098,745	200,998
40. Rhode Island RI	L	10,205	15,240,347			15,250,552	
41. South Carolina SC	L	95,341	51,427,947	68,614		51,591,902	107,910
42. South Dakota SD	L	8,230	6,671,151			6,679,381	
43. Tennessee TN	L	88,206	71,005,969	38,997		71,133,172	42,177
44. Texas TX	L	552,927	93,181,681	35,097		93,769,705	152,119
45. Utah UT	L	42,789	19,739,429	9,435		19,791,653	
46. Vermont VT	L	6,979	2,672,688	5,924		2,685,591	
47. Virginia VA	L	203,986	33,765,842	52,732		34,022,560	
48. Washington WA	L	70,857	28,572,863	48,218		28,691,938	46,769
49. West Virginia WV	L	28,918	10,663,192	1,502		10,693,612	
50. Wisconsin WI	L	63,799	46,564,713	72,799		46,701,311	101,877
51. Wyoming WY	L	4,621	749,126			753,747	
52. American Samoa AS	N					0	
53. Guam GU	N	18,746				18,746	
54. Puerto Rico PR	N	41				41	
55. U.S. Virgin Islands VI	N	1,092				1,092	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	20,826	3,168	0	0	23,994	0
59. Subtotal	XXX	5,515,416	1,855,011,212	1,203,857	0	1,861,730,485	2,358,745
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	65,923		71,179		137,102	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	5,581,339	1,855,011,212	1,275,036	0	1,861,867,587	2,358,745
96. Plus Reinsurance Assumed	XXX	693,736	511,397	801,225		2,006,358	
97 Totals (All Business)	XXX	6,275,075	1,855,522,609	2,076,261	0	1,863,873,945	2,358,745
98. Less Reinsurance Ceded	XXX	2,505,594	135,231,274	1,275,036		139,011,904	2,851
99. Totals (All Business) less Reinsurance Ceded	XXX	3,769,481	1,720,291,335	801,225	0	1,724,862,041	2,355,894
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	20,826	3,168			23,994	
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	20,826	3,168	0	0	23,994	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:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 7

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 Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending 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 II LLC	None		Delaware
MM Global Capabilities III 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
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III 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
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
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
Senior Credit Investments, LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands

*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 Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV 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
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending 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
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investment Holding 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
MM Direct Private Investments UK Limited	None		United Kingdom
DPI-ACRES Capital LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		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 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	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
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
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Teaktree Acquisition, LLC	None		Delaware
VGS Acquisition Holding, 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
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		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
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America 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
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	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings Pty Ltd	98-0457456		Australia
Altis Asset Management Pty Ltd	None		Australia
Altis Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		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
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
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
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware

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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 Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		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
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
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
MassMutual External Benefits Group LLC	27-3576835		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	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

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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
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2022-I DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland

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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 Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II) *	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re	None		Bermuda
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware

Barings Affiliates & Funds:

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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
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
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
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial 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
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts

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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 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
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 Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		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
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		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 Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts

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STATEMENT AS OF MARCH 31, 2023 OF THE MassMutual Ascend Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (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							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	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		
0435	Massachusetts Mut Life Ins Co						CM Life Mortgage Lending 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			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV, GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV, LP	DE	NIA	MassMutual Ventures US IV, GP, LLC	Ownership	100.000	MMLIC		

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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							Forma Brands, LLC*	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
0000			86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend Mortgage Lending LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Senior Credit Investments, LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C 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 Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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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							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate 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		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP 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							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		

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0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent 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							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	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							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.600	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			36-4785301				MMAF Equipment Finance LLC 2014-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 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-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							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	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	YES	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	

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0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
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							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Milestone Acquisition Holding 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			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments 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			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America 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							MM Catalyst Fund II 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			51-0504477				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	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Altis Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Asset Management Pty Ltd	AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Property Partners Pty Ltd	AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings 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		

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0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	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			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	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			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0457586				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	Barings LLC	Management		MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		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		

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0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	46.100	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		

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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							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							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	YES	
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			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	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	95.000	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		

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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	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.200	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	17.200	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.800	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership		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	55.100	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2022-II	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		

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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							Barings Euro CLO 2022-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	92.700	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.300	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.700	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	44.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	81.300	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	100.000	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings LLC	IRL	NIA	Barings LLC			MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.800	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.000	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.200	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		

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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	73.000	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.700	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	32.800	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	37.500	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.700	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.400	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	11.700	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.300	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	7.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.500	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	45.200	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	23.300	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.200	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		

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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	63.300	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			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 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	27.800	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.500	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	93.100	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.020	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	95.380	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		

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0000							Martello Re	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.300	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	26.000	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	67.400	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.980	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.500	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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	65.000	MMLIC		

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0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.700	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.300	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	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	94.990	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							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.440	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			51-0529328		0000927972		MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.800	MMLIC		
0000			26-3229251		0000927972		MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.100	MMLIC		
0000			04-3512593		0000916053		MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.400	MMLIC		
0000			42-1710935		0000916053		MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.200	MMLIC		
0000			02-0769954		0000916053		MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-3584140		0000916053		MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.200	MMLIC		
0000			82-3347422		0000916053		MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.400	MMLIC		
0000			82-3355639		0000916053		MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3382389		0000916053		MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3396442		0000916053		MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000			82-3417420		0000916053		MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358		0000916053		MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837		0000916053		MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779		0000916053		MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295		0000916053		MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3481715		0000916053		MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011		0000916053		MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148		0000916053		MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944		0000916053		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	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	95.800	MMLIC		
0000			27-1933389		0000916053		MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.900	MMLIC		
0000			27-1932769		0000916053		MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.800	MMLIC		
0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.900	MMLIC		
0000			47-5326235		0000916053		MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.800	MMLIC		
0000			45-1618155		0000916053		MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618222		0000916053		MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.600	MMLIC		
0000			03-0532464		0000916053		MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
0000			45-1618262		0000916053		MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618046		0000916053		MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618046		0000916053		MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.400	MMLIC		
0000			04-3212054		0000916053		MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3556992		0000916053		MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3277549		0000916053		MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539084		0000916053		MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-3539083		0000916053		MassMutual Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			01-0821120		0000916053		MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512590		0000916053		MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512589		0000916053		MassMutual Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053		MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512596		0000916053		MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053		MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1441036		0000916053		MassMutual RetireSMART by JPMorgan 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618222		0000916053		MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3584138		0000916053		MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		0000916053		MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1427882		0000916053		MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464205		0000916053		MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3424705		0000916053		MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			02-0769954		0000916053		MassMutual Small Cap Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0099965		0000916053		MassMutual Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed

2. The data for this supplement is not required to be filed

3. The data for this supplement is not required to be filed

5. The data for this supplement is not required to be filed

6. The data for this supplement is not required to be filed

7. The data for this supplement is not required to be filed

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
6 3 3 1 2 2 0 2 3 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]
6 3 3 1 2 2 0 2 3 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 3 3 1 2 2 0 2 3 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6 3 3 1 2 2 0 2 3 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 3 3 1 2 2 0 2 3 4 4 8 0 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
6 3 3 1 2 2 0 2 3 4 4 9 0 0 0 0 1

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	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

Additional Write-ins for Liabilities Line 25

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

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	2,664	13,735	87,840
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,664	13,735	87,840

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

NONE

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	3,088,813,561	2,148,469,101
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	303,189,476	1,426,971,997
	2.2 Additional investment made after acquisition	50,455,689	43,507,818
3.	Capitalized deferred interest and other	131,736	1,081,607
4.	Accrual of discount	166,288	13,017,034
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	70,766,282	537,024,492
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,649,444	7,209,504
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,369,341,024	3,088,813,561
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,369,341,024	3,088,813,561
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	3,369,341,024	3,088,813,561

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	1,363,435,253	1,092,315,061
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,637,194	34,554,124
	2.2 Additional investment made after acquisition	36,000,397	386,006,631
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	(2,345,295)	130,291,068
6.	Total gain (loss) on disposals	(9,025,993)	(362,017)
7.	Deduct amounts received on disposals	55,392,316	291,108,114
8.	Deduct amortization of premium and depreciation	457,579	1,983,147
9.	Total foreign exchange change in book/adjusted carrying value	18,643	7,800
10.	Deduct current year's other than temporary impairment recognized		(13,713,847)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,355,870,303	1,363,435,253
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,355,870,303	1,363,435,253

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	34,200,158,053	32,199,605,856
2.	Cost of bonds and stocks acquired	1,832,653,735	16,491,151,584
3.	Accrual of discount	23,657,263	161,977,324
4.	Unrealized valuation increase (decrease)	(10,535,362)	(54,103,127)
5.	Total gain (loss) on disposals	(78,931,795)	51,389,809
6.	Deduct consideration for bonds and stocks disposed of	1,371,367,002	14,559,739,657
7.	Deduct amortization of premium	16,277,437	59,049,938
8.	Total foreign exchange change in book/adjusted carrying value	(2,735,569)	8,850,307
9.	Deduct current year's other than temporary impairment recognized	57,284,792	40,527,854
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	603,750
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,519,337,094	34,200,158,053
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	34,519,337,094	34,200,158,053

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)	15,526,509,764	1,348,080,897	939,556,348	2,562,499,626	18,497,533,939	0	0	15,526,509,764
2.	NAIC 2 (a)	17,271,622,003	5,985,051,789	5,999,861,517	(2,730,255,593)	14,526,556,682	0	0	17,271,622,003
3.	NAIC 3 (a)	1,456,281,962	37,192,400	40,543,494	54,377,138	1,507,308,006	0	0	1,456,281,962
4.	NAIC 4 (a)	454,612,614	39,447,189	27,043,898	24,726,111	491,742,016	0	0	454,612,614
5.	NAIC 5 (a)	209,389,446	637,261	5,639,804	(38,512,979)	165,873,924	0	0	209,389,446
6.	NAIC 6 (a)	31,170,373	21,847	8,294,444	14,786,227	37,684,003	0	0	31,170,373
7.	Total Bonds	34,949,586,162	7,410,431,383	7,020,939,505	(112,379,470)	35,226,698,570	0	0	34,949,586,162
	PREFERRED STOCK								
8.	NAIC 1	4,037,177	0	0	444,024	4,481,201	0	0	4,037,177
9.	NAIC 2	92,640,241	6,325,791	0	(3,091,278)	95,874,754	0	0	92,640,241
10.	NAIC 3	6,998,696	0	0	0	6,998,696	0	0	6,998,696
11.	NAIC 4	1,399,018	30,919	1,276,040	(153,897)	0	0	0	1,399,018
12.	NAIC 5	79,292,676	0	9,896,164	(14,480,658)	54,915,854	0	0	79,292,676
13.	NAIC 6	600,376	0	0	202,338	802,714	0	0	600,376
14.	Total Preferred Stock	184,968,184	6,356,710	11,172,204	(17,079,471)	163,073,219	0	0	184,968,184
15.	Total Bonds and Preferred Stock	35,134,554,346	7,416,788,093	7,032,111,709	(129,458,941)	35,389,771,789	0	0	35,134,554,346

(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 $ 358,329,167 ; NAIC 2 $ 1,195,607,206 ; 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	426,387,338	XXX	423,568,505	939,917	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	389,684,178	476,420,524
2.	Cost of short-term investments acquired	87,577,383	433,155,035
3.	Accrual of discount	2,999,496	742,798
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(87,555)
6.	Deduct consideration received on disposals	53,810,277	520,546,624
7.	Deduct amortization of premium	63,442	0
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)	426,387,338	389,684,178
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	426,387,338	389,684,178

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)	172,090,191
2.	Cost Paid/(Consideration Received) on additions	130,651,966
3.	Unrealized Valuation increase/(decrease)	(27,474,304)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,736,845
6.	Considerations received/(paid) on terminations	2,736,845
7.	Amortization	(120,943,303)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	40,805
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	154,365,355
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	154,365,355

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	154,365,355	
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)		154,365,355
4.	Part D, Section 1, Column 6	823,586,811	
5.	Part D, Section 1, Column 7	(669,221,456)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	410,841,567	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		410,841,567
10.	Part D, Section 1, Column 9	504,874,009	
11.	Part D, Section 1, Column 10	(94,032,441)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	56,192,659	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	56,192,659	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,535,691,774	279,044,687
2.	Cost of cash equivalents acquired	21,300,544,206	99,903,606,155
3.	Accrual of discount	11,980,890	14,187,427
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,624	(1,203)
6.	Deduct consideration received on disposals	21,490,313,717	98,661,145,292
7.	Deduct amortization of premium	0	0
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)	1,357,908,776	1,535,691,774
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,357,908,776	1,535,691,774

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
121836EF3	Various	NJ		11/03/2022	7.230	0	220	5,531,454
121836HI4	Various	TN		01/19/2023	8.470	2,104,010	0	2,207,171
121836JK7	Various	MD		02/16/2023	7.940	3,939,617	0	3,992,916
121836LM0	Various	NJ		03/16/2023	8.240	1,051,693	0	1,031,091
146738DE6	Various	FL		01/11/2023	11.280	2,908,399	0	2,903,025
146738EF2	Various	PA		01/26/2023	12.240	7,693,406	0	7,681,652
146738FG9	Various	FL		02/09/2023	11.838	7,084,001	0	7,084,001
146738GH6	Various	MA		02/24/2023	9.630	10,846,096	0	10,846,096
146738HI3	Various	FL		03/09/2023	9.665	8,828,819	0	8,828,819
146738IJ0	Various	FL		03/23/2023	9.520	13,805,016	0	13,805,016
161225JI9	Various	NJ		01/19/2023	8.780	15,038,845	0	15,831,628
161225KL0	Various	TN		02/16/2023	8.830	11,247,743	0	11,722,518
161225MN0	Various	FL		03/16/2023	8.410	33,285,150	0	32,634,632
20258#ZZ9	Various	OH		01/18/2022	3.600	0	1,160,000	81,086,456
243820ZF7	Various	CA		01/19/2023	9.190	28,799,117	0	29,247,041
243820ZH3	Various	CA		02/16/2023	8.820	14,777,486	0	14,858,388
243820ZJ9	Various	TN		03/16/2023	9.250	7,382,616	0	7,193,613
62938XNN0	Various	FL		11/17/2022	8.510	0	1,232	557,223
62938XPP3	Various	FL		11/17/2022	8.676	0	(37,436)	49,753,443
62938XRR7	Various	FL		01/19/2023	9.190	32,130,217	0	32,605,501
62938XTT1	Various	FL		02/16/2023	9.090	20,368,273	0	20,568,420
62938XVV3	Various	FL		03/16/2023	8.560	66,528,728	0	64,989,501
671483FG5	Various	MS		01/19/2023	8.280	313,232	0	336,357
685422ZZ3	Various	GA		12/23/2021	7.290	0	192,721	36,979,904
69511#ZZ9	Various	FL		12/09/2021	7.010	0	66,285	21,721
78415#AA9	Various	OH		12/22/2021	3.800	0	2,824,449	53,163,139
78416#ZZ6	Various	MO		04/20/2021	4.250	0	461,101	26,563,895
78417#AA7	Various	IN		09/20/2022	6.690	0	24,835,968	72,727,500
86106#YY8	Various	GA		10/14/2021	6.560	0	8,840,813	21,952,700
89#625ZZ1	Various	FL		03/30/2022	7.310	0	6,837,255	21,736,074
0399999. Mortgages in good standing - Residential mortgages-all other						288,132,464	45,182,608	658,440,895
N226021	Arlington	VA		05/05/2022	4.490		5,145,019	108,131,878
N226162	Flower Mound	TX		12/08/2022	6.150	57,012	117,717	18,987,160
N237011	Los Angeles	CA		03/29/2023	6.310	15,000,000		39,250,000
NAG0211	Philadelphia	PA		06/01/2021	6.050		10,345	32,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						15,057,012	5,273,081	198,469,038
0899999. Total Mortgages in good standing						303,189,476	50,455,689	856,909,933
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						303,189,476	50,455,689	856,909,933

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
NAG0211	Philadelphia	PA		06/01/2021	03/20/2023	14,188,315					0		14,198,660	14,198,660			0
0199999. Mortgages closed by repayment						14,188,315	0	0	0	0	0	0	14,198,660	14,198,660	0	0	0
Residential											0		53,810,417	53,810,417			0
Commercial											0		2,757,205	2,757,205			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	56,567,622	56,567,622	0	0	0
0599999 - Totals						14,188,315	0	0	0	0	0	0	70,766,282	70,766,282	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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	2725 Sprott Private Resource Lending Fund III LP	Toronto	CA	Sprott Resource Lending Corp		11/29/2022	3		186,821		4,591,141	1.149
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated								0	186,821	0	4,591,141	XXX
000000-00-0	6118 Yukon Capital Partners II LP	Minneapolis	MN	Yukon Partners II LLC		07/17/2014	2		125,458		573,966	0.953
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opp Assocs LP		06/07/2017	3		13,663		1,411,953	0.856
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III LLC		07/18/2017	2		15,002		1,042,287	5.980
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Gryphon Mezzanine Partners GP LP		11/30/2017	3		25,292		448,741	6.340
000000-00-0	6129 SAAS Capital Fund III	Cincinnati	OH	Gryphon Mezzanine Partners GP LP		08/09/2018	3		9,084			6.716
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	SC GP III LLC		08/26/2020	3		58,887			7.583
000000-00-0	6132 Sagard Credit Partners LP	Toronto	CA	Sagard Credit Partners Cayman GP Inc		10/09/2018	3		459,183		3,783,916	7.515
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Gryphon Mezzanine Partners II LP		12/20/2019	3		118,034		2,317,215	18.420
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	NB Direct Access Associates LP		08/21/2020	3		268,293		255,793	21.429
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	TTGA SBIC Feeder GP LLC		05/25/2021	3		201,287		7,465,153	3.618
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,294,183	0	17,299,024	XXX
000000-00-0	2581 Energy Impact Fund II LP	New York	NY			11/12/2021	1		480,884		4,222,276	
000000-00-0	2584 One Equity Partners VIII LP	New York	NY			01/26/2022	3		259,852		1,729,462	0.250
000000-00-0	2614 NSH Verisma Holdco LP	Radnor	PA			12/16/2021	3		2,800,000		1,839,512	12.089
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY			12/27/2021	3		7,603		1,950,000	0.920
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY			04/25/2022	1		49,191		3,328,221	0.330
000000-00-0	2656 Trident IX LP	Greenwich	CT			06/24/2022	1		625,728		4,836,019	0.070
000000-00-0	2710 Asper DHUK LP	London SE1 9SG				10/21/2022	3		21,208		3,368,540	1.604
000000-00-0	2733 Capital Z Partners (MGA) L.P.	New York	NY			12/14/2022	3		13,125		3,169,266	0.311
000000-00-0	2741 Matador Film Partners LP	Delaware	DE			03/14/2023	1	700,000				2.000
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY			04/19/2017	3		188,300		1,300,000	0.442
000000-00-0	6031 Snow Phipps III LP	New York	NY			06/08/2016	3		396,815		2,732,731	1.142
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA			08/19/2013	3		119,730		1,155,393	1.886
000000-00-0	6034 Solamere Capital Fund II-A LP	Boston	MA			08/19/2013	3		84,900		1,627,165	1.760
000000-00-0	6039 Tritium Partners LLC	Austin	TX			06/26/2015	3		204,167		584,939	2.094
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA			03/23/2017	3		61,163		734,898	2.132
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD			07/14/2017	1		134,573		638,191	10.872
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH			09/18/2017	1		56,035			4.483
000000-00-0	6065 Corsair Boomer Investors LP	New York	NY			06/25/2018	3		8,311		462,489	9.845
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY			06/11/2018	3		130,302			0.273
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY			07/25/2018	3		544,368		4,951,798	0.490
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA			11/20/2018	3		486,043		1,347,801	1.571
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY			11/01/2018	3		11,803		365,054	0.143
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY			02/08/2019	3		156,691		969,695	0.243
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN			04/29/2019	3		25,000			1.732
000000-00-0	6082 Nutraceutical Investco LP	River Side	CT			10/18/2019	3		6,421			2.273
000000-00-0	6083 Tritium Partners II LLC	Austin	TX			11/13/2019	3		136,413			2.050
000000-00-0	6085 Corsair Blade Investors LP	New York	NY			12/16/2019	3		15,576		1,016,165	15.576
000000-00-0	6095 Greenspring Opportunities VI LP	Owing MIlls	MD			01/21/2020	3		50,000			0.410
000000-00-0	6099 NB Strategic Capital LP	New York	NY			03/05/2020	3		362,500			1.013
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY			01/29/2020	3		514,821		2,961,301	0.494
000000-00-0	6101 Revelstoke EPIC Fund I LP	Denver	CA			10/01/2021	3		4,247		2,810,937	0.412
000000-00-0	6139 GreyLion Capital LP	New York	NY			08/20/2014	3		36,378		173,207	2.057
000000-00-0	6140 GreyLion Capital II LP	New York	NY			02/28/2018	3		29,406		1,570,817	1.201
000000-00-0	6142 TriArtisan Orlando Partners LLC	New York	NY			03/12/2018	3		15,909		1,225,278	15.002
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg	LUX			12/16/2019	3		283,253			1.585
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY			12/14/2021	3		209,900		1,557,288	0.688

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 Administrative 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	2518MidOcean Partners VI LP						3		314,229			
1999999. Joint Venture Interests - Common Stock - Unaffiliated								700,000	8,844,845	0	52,628,443	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3			10,628,825	1,667,234	
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		06/30/2021	3			1,665,495	17,812,896	
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3			3,883,219		
000000-00-0	2731 MM Kannapolis Industrial Member LLC	Boston	MA	Massachusetts Mutual Life Ins Co		02/08/2023	3	1,908,843	199			12.280
000000-00-0	2737 Appian Natural Resources Fund III LP	London		Appian Natural Resources Fund GP II Limi		01/13/2023	3	68,261				0.333
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Lubert-Adler Group WH LP		10/01/2021	3		1,875,000		4,938,679	5.411
2199999. Joint Venture Interests - Real Estate - Unaffiliated								1,977,104	1,875,199	16,177,539	24,418,809	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	CT	BREDIF GP LLC		03/24/2021	3		17,686,746		4,125,000	0.100
000000-00-0	2735 MALIC Debt Participations LLC	Charlotte	NC	MassMutual Ascend Life Insurance Company		02/06/2023	3	548				100.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								548	17,686,746	0	4,125,000	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3		21,934		8,363,263	
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3		7,893			4.526
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	KSL Capital Partners		05/25/2022	1		16,775			0.307
000000-00-0	2690 Invesco Direct Lending UL Feeder Fund II LP	San Diego		Invesco Direct Lending Associates II LLC		08/03/2022	1		500,000			
000000-00-0	2709 Low Carbon Renewables Fund SCSp	Luxembourg	LUX	Low Carbon GP		02/09/2023	1	1,402,610			1,357,002	0.930
000000-00-0	2739 PPW Aero Topco LP	New York	NY	PPW Aero Topco GP LLC		02/15/2023	2	12,500				0.001
000000-00-0	2744 OEP VIII Project Laser Co-Investment Partners LP	New York	NY	One Equity Partners		03/17/2023	3	1,831,468			6,195,067	0.544
000000-00-0	2746 AEA SBP CF LP	New York	NY	AEA Small Business Private Equity		03/24/2023	3	973,393				0.309
000000-00-0	2747 KLCC FEEDER FUND I LP	Wilmington	DE	KLCC GP LLC		03/31/2023	1	3,750,000				10.000
2599999. Joint Venture Interests - Other - Unaffiliated								7,969,971	546,602	0	15,915,332	XXX
000000-00-0	7171 Affirm Asset Securitizat-2022-X1 CERT	Springfield	MA			01/01/2023			5,697,457			
000000-00-0	7172 ICON Brand Holdings LLC-Series 2012-1A Class A	Springfield	MA			01/01/2023			2,803,760			
000000-00-0	7174 Loan Asset Issuer LLC - Series 2021 NG-1 Class A Asset Backed Certificate	Springfield	MA			01/01/2023			4,927,801			
000000-00-0	7177 Voya CLO 2018-2 Ltd-VOYA 2018-2A SUB	Springfield	MA			01/01/2023			5,126,555			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								0	18,555,573	0	0	XXX
6099999. Total - Unaffiliated								10,647,623	48,989,969	16,177,539	118,977,749	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								10,647,623	48,989,969	16,177,539	118,977,749	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	456	0	0	0	0
000000-00-0	6117 Monarch Capital Partners III LP	New York	NY	Distribution	01/12/2015	01/13/2023						0			159,072			0	
000000-00-0	6118 Yukon Capital Partners II LP	Minneapolis	MN	Distribution	07/17/2014	03/01/2023						0			1,240,543			0	
000000-00-0	6119 Northcreek Mezzanine Fund II LP	Cincinnati	OH	Liquidation of Investment	01/31/2014	03/01/2023	1,164,533					0		1,164,533	855,844			0	
000000-00-0	6120 Northcreek Mezzanine Fund III LP	Cincinnati	OH	Liquidation of Investment	09/10/2019	03/01/2023	1,779,822					0		1,779,822	1,272,139			0	173,549
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Distribution	06/07/2017	01/01/2023						0			471,637			0	
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Distribution	07/18/2017	02/28/2023						0			479,311		(308,689)	(308,689)	
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Distribution	11/30/2017	01/20/2023						0			80,509		(507,683)	(507,683)	
000000-00-0	6129 SAAS Capital Fund III	Cincinnati	OH	Liquidation of Investment	08/09/2018	03/01/2023	304,854					0		304,854	295,792			0	
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	Liquidation of Investment	08/26/2020	03/01/2023	1,379,758					0		1,379,758	954,808			0	
000000-00-0	6132 Sagard Credit Partners LP	Toronto	CA	Distribution	10/09/2018	03/30/2023						0			82,386			0	
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	01/31/2023						0			10,901		(18,146)	(18,146)	
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	02/28/2023						0			1,776,850		(483,837)	(483,837)	
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	Distribution	05/25/2021	03/31/2023						0			46,233			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,628,968	0	0	0	0	0	0	4,628,968	7,726,025	0	(1,318,355)	(1,318,355)	173,549
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	Distribution	11/09/2021	03/30/2023						0			2,413			0	
000000-00-0	2633 Weatherby Parent Holdings LLC	Boston	MA	Distribution	02/07/2022	01/17/2023						0			16			0	
000000-00-0	2713 Rockland Power Partners IV LP	The Woodlands	TX	Distribution	10/20/2022	03/31/2023						0			693,723			0	
000000-00-0	6001 A&M Capital Partners LP	GREENWICH	CT	Distribution	12/06/2013	01/01/2023						0			6,559			0	
000000-00-0	6003 Allos III-Q LP	Rowayton	CT	Liquidation of Investment	12/19/2018	03/01/2023	2,315,528					0		2,315,528	1,403,506		(912,022)	(912,022)	555,528
000000-00-0	6005 Arclight Energy Partners Fund VI LP	Boston	MA	Distribution	08/04/2015	03/31/2023						0			1,556,974			0	
000000-00-0	6006 Cincy Tech Fund IV LLC	Cincinnati	OH	Liquidation of Investment	03/18/2016	03/01/2023	3,861,966	(28,997)				(28,997)		3,861,966	2,494,086		(1,338,882)	(1,338,882)	2,494,086
000000-00-0	6008 Harvest Intrexon Enterprise Fund I LP	San Francisco	CA	Liquidation of Investment	09/04/2015	03/01/2023	15,813,891	(15,557,360)				(15,557,360)		256,531	(116,810)		15,184,018	15,184,018	
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	02/22/2023						0			131,575			0	
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	02/24/2023						0			401,393			0	
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	03/30/2023						0			311,727			0	
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	01/01/2023						0			105,622			0	
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	03/21/2023						0			963,622			0	
000000-00-0	6034 Solamere Capital Fund II-A LP	Boston	MA	Distribution	08/19/2013	03/21/2023						0			750,410			0	
000000-00-0	6036 Solamere Portfolio Company Investments II LLC	Boston	MA	Distribution	04/18/2016	03/22/2023						0			985,460			0	
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Distribution	06/26/2015	01/11/2023						0			43,073			0	
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	02/28/2023						0			59,366			0	
000000-00-0	6041 L-A Saturn Acquisition LP	Philadelphia	PA	Distribution	01/16/2015	02/15/2023						0			5,377,881			0	
000000-00-0	6042 Cincinnati Cornerstone Investors EI III LLC	Cincinnati	OH	Liquidation of Investment	09/13/2016	03/01/2023	5,827,983	(522,090)				(522,090)		5,827,983	3,903,365		(1,402,528)	(1,402,528)	3,903,365
000000-00-0	6055 Greenspring Opportunities V LP	Owing Mills	MD	Distribution	01/22/2018	01/01/2023						0			148,750			0	
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	02/21/2023						0			114,311			0	
000000-00-0	6061 Refinery Venture Fund I LP	Fort Worth	TX	Liquidation of Investment	11/20/2017	03/01/2023	6,054,744					0		6,054,744	4,095,424		(1,959,320)	(1,959,320)	4,054,744
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	01/01/2023						0			342,270			0	
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	03/23/2023						0			25,730			0	
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	Distribution	06/11/2018	01/20/2023						0			328,204			0	
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	02/22/2023						0			272,887			0	
000000-00-0	6069 Cincinnati Cornerstone Investors EI IV LLC	Cincinnati	OH	Liquidation of Investment	09/28/2018	03/01/2023	2,947,053					0		2,947,053	1,973,826		(973,227)	(973,227)	1,904,083
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	03/31/2023						0			18,291			0	
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	02/28/2023						0			20,861			0	
000000-00-0	6080 Cincinnati Cornerstone Investors BWV I LLC	Cincinnati	OH	Liquidation of Investment	06/28/2019	03/01/2023	491,379					0		491,379	296,531		(194,848)	(194,848)	
000000-00-0	6083 Tritium Partners II LLC	Austin	TX	Distribution	11/13/2019	02/06/2023						0			24,102			0	
000000-00-0	6084 Cincy Tech Fund V LLC	Cincinnati	OH	Liquidation of Investment	11/20/2019	03/01/2023	1,320,921					0		1,320,921	965,547		(355,374)	(355,374)	45,921
000000-00-0	6087 Refinery Venture Fund II LP	Cinicinnati	OH	Liquidation of Investment	11/19/2019	03/01/2023	326,504					0		326,504	153,551		(172,953)	(172,953)	
000000-00-0	6091 CCA Life Settlements Fund II LP	Dublin		Distribution	12/16/2019	02/28/2023						0			148,005			0	
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	02/28/2023						0			76,094			0	
000000-00-0	6099 NB Strategic Capital LP	New York	NY	Distribution	03/05/2020	03/21/2023						0			144,595			0	
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Distribution	01/29/2020	03/21/2023						0			70,990			0	
000000-00-0	6104 Vivo Capital Fund IX LP	Palo Alto	CA	Distribution	09/09/2019	01/01/2023						0			303,865			0	
000000-00-0	6140 GreyLion Capital II LP	New York	NY	Distribution	02/28/2018	01/04/2023						0			5,834			0	
000000-00-0	6038 Three Ocean Partners LLC	New York	NY	Distribution			1					0						0	
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	02/28/2023						0			399,185			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							38,959,969	(16,108,446)	0	0	0	(16,108,446)	0	23,402,609	29,002,814	0	7,874,864	7,874,864	12,957,728

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
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	456	0	0	0	0
000000-00-0	6105 L-A Laramar Urban Neighborhood Fund LP	Philadelphia	PA	Distribution	10/15/2015	02/17/2023							0		1,117,825			0	
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	02/28/2023							0		389,107			0	
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	Liquidation of Investment	08/23/2019	03/01/2023	524,323						0	428,425	499,181		(25,142)	(25,142)	
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Distribution	10/01/2021	02/28/2023							0		1,083,333			0	
000000-00-0	6112 Hillpointe Workforce Housing Partnership II LP	Winter Park	FL	Distribution	11/03/2020	03/07/2023							0		349,091			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							524,323	0	0	0	0	0	0	428,425	3,438,537	0	(25,142)	(25,142)	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	CT	Distribution	03/24/2021	03/31/2023							0		3,548,455			0	
000000-00-0	2735 MALIC Debt Participations LLC	Charlotte	NC	Distribution	02/06/2023								0					0	
000000-00-0	6114 Pretium Mortgage Credit Partners I LP	New York	NY	Distribution	12/04/2014	02/21/2023							0		1,904,944			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	5,453,399	0	0	0	0
000000-00-0	8505 MET LIFE 7.80 11/01/2025	New York	NY	Distribution	08/31/2017	04/01/2022	(429)						0					0	
2799999. Surplus Debentures, etc - Unaffiliated							(429)	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	7170 RT balancing	Springfield	MA	Distribution	01/01/2023	03/31/2023							0		9,771,082			0	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	9,771,082	0	0	0	0
6099999. Total - Unaffiliated							44,112,831	(16,108,446)	0	0	0	(16,108,446)	0	28,460,001	55,392,313	0	6,531,367	6,531,367	13,131,277
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							44,112,831	(16,108,446)	0	0	0	(16,108,446)	0	28,460,001	55,392,313	0	6,531,367	6,531,367	13,131,277

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569		01/18/2023	MIZUHO SECURITIES		25,179,688	25,000,000	65,972	1.A
91282C-GD-7	United States Treasury N-UNSECURED		01/06/2023	BMO CAPITAL MARKETS		999,297	1,000,000	1,057	1.A
0109999999. Subtotal - Bonds - U.S. Governments						26,178,985	26,000,000	67,029	XXX
3140QR-EJ-8	Fannie Mae Pool-POOL #CB5536		01/18/2023	BMO CAPITAL MARKETS		25,258,448	24,973,593	65,903	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						25,258,448	24,973,593	65,903	XXX
00287Y-BX-6	AbbVie Inc-SENIOR UNSECURED		01/17/2023	CITIGROUP GLOBAL MAR		7,445,440	8,000,000	41,244	2.A FE
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		02/02/2023	DEUTSCHE BANK SECURI		5,353,133	5,621,094	20,068	1.F FE
00912X-AV-6	Air Lease Corp-SENIOR UNSECURED		01/17/2023	WELLS FARGO		12,911,093	13,817,000	150,260	2.B FE
01748X-AD-4	Allegiant Travel Co-FIRST LIEN		01/12/2023	BARCLAYS CAPITAL INC		1,955,000	2,000,000	60,417	3.C FE
02665W-ED-9	American Honda Finance C-SENIOR UNSECURE		03/27/2023	BOFAMLSEC		10,072,700	10,000,000	100,528	1.G FE
045054-AF-0	Ashtead Capital Inc-SENIOR UNSECURED		01/10/2023	SUNTRUST CAPITAL MAR		18,950,600	20,000,000	357,292	2.C FE
053332-BC-5	AutoZone Inc-SENIOR UNSECURED		03/29/2023	CITIGROUP GLOBAL MAR		10,637,042	10,767,000	86,136	2.B FE
05377R-GC-2	Avis Budget Rental Car F-AESOP 2023-1A A		01/09/2023	BARCLAYS CAPITAL INC		4,999,076	5,000,000	0	1.A FE
05377R-GZ-1	Avis Budget Rental Car F-AESOP 2023-4A B		03/30/2023	CITIGROUP GLOBAL MAR		3,398,666	3,400,000	0	1.F FE
05565E-BE-4	BMW US Capital LLC-SENIOR UNSECURED		03/30/2023	WELLS FARGO		9,681,300	10,000,000	53,764	1.F FE
05609D-AA-3	BX Trust 2023-LIFE-BX 2023-LIFE A		01/31/2023	GOLDMAN		5,000,000	5,000,000	14,715	1.A FE
05609D-AC-9	BX Trust 2023-LIFE-BX 2023-LIFE B		01/31/2023	GOLDMAN		5,000,000	5,000,000	15,723	1.D FE
065404-AA-3	BANK 2018-BNK10-BANK 2018-BN10 D		01/26/2023	JP MORGAN SECURITIES		1,758,641	2,450,000	5,131	2.C
06644E-AM-0	BANK5 2023-5YR1-BANK5 2023-5YR1 AS		03/30/2023	WELLS FARGO		6,074,934	6,000,000	19,235	1.A FE
090572-AR-9	Bio-Rad Laboratories Inc-SENIOR UNSECURE		01/17/2023	U. S. BANCORP		4,047,805	4,300,000	48,877	2.B FE
10373Q-AE-0	BP Capital Markets Ameri-SENIOR UNSECURE		03/27/2023	SCOTIA CAPITAL MARKE		4,017,869	4,075,000	68,535	1.F FE
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE		01/17/2023	GOLDMAN		4,308,697	4,329,000	43,290	2.B FE
115637-AU-4	Brown-Forman Corp-SENIOR UNSECURED		03/28/2023	GOLDMAN		14,764,741	14,700,000	13,577	1.G FE
12542R-M@-6	CHS Inc. Senior Unsecured Notes		01/24/2023	DIRECT		20,000,000	20,000,000	0	2.B Z
12543D-BG-4	CHS/Community Health Sys-FIRST LIEN		01/20/2023	JP MORGAN SECURITIES		923,095	1,046,000	21,083	4.B FE
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		02/01/2023	PAYUP		(10)	2	0	3.B FM
126650-CX-6	CVS Health Corp-SENIOR UNSECURED		03/27/2023	JP MORGAN SECURITIES		4,904,150	5,000,000	2,389	2.B FE
127097-AG-8	Coterra Energy Inc-SENIOR UNSECURED		03/31/2023	EXCHANGE OFFER		9,497,298	10,000,000	41,167	2.B FE
127097-AK-9	Coterra Energy Inc-SENIOR UNSECURED		01/18/2023	JP MORGAN SECURITIES		9,241,220	9,500,000	144,314	2.B FE
16308N-AA-2	Cheever Escrow Issuer LL-SECURED		02/09/2023	BOFAMLSEC		3,154,028	3,198,000	103,169	4.C FE
18977W-2C-3	CNO Global Funding-SECURED		01/06/2023	SUNTRUST CAPITAL MAR		10,851,078	12,602,000	3,711	1.G FE
193051-AA-7	Cold Storage Trust 2020--COLD 2020-ICE5		01/31/2023	JP MORGAN SECURITIES		1,943,864	1,965,981	5,268	1.A
233853-AQ-3	Daimler Trucks Finance N-SENIOR UNSECURE		03/27/2023	VARIOUS		26,962,118	26,862,000	77,928	2.A FE
24703D-BJ-9	Dell International LLC /-SENIOR UNSECURE		01/09/2023	WELLS FARGO		6,519,065	6,522,000	0	2.B FE
25389J-AV-8	Digital Realty Trust LP-SENIOR UNSECURED		01/17/2023	JP MORGAN SECURITIES		9,586,602	9,374,000	5,781	2.B FE
28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A		01/11/2023	SUNTRUST CAPITAL MAR		2,717,723	3,031,270	2,061	1.A FE
28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A		01/11/2023	SUNTRUST CAPITAL MAR		3,004,077	3,206,486	4,184	1.A FE
30040W-AT-5	Eversource Energy-SENIOR UNSECURED		03/29/2023	VARIOUS		12,850,170	12,384,000	46,870	2.A FE
31740J-AA-6	FINANCE OF AMERICA STRUC-FASST 2023-RMF1		02/22/2023	RJFI		67,997,753	76,773,068	0	1.A Z
337964-AP-5	FIVE 2023-V1 Mortgage Tr-F1VE 2023-V1 D		02/10/2023	DEUTSCHE BANK SECURI		2,202,462	2,500,000	12,010	2.B FE
337964-AR-1	FIVE 2023-V1 Mortgage Tr-F1VE 2023-V1 E		02/10/2023	DEUTSCHE BANK SECURI		1,041,688	1,250,000	6,005	2.C FE
36255N-AA-3	GS Mortgage Securities T-GSMS 2018-GS9 D		01/26/2023	PERFTRUSTCP		3,997,813	5,500,000	13,292	2.C
37045X-EB-8	General Motors Financial-SENIOR UNSECURE		01/06/2023	BOFAMLSEC		5,038,600	5,000,000	833	2.C FE
374297-E*-6	Getty Realty Corp Gtd Senior Note Series		01/20/2023	DIRECT		10,000,000	10,000,000	0	2.B Z
37959G-AB-3	Global Atlantic Fin Co-SENIOR UNSECURED		01/06/2023	SUNTRUST CAPITAL MAR		2,275,166	3,030,000	6,576	2.B FE
40054#-AA-5	Gryphon Mezzanine Partne Note		01/31/2023	DIRECT		964,190	964,190	0	2.A PL
418056-AZ-0	Hasbro Inc-SENIOR UNSECURED		03/27/2023	VARIOUS		13,756,560	15,000,000	119,654	2.B FE
423452-AG-6	Helmerich & Payne Inc-SENIOR UNSECURED		01/25/2023	JP MORGAN SECURITIES		12,019,122	14,131,000	134,323	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42806M-AP-4	Hertz Vehicle Financing -HERTZ 2022-2A B		01/19/2023	DEUTSCHE BANK SECURI		3,776,357	4,250,000	8,760	1.F FE
437076-CJ-9	Home Depot Inc/The-SENIOR UNSECURED		03/28/2023	VARIOUS		10,092,064	12,400,000	9,688	1.F FE
44891A-CD-7	Hyundai Capital America-SENIOR UNSECURED		03/28/2023	BARCLAYS CAPITAL INC		11,966,400	12,000,000	0	2.A FE
46188B-AB-8	Invitation Homes Operati-SENIOR UNSECURE		01/09/2023	GOLDMAN		1,174,123	1,388,000	4,966	2.C FE
482606-AJ-9	KIND Trust 2021-KIND-KNDR 2021-KIND B		01/12/2023	CITIGROUP GLOBAL MAR		5,526,111	5,847,736	1,887	1.C FE
48261Z-MM-4	KLCC FEEDER FUND I LP -Senior Class Tran		03/31/2023	DIRECT		6,250,000	6,250,000	0	2.B Z
48261Z-MN-2	KLCC FEEDER FUND I LP -Junior Class Tran		03/31/2023	DIRECT		2,500,000	2,500,000	0	3.B Z
488401-AC-4	Kemper Corp-SENIOR UNSECURED		01/06/2023	JP MORGAN SECURITIES		7,959,100	10,000,000	66,667	2.C FE
49177J-AE-2	Kenvue Inc-SENIOR UNSECURED		03/28/2023	MORGAN		10,275,200	10,000,000	11,222	1.E FE
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED		03/29/2023	CITIGROUP GLOBAL MAR		3,820,149	3,835,000	61,703	2.B FE
497266-B#-2	Kirby Corp Senior Note Series B		01/19/2023	BANK OF AMERICA CORP		20,000,000	20,000,000	0	2.B Z
55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2		01/18/2023	BARCLAYS CAPITAL INC		1,725,237	1,750,000	5,311	1.C FE
57708#-AA-9	Matterhorn Express Pipel Senior Secured		03/28/2023	DIRECT		4,187,500	4,187,500	0	2.C PL
57708#-AB-7	Matterhorn Express Pipel Senior Secured		03/28/2023	DIRECT		2,812,500	2,812,500	0	2.C PL
57763R-AB-3	Mauser Packaging Solutio-FIRST LIEN		01/30/2023	BOFAMLSEC		4,949,000	4,949,000	0	4.B FE
58013M-FF-6	McDonald's Corp-SENIOR UNSECURED		03/29/2023	CITIGROUP GLOBAL MAR		2,680,575	2,745,000	52,155	2.A FE
58769J-AB-3	Mercedes-Benz Finance No-SENIOR UNSECURE		03/07/2023	CITIGROUP GLOBAL MAR		(5,994,238)	(5,970,000)	(2,674)	1.G FE
58769J-AG-2	Mercedes-Benz Finance No-SENIOR UNSECURE		03/27/2023	CITIGROUP GLOBAL MAR		9,986,400	10,000,000	0	1.G FE
58940B-AR-7	Mercury Financial Credit-MFCC 2023-1A A		01/31/2023	FREIMARK BLAIR & CO		63,992,698	64,000,000	0	1.F FE
591894-CC-2	Metropolitan Edison Co-SENIOR UNSECURED		01/17/2023	JP MORGAN SECURITIES		10,945,997	11,347,000	5,421	2.B FE
61035M-AA-0	Monroe Capital ABS Fundi-MCAF 2023-1A A1		01/27/2023	DIRECT		3,149,452	3,150,000	0	1.A Z
61035M-AG-7	Monroe Capital ABS Fundi-MCAF 2023-1A B		01/27/2023	DIRECT		4,298,962	4,300,000	0	1.D Z
61035M-AK-8	Monroe Capital ABS Fundi-MCAF 2023-1A C		01/27/2023	DIRECT		2,049,643	2,050,000	0	1.F Z
63946T-AA-9	NB Direct Access Insuran Senior Secured		03/24/2023	DIRECT		1,073,171	1,073,171	0	2.A Z
65339K-BP-4	NextEra Energy Capital H-SENIOR UNSECURE		02/22/2023	JP MORGAN SECURITIES		2,243,595	2,238,000	0	2.A FE
67103H-AG-2	O'Reilly Automotive Inc-SENIOR UNSECURED		03/29/2023	BARCLAYS CAPITAL INC		9,888,200	10,000,000	145,000	2.B FE
682680-AW-3	ONEOK Inc-SENIOR UNSECURED		01/13/2023	BOFAMLSEC		4,773,750	5,000,000	74,313	2.C FE
68902V-AK-3	Otis Worldwide Corp-SENIOR UNSECURED		03/30/2023	VARIOUS		9,317,938	10,678,000	36,519	2.B FE
709599-BS-2	Penske Truck Leasing Co -SENIOR UNSECURE		01/06/2023	JP MORGAN SECURITIES		10,107,200	10,000,000	0	2.B FE
709599-BT-0	Penske Truck Leasing Co -SENIOR UNSECURE		03/27/2023	JP MORGAN SECURITIES		14,931,300	15,000,000	0	2.B FE
718547-AT-9	Phillips 66-SENIOR UNSECURED		03/27/2023	MIZUHO SECURITIES		9,976,800	10,000,000	0	2.A FE
723787-AV-9	Pioneer Natural Resource-SENIOR UNSECURE		03/27/2023	VARIOUS		14,096,495	14,091,000	0	2.A FE
743263-AE-5	Progress Energy Inc-SR UNSECURED		01/10/2023	FIRST TENNESSEE		9,267,614	8,000,000	225,611	2.B FE
75575R-AA-5	Ready Capital Mortgage F-RCMT 2023-FL11		01/26/2023	JP MORGAN SECURITIES		2,493,750	2,500,000	0	1.A FE
75575R-AC-1	Ready Capital Mortgage F-RCMT 2023-FL11		01/26/2023	JP MORGAN SECURITIES		4,987,500	5,000,000	0	1.A FE
756109-BR-4	Realty Income Corp-SENIOR UNSECURED		01/09/2023	WELLS FARGO		9,881,300	10,000,000	0	1.G FE
758750-AD-5	Regal Rexnord Corp-SENIOR UNSECURED		01/17/2023	VARIOUS		25,328,850	25,000,000	0	2.C FE
760759-BB-5	Republic Services Inc-SENIOR UNSECURED		03/27/2023	SMBC NIKKO SECURITIE		5,030,050	5,000,000	677	2.B FE
76209P-AB-9	RGA Global Funding-SECURED		01/06/2023	SUNTRUST CAPITAL MAR		7,792,318	8,950,000	115,455	1.E FE
78409V-BH-6	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		4,783,215	5,000,000	0	1.G FE
78409V-BL-7	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		9,960,371	10,000,000	0	1.G FE
78409V-BM-5	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		5,899,774	5,760,000	0	1.G FE
832248-AZ-1	Smithfield Foods Inc-SENIOR UNSECURED		01/13/2023	SEAPORT GROUP		4,212,375	4,500,000	88,719	2.C FE
855244-AR-0	Starbucks Corp-SENIOR UNSECURED		03/29/2023	BOFAMLSEC		3,961,364	4,072,000	61,532	2.A FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		01/05/2023	MITSUBISHI UFJ SEC I		3,021,341	3,543,120	4,482	1.F FE
87329#-AA-5	TTGA SBIC FEEDER FUND LP 6.00 12/31/2035		03/27/2023	BANK LOANS BABSON CA		3,375,003	3,375,003	0	2.B PL
87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A		01/05/2023	MITSUBISHI UFJ SEC I		1,040,876	1,183,813	1,281	1.F FE
87612K-AA-0	Targa Resources Corp-SENIOR UNSECURED		01/09/2023	VARIOUS		9,948,883	10,000,000	14,444	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 Administrative Symbol
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A		01/20/2023	BOFAMLSEC		3,818,854	3,934,744	3,642	1.F FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A		01/05/2023	MITSUBISHI UFJ SEC I		6,663,382	7,768,584	10,207	1.F FE
92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A		01/10/2023	BARCLAYS CAPITAL INC		9,997,676	10,000,000	75,483	1.A FE
92343V-ER-1	Verizon Communications I-SENIOR UNSECURE		03/29/2023	BOFAMLSEC		4,928,300	5,000,000	6,013	2.A FE
92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2		01/12/2023	CITIGROUP GLOBAL MAR		4,410,362	5,262,177	2,849	1.C FE
92539B-AB-8	Verus Securitization Tru-VERUS 2023-1 A2		01/11/2023	MORGAN		3,499,943	3,500,000	11,480	1.C FE
92556V-AD-8	Viatris Inc-SENIOR UNSECURED		01/06/2023	HSBC SECURITIES INC		1,329,331	1,652,000	2,230	2.C FE
95040Q-AN-4	Welltower Inc-SENIOR UNSECURED		01/09/2023	SUNTRUST CAPITAL MAR		5,192,526	6,255,000	62,689	2.A FE
97573*-AC-7	WinSupply Inc. Senior Unsecured Notes		03/03/2023	USBANCORPLBR		11,500,000	11,500,000	0	2.A Z
BC0121-10-1	Divert Dev Co I LLC Solid Waste Disposal		03/22/2023	DIRECT		7,000,000	7,000,000	0	3.A Z
BC0124-16-9	Castlelake Secured Aviat Notes Class A		03/30/2023	DIRECT		34,111,140	35,000,000	0	1.F Z
BC0126-47-9	Castlelake Secured Aviat Notes Class B		03/30/2023	DIRECT		6,695,131	7,500,000	0	2.B Z
00111G-AC-4	ABPCI Direct Lending Fun-ABPCI 2023-12A	D	03/08/2023	SG COWEN SECURITIES		2,000,000	2,000,000	0	1.C FE
00120B-AA-8	AGL CLO 12 Ltd-AGL 2021-12A A1	D	01/19/2023	DEUTSCHE BANK SECURI		7,414,100	7,550,000	3,755	1.A FE
00176B-AM-5	AMMC CLO XIII Ltd-AMMC 2013-13A B3LR	D	01/24/2023	PAYUP		1,789	1,789	0	5.B FE
03330N-AJ-3	Anchorage Capital Clo 11-ANCHC 2019-11A	D	03/29/2023	SMBC NIKKO SECURITIE		2,940,000	3,000,000	33,250	1.A FE
05464H-AC-4	AXIS Specialty Finance P-SENIOR UNSECURE	D	01/13/2023	AMHERST SECURITIES		6,455,189	6,759,000	30,986	2.A FE
05874V-AA-1	Ballyrock CLO 23 Ltd-BALLY 2023-23A A1	D	01/26/2023	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.A Z
12511A-AA-2	CBAM 2020-13 Ltd-CBAM 2020-13A A	D	01/05/2023	WELLS FARGO		4,914,000	5,000,000	63,816	1.A FE
12563E-AA-1	CIFC Funding 2021-I Ltd-CIFC 2021-1A A1	D	03/27/2023	VARIOUS		6,899,900	7,000,000	72,614	1.A FE
12661P-AB-5	CSL Finance Plc-SENIOR UNSECURED	D	01/17/2023	CITIGROUP GLOBAL MAR		14,594,400	15,000,000	138,375	1.G FE
13877J-AA-9	Canyon Capital CLO 2022--CANYC 2022-1A A	D	01/03/2023	BOFAMLSEC		1,975,198	2,041,000	23,850	1.A FE
13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	D	01/03/2023	RBC CAPITAL MARKETS		2,489,777	2,562,000	29,885	1.A FE
14316M-AA-9	CARLYLE US CLO 2021-1 LT-CGMS 2021-1A A1	D	01/19/2023	MORGAN		2,992,813	3,050,000	3,016	1.A FE
17182X-AL-5	CIFC Funding 2019-IV Ltd-CIFC 2019-4A A1	D	01/19/2023	MORGAN		4,039,660	4,120,000	4,087	1.A FE
20914U-AF-3	Consolidated Energy Fina-SENIOR UNSECURE	D	03/20/2023	MORGAN		1,705,000	2,000,000	49,063	4.B FE
290015-AJ-5	Elmwood CLO I Ltd-ELMW1 2019-1A AR	D	01/04/2023	MIZUHO SECURITIES		4,459,050	4,500,000	55,503	1.A FE
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	01/09/2023	VARIOUS		4,926,250	5,000,000	63,534	1.A FE
45824T-BC-8	Intelsat Jackson Holding-FIRST LIEN	D	01/25/2023	DEUTSCHE BANK SECURI		905,000	1,000,000	23,833	4.A FE
48661N-AA-6	Rad CLO 6 Ltd-RAD 2019-6A A1	D	01/05/2023	BOFAMLSEC		6,405,630	6,490,000	82,104	1.A FE
50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	D	03/31/2023	EXCHANGE OFFER		6,480,605	8,225,000	0	1.B FE
50188Q-AL-5	LCM XVIII LP-LCM 19A BR	D	03/31/2023	EXCHANGE OFFER		2,757,699	3,500,000	0	1.A FE
50188R-AA-7	LCM XVIII LP-LCM 19A INC	D	03/31/2023	EXCHANGE OFFER		3,860,787	4,900,000	0	4.C Z
55301G-GM-0	West Cromwell Road - Note	B	03/06/2023	DIRECT		350,887	350,887	0	1.F Z
55817A-AS-3	Madison Park Funding XXX-MDPK 2018-32A B	D	03/28/2023	RBC CAPITAL MARKETS		4,578,430	4,750,000	54,125	1.C FE
55822E-AA-7	Madison Park Funding LIX-MDPK 2021-59A A	D	03/30/2023	MORGAN		4,671,625	4,750,000	58,729	1.A FE
607120-FQ-0	Airbus SE Senior Secured Notes	C	01/31/2023	JP MORGAN SECURITIES		25,714,000	25,714,000	0	1.F Z
64130T-BA-2	Neuberger Berman CLO XX -NEUB 2015-20A A	D	03/23/2023	CITIGROUP GLOBAL MAR		3,908,000	4,000,000	45,635	1.A FE
64133G-AR-1	Neuberger Berman Loan Ad-NEUB 2020-37A A	D	03/27/2023	MORGAN		5,421,000	5,500,000	59,382	1.A FE
675922-AE-8	Octagon Investment Partn-OCT34 2017-1A B	D	03/31/2023	EXCHANGE OFFER		5,365,743	5,997,000	0	1.B FE
675922-AJ-7	Octagon Investment Partn-OCT34 2017-1A C	D	03/31/2023	EXCHANGE OFFER		6,371,435	7,120,999	0	1.C FE
675922-AL-2	Octagon Investment Partn-OCT34 2017-1A C	D	03/31/2023	EXCHANGE OFFER		7,002,666	7,826,499	0	1.F FE
675923-AJ-5	Octagon Investment Partn-OCT34 2017-1A S	D	03/31/2023	EXCHANGE OFFER		4,023,653	4,497,002	0	4.C Z
74980E-AS-7	RR 7 Ltd-RRAM 2019-7A A2B	D	03/28/2023	JP MORGAN SECURITIES		3,374,000	3,500,000	45,553	1.C FE
75000K-AA-5	RR 25 Ltd-RRAM 2023-25A A1	D	02/01/2023	BOFAMLSEC		12,000,000	12,000,000	0	1.A FE
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A	D	01/25/2023	DEUTSCHE BANK SECURI		17,291,000	17,600,000	191,843	1.A FE
87250C-AL-1	TICP CLO XIV Ltd-TICP 2019-14A A1R	D	03/24/2023	VARIOUS		13,723,700	14,000,000	157,675	1.A FE
89680Y-AA-3	Triton Container Interna-FIRST LIEN	D	01/09/2023	BARCLAYS CAPITAL INC		3,913,202	4,427,000	21,680	2.C FE
92917J-AG-2	Voya CLO 2018-2 Ltd-VOYA 2018-2A B2	D	03/31/2023	EXCHANGE OFFER		9,747,662	11,411,001	0	1.C FE
92917J-AL-1	Voya CLO 2018-2 Ltd-VOYA 2018-2A C2	D	03/31/2023	EXCHANGE OFFER		6,338,429	7,420,001	0	1.F FE
92917T-AE-5	Voya CLO 2018-2 Ltd-VOYA 2018-2A SUB	D	03/31/2023	EXCHANGE OFFER		5,045,951	5,907,000	0	4.C Z
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B	D	03/28/2023	MORGAN		3,164,700	3,300,000	40,529	1.C FE
96467K-AA-7	Whitebox CLO Ltd-WBOX 2023-4A A1	D	03/23/2023	VARIOUS		8,984,400	9,000,000	3,080	1.A Z
96467K-AE-9	Whitebox CLO Ltd-WBOX 2023-4A B	D	02/16/2023	CREDIT SUISSE SECURI		2,000,000	2,000,000	0	2.A Z

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B9550@-AG-6	Umicore SA Senior Unsecured Notes	D	01/18/2023	JP MORGAN SECURITIES		25,000,000	25,000,000	0	2.A Z
G1746#-AG-1	Cadent Finance PLC - Senior Unsecured No	B	01/31/2023	DIRECT		29,671,200	29,671,206	0	1.F Z
G3076*-AF-3	Envol Investments Limite Senior Secured	B	01/04/2023	RBC CAPITAL MARKETS		21,214,000	21,213,992	0	2.B PL
805564-EM-9	Saxon Asset Securities Tr 1999-3 Mt Ln Ast Bk Cer Ser 1999-3	D	02/28/2023	PAYUP		(501)	0	0	1.A FM
91020E-AA-2	United Educators Insurance R		01/31/2023	BUY		20,000,000	0	0	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,193,579,506	1,222,082,815	4,373,044	XXX
020002-BB-6	ALLSTATE CORP-SUBORDINATED BOND		01/26/2023	GOLDMAN		9,875,000	10,000,000	263,542	2.B FE
05567S-AA-0	BNSF Funding Trust I-BNSF 6.613 12/15/55		03/27/2023	BARCLAYS CAPITAL INC		9,450,000	10,000,000	135,934	2.B FE
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP		01/19/2023	BOFAMLSEC		6,125,000	7,000,000	82,892	2.C FE
29379V-BR-3	EPD 5 3/8 02/15/2078		03/23/2023	BARCLAYS CAPITAL INC		2,430,000	3,000,000	18,813	2.B FE
369604-BQ-5	General Electric Co-GE FLOAT PERP		01/26/2023	MORGAN		10,000,000	10,000,000	103,487	3.A FE
45685E-AG-1	Voya Financial Inc-JUNIOR SUBORDINATED B		01/26/2023	SUMRIDGE PARTNERS LL		9,962,500	10,000,000	117,708	2.C FE
638612-AJ-0	Nationwide Financial Ser-NATMUT 6 3/4 05		01/10/2023	SUMRIDGE PARTNERS LL		9,847,500	10,100,000	107,944	2.B FE
74251V-AL-6	PRINCIPAL FINANCIAL GROU-JR SUBORDINATED		03/02/2023	CANTOR		7,930,000	8,000,000	33,388	2.B FE
759351-AE-9	Reinsurance Group of Ame-RGA FLOAT 12/15		03/07/2023	VARIOUS		6,442,293	7,054,000	122,359	2.C FE
89356B-AB-4	Transcanada Trust-TRPCN 5 7/8 08/15/2076	A	03/20/2023	BARCLAYS CAPITAL INC		10,170,000	11,000,000	65,441	2.C FE
89356B-AG-3	Transcanada Trust-TRPCN 5.6 03/07/2082	A	02/03/2023	VARIOUS		18,036,000	20,000,000	442,400	2.C FE
018820-AA-8	Allianz SE-ALVGR 3 1/2 PERP	D	01/17/2023	CITIGROUP GLOBAL MAR		8,675,000	10,000,000	251,806	2.A FE
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED	D	01/11/2023	CREDIT SUISSE SECURI		7,680,000	8,000,000	107,917	2.A FE
05565Q-DV-7	BP Capital Markets PLC-SUBORDINATED	D	01/23/2023	BARCLAYS CAPITAL INC		11,005,620	11,834,000	52,883	2.A FE
29265W-AA-6	Enel SpA-ENELIM 8 3/4 09/24/73	D	01/12/2023	CREDIT SUISSE SECURI		12,113,768	11,923,000	327,469	2.C FE
53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED	D	03/07/2023	MORGAN		13,417,923	13,426,000	0	3.C FE
G7S40C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP	D	01/26/2023	MORGAN		4,275,000	5,000,000	72,448	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						157,435,604	166,337,000	2,306,431	XXX
06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A	D	03/27/2023	CITIGROUP GLOBAL MAR		4,926,500	5,000,000	55,512	1.A
06762H-AC-1	BARINGS CLO LTD 2023-I SR SECD NT CL B	D	02/01/2023	MORGAN		2,000,000	2,000,000	0	1.D Z
XS2583-34-6	Barings Euro CLO-BABSE 2023-1A A2	B	02/03/2023	GOLDMAN		9,959,000	9,958,995	0	1.A
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						16,885,500	16,958,995	55,512	XXX
00177#-AA-1	AMF Levered II, LLC - Revolver		03/29/2023	BANK LOANS BABSON CA		31,750,000	31,750,000	0	1.C PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		03/31/2023	PIK NOTE BUY UP		23,380	23,380	0	4.B PL
05351K-A#-6	Avant Credit Card Master Avant Master Tr		02/15/2023	BANK LOANS BABSON CA		1,474,635	1,474,635	0	3.B PL
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 Cl A		02/15/2023	BANK LOANS BABSON CA		19,838,000	19,838,000	0	1.G PL
05351K-A@-8	Avant Credit Card Master Avant Master Tr		02/15/2023	BANK LOANS BABSON CA		2,000,700	2,000,700	0	2.B PL
05564Z-MP-1	BREDIF MM LSA LLC - Term Loan Series 202		03/15/2023	BANK LOANS BABSON CA		1,526,250	1,526,250	0	1.D Z
05630#-AA-1	BCRED MERIDIAN PEAK FUNDING LLC - Secure		01/27/2023	BANK LOANS BABSON CA		5,000,000	5,000,000	0	1.F Z
103119-CK-7	NEFCO Holding Company, LLC - Delayed Dra		03/31/2023	BANK LOANS BABSON CA		2,251	2,251	0	4.C Z
12625Z-MR-0	CRE II LENDER SUB I, LLC - Term Loan Ser		01/26/2023	BANK LOANS BABSON CA		3,081,250	3,081,250	0	1.F Z
12759#-AA-2	CELF SPV LLC - Revolving Senior Secured		01/30/2023	BANK LOANS BABSON CA		3,500,000	3,500,000	0	1.F PL
12765*-AA-8	CCOF II & CARLYLE CREDIT OPPORTUNITIES C		01/10/2023	BANK LOANS BABSON CA		3,464,125	3,464,125	0	1.D Z
14314Z-MM-3	CARLYLE SECURED LENDING III SPV, - Senio		03/14/2023	BANK LOANS BABSON CA		4,800,000	4,800,000	0	1.F Z
000000-00-0	ASF Cosmos LP/Term Loan USD 08/22 (CS Pa		03/31/2023	BANK LOANS BABSON CA		2,223,120	2,223,120	0	4.C Z
14886M-AN-1	Checkout Holding Corp-CHKOUT PIK-TERM EX		02/28/2023	PIK NOTE BUY UP		7,369	7,369	0	6. PL
000000-00-0	RCC REAL ESTATE SPE 9 LLC -Series 2022-1		03/31/2023	BANK LOANS BABSON CA		3,702,113	3,702,113	0	1.F Z
000000-00-0	RCC REAL ESTATE SPE 9 LLC -Series 2022-2		03/31/2023	BANK LOANS BABSON CA		875,362	875,362	0	1.F Z
14979*-AA-6	CAZ GP OWNERSHIP EF AGGREGATOR, L.P. - S		03/07/2023	BANK LOANS BABSON CA		3,750,000	3,750,000	0	1.F Z
14979@-AA-4	CAZ GP OWNERSHIP CD AGGREGATOR - Secured		03/07/2023	BANK LOANS BABSON CA		4,583,333	4,583,333	0	1.F Z
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		02/22/2023	PIK NOTE BUY UP		79,862	79,862	0	4.A PL
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		01/31/2023	BANK LOANS BABSON CA		514,554	514,554	0	4.A PL
15674@-AA-9	Cerberus SWC II		03/31/2023	BANK LOANS BABSON CA		(430,000)	(430,000)	0	1.D Z
24360@-AC-6	DECOPAC INC. - TERM B LOAN		03/31/2023	PIK NOTE BUY UP		549	549	0	3.B PL

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Se		03/17/2023	BANK LOANS BABSON CA		833,333	833,333	0	2.A PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		03/20/2023	BANK LOANS BABSON CA		80,852,702	80,852,702	0	1.F PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		03/31/2023	BANK LOANS BABSON CA		2,637,681	2,637,681	0	1.D Z
36457W-AC-5	Galway Borrower LLC-1L SR SECD		03/31/2023	BANK LOANS BABSON CA		(154)	(154)	0	3.B PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		03/31/2023	BANK LOANS BABSON CA		45,634	45,634	0	4.A PL
40476@-AC-3	Hanley Wood LLC - 2021 Delayed Draw Term		01/19/2023	BANK LOANS BABSON CA		236,025	236,025	0	4.C
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		03/24/2023	BANK LOANS BABSON CA		29,780	29,780	0	3.A PL
40490@-AE-1	HTI Technology & Industries - 2023 Incre		02/15/2023	BANK LOANS BABSON CA		220,598	227,420	0	4.C Z
40490@-AF-8	HTI Technology & Industries - 2023 Delay		02/22/2023	BANK LOANS BABSON CA		360,082	360,082	0	4.C Z
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		03/31/2023	PIK NOTE BUY UP		3,327	3,327	0	3.C PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		03/31/2023	PIK NOTE BUY UP		518	518	0	3.C PL
40490@-AE-1	ITI Intermodal INC - Delayed Draw Term L		03/31/2023	BANK LOANS BABSON CA		184,971	184,971	0	4.C Z
46139Z-MM-8	Invesco Private Credit Opportunities Hol		01/09/2023	BANK LOANS BABSON CA		4,200,000	4,200,000	0	1.F Z
47231#-MQ-8	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/14/2023	BANK LOANS BABSON CA		891,839	891,839	0	2.B Z
47231#-MR-6	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/14/2023	BANK LOANS BABSON CA		441,180	441,180	0	2.B Z
47231#-MS-4	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/14/2023	BANK LOANS BABSON CA		2,141,287	2,141,287	0	2.B Z
47231#-MT-2	JEFFERIES DIRECT LENDING FUND II C SPE L		03/09/2023	BANK LOANS BABSON CA		572,046	572,046	0	2.B Z
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC		03/09/2023	BANK LOANS BABSON CA		2,903,198	2,903,198	0	2.B Z
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA		03/10/2023	BANK LOANS BABSON CA		27,265	27,265	0	3.B PL
53173#-AB-2	LIDO ADVISORS LLC - DELAYED DRAW TERM L		02/27/2023	BANK LOANS BABSON CA		177,541	177,541	0	2.C PL
534501-0C-C	Cleaver-Brooks Inc - 2022 Fixed PIK Term		03/31/2023	VARIOUS		46,063	46,063	0	4.C Z
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL		02/28/2023	DIRECT		(24,776,930)	(24,777,500)	0	1.F Z
55417#-AA-5	M360 MM Series LLC - Series 2022-1 Secur		02/28/2023	BANK LOANS BABSON CA		67,985	67,985	0	1.F PL
57780@-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		01/03/2023	VARIOUS		69,677	70,788	0	4.C PL
60510M-A#-5	Mission Lane Credit Card Master Trust -		03/29/2023	BANK LOANS BABSON CA		800,000	800,000	0	2.B PL
60510M-A@-7	Mission Lane Credit Card Master Trust -		03/29/2023	BANK LOANS BABSON CA		3,800,000	3,800,000	0	1.F PL
60510M-B*-8	Mission Lane Credit Card Master Trust -		03/29/2023	BANK LOANS BABSON CA		400,000	400,000	0	3.A PL
62879W-MQ-7	NB SOF V ISPV 2022 LLC - Class A Term Lo		03/07/2023	BANK LOANS BABSON CA		2,998,699	2,998,699	0	1.F Z
62879X-AB-1	NB Select Opportunities ISPV 2022 LLC -		03/22/2023	BANK LOANS BABSON CA		4,160,010	4,160,010	0	1.G PL
62879X-AC-9	NB Select Opportunities ISPV 2022 LLC -		03/22/2023	BANK LOANS BABSON CA		964,124	964,124	0	2.C PL
62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra		03/31/2023	BANK LOANS BABSON CA		73,518	73,518	0	4.C Z
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA		02/21/2023	PIK NOTE BUY UP		2,833	2,833	0	3.B PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		02/24/2023	BANK LOANS BABSON CA		24,431	24,431	0	2.C PL
67080B-A*-8	NXT Capital Structured Note I, LLC - Cla		03/09/2023	BANK LOANS BABSON CA		2,548,476	2,548,476	0	1.A Z
67117@-AA-5	OR Opportunistic DL (C) Funding LLC - Te		03/23/2023	BANK LOANS BABSON CA		1,155,556	1,155,556	0	1.E PL
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm		02/28/2023	VARIOUS		22,536	22,536	0	4.B PL
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen		03/13/2023	BANK LOANS BABSON CA		150,340	150,340	0	4.B PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter		02/28/2023	VARIOUS		505,200	505,200	0	4.B Z
69451*-AA-7	PPW AERO BUYER INC INITIAL TERM LN		02/15/2023	BANK LOANS BABSON CA		1,464,253	1,525,264	0	4.C Z
70216*-AA-1	PARTNERS GROUP PRIVATE EQUITY II, LLC -		03/22/2023	BANK LOANS BABSON CA		5,000,000	5,000,000	0	1.F Z
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/23/2023	BANK LOANS BABSON CA		82,954	82,954	0	3.A PL
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		02/28/2023	PIK NOTE BUY UP		14,477	14,477	0	6. Z
72303#-MM-8	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L		03/30/2023	BANK LOANS BABSON CA		6,625,000	6,625,000	0	1.F Z
73112@-AB-6	Policy Services Company, 1L PIK Toggle T		03/22/2023	PIK NOTE BUY UP		76,718	76,718	0	5.B GI
73112@-AC-4	Policy Services Company, 1L PIK Toggle D		03/22/2023	PIK NOTE BUY UP		27,178	27,178	0	5.B GI
74309#-AA-7	PRODUCTION RESOURCE GROUP L.L.C. - DELA		01/23/2023	PIK NOTE BUY UP		1,589	1,589	0	4.C PL
74309#-AB-5	PRG 9/20 Last Out		03/23/2023	PIK NOTE BUY UP		27,509	27,509	0	4.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA		03/31/2023	PIK NOTE BUY UP		190	190	0	5.B GI

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		01/30/2023	VARIOUS		168,334	168,334	0	5.B Z
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		03/31/2023	PIK NOTE BUY UP		1,832	1,832	0	3.C PL
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		03/31/2023	PIK NOTE BUY UP		693	693	0	3.C PL
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		03/31/2023	PIK NOTE BUY UP		158	158	0	3.C PL
74741@-AA-5	Olympia Acquisition Inc./Term Loan 9/19		03/31/2023	VARIOUS		(830)	(830)	0	4.C PL
74923@-AB-3	RoadOne IntermodaLogistics - Term Loan		03/31/2023	BANK LOANS BABSON CA		1,183,859	1,224,640	0	4.C Z
75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022		03/06/2023	BANK LOANS BABSON CA		1,066,800	1,066,800	0	1.D Z
78029#-AB-5	RMA Companies - Term Loan		03/08/2023	BANK LOANS BABSON CA		193,525	199,510	0	2.B PL
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		03/31/2023	BANK LOANS BABSON CA		26,999	26,999	0	2.C PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19		02/28/2023	PIK NOTE BUY UP		2,820	2,820	0	3.B PL
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term		02/03/2023	BANK LOANS BABSON CA		203,426	203,426	0	4.C Z
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		03/31/2023	BANK LOANS BABSON CA		26,067	26,067	0	3.C Z
86662#-AB-0	SUN ACQUIRER CORP		02/09/2023	VARIOUS		363,052	363,052	0	5.B Z
87264Z-MM-9	TPG TIGER HOLDCO, LLC, - Class A Term Lo		03/29/2023	BANK LOANS BABSON CA		1,878,003	1,878,003	0	1.F Z
87264Z-MN-7	TPG TIGER HOLDCO, LLC, - Class B Term Lo		03/29/2023	BANK LOANS BABSON CA		626,001	626,001	0	2.B Z
88167#-AA-8	Tetragon Financial Group (Delaware) LLC		03/28/2023	BANK LOANS BABSON CA		28,500,000	28,500,000	0	1.F PL
88676Z-MM-9	TIKEHAU GREEN DIAMOND CFO LLC - Class A		02/21/2023	VARIOUS		17,840,326	17,840,326	0	1.F Z
88676Z-MN-7	TIKEHAU GREEN DIAMOND CFO LLC - Class B		02/21/2023	VARIOUS		4,460,082	4,460,082	0	2.B Z
90139@-AA-1	Twin Brook Capital Funding XIII WSPV, LL		03/15/2023	BANK LOANS BABSON CA		7,370,000	7,370,000	0	1.D Z
90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC		03/15/2023	BANK LOANS BABSON CA		5,755,000	5,755,000	0	1.D Z
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		03/29/2023	BANK LOANS BABSON CA		253,819	253,819	0	3.B PL
94184#-AB-3	WATERMILL EXPRESS LLC - DELAYED DRAW TE		02/27/2023	BANK LOANS BABSON CA		12,391	12,391	0	3.B PL
956525-XX-2	Kings III - Delayed Draw Term Loan		02/27/2023	BANK LOANS BABSON CA		20,932	20,932	0	4.C Z
96525Z-MN-3	WHITEHORSE LIQUIDITY PARTNERS V-R LP, -C		03/27/2023	BANK LOANS BABSON CA		1,764,083	1,764,083	0	1.F Z
98876*-AB-1	ZB Holdco LLC - Delayed Draw Term Loan		01/30/2023	BANK LOANS BABSON CA		239,733	239,733	0	4.C Z
BAFA00-17-1	Fasanara Apex 3 12/22/25		01/25/2023	GSCO		74,434,796	74,370,925	0	2.B Z
BC0108-70-1	Cogency Global - Incremental Term Loan		03/31/2023	BANK LOANS BABSON CA		474,406	489,078	0	4.C Z
BC0108-87-3	RoadOne IntermodaLogistics - Delayed Dra		03/31/2023	BANK LOANS BABSON CA		95,472	95,472	0	4.C Z
BC0120-73-2	SBP Holding LP - Term Loan		03/27/2023	BANK LOANS BABSON CA		1,961,094	2,032,222	0	4.C Z
BC0127-30-0	VitalSource - 2023 Incremental Term Loan		03/17/2023	BANK LOANS BABSON CA		2,425,000	2,500,000	0	4.C Z
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		03/20/2023	BANK LOANS BABSON CA		1,315,789	1,315,789	0	1.G PL
119241-CO-3	Lernen Bidco Limited EUR TLB1 (Nov'1	B	01/19/2023	BANK LOANS BABSON CA		1,014,000	1,081,600	0	4.C Z
549358-NT-2	ION Trading Technologies EUR TLB (Mar'21	B	01/24/2023	BANK LOANS BABSON CA		1,012,421	1,082,804	0	4.C Z
70621Z-MM-3	PEMBERTON PD SMA HOLDINGS (LEVERED) S.A.	B	03/23/2023	BANK LOANS BABSON CA		9,661,525	9,661,523	0	1.F Z
BC0105-62-3	Cooperatie Koninklijke Cosun U.A - EUR S		01/31/2023	BANK LOANS BABSON CA		21,730,000	21,729,990	0	2.B Z
G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	C	03/13/2023	BANK LOANS BABSON CA		2,099,989	2,100,000	0	1.F PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						383,039,689	383,389,740	0	XXX
2509999997. Total - Bonds - Part 3						1,802,377,732	1,839,742,143	6,867,919	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,802,377,732	1,839,742,143	6,867,919	XXX
23281#-12-4	Cyprium Parallel Investors V LP - Perpet		03/31/2023	DIRECT	13,437.910	1,343,791		0	2.A PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,343,791	XXX	0	XXX
45822P-20-4	Integrys Holding Inc-INTEGRYS HOLDING IN		03/09/2023	CANTOR	200,000.000	4,982,000		0	2.B FE
68144#-AF-7	Olympia Acquisition, Inc./Preferred Unit		02/28/2023	DIRECT	80.310	30,919		0	4.B Z
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,012,919	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						6,356,710	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						6,356,710	XXX	0	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH		02/01/2023	RILY	100.000	1,326		0	
29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT		01/11/2023	BLOOMBERG TRADEBOOK	38,300.000	484,035		0	
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI		03/24/2023	BLOOMBERG TRADEBOOK	65,000.000	1,628,705		0	
29472R-10-8	Equity LifeStyle Propert-COMMON STOCK RE		02/15/2023	BLOOMBERG TRADEBOOK	2,000.000	143,021		0	
37946R-10-9	Global Partners LP/MA-COMMON STOCK LTD P		03/01/2023	VARIOUS	21,286.000	744,791		0	
460146-10-3	International Paper Co-COMMON STOCK		02/17/2023	BLOOMBERG TRADEBOOK	3,700.000	143,020		0	
58463J-30-4	Medical Properties Trust-COMMON STOCK RE		02/15/2023	BLOOMBERG TRADEBOOK	9,750.000	119,152		0	
59522J-10-3	MID-AMERICA APARTMENT CO-COMMON STOCK		02/15/2023	BLOOMBERG TRADEBOOK	800.000	135,673		0	
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA		01/09/2023	BLOOMBERG TRADEBOOK	40,400.000	483,773		0	
86765K-10-9	SUNOCO LP COMMON STK		02/24/2023	BLOOMBERG TRADEBOOK	20,000.000	940,267		0	
87484T-10-8	Talos Energy Inc-COMMON STOCK		02/17/2023	IN-KIND TRANSFER	990,034.000	17,612,705		0	
958669-10-3	Western Midstream Partne-COMMON STOCK		01/10/2023	BLOOMBERG TRADEBOOK	17,600.000	476,822		0	
29250N-10-5	ENBRIDGE INC-COMMON STOCK		03/24/2023	BLOOMBERG TRADEBOOK	17,965.000	656,445		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						23,569,735	XXX	0	XXX
78463V-10-7	SPDR Gold Shares-ETF		01/10/2023	BLOOMBERG TRADEBOOK	2,000.000	349,558		0	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						349,558	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						23,919,293	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						23,919,293	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						30,276,003	XXX	0	XXX
6009999999 - Totals						1,832,653,735	XXX	6,867,919	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE MassMutual Ascend Life Insurance Company

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
36179X-NF-9	Ginnie Mae II Pool-POOL #MA8490		03/01/2023	PAYDOWN		153,980	153,980	154,196	154,196	0	(216)	0	(216)	0	153,980	0	0	0	1,098	12/01/2052	1.A
36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569		03/01/2023	PAYDOWN		88,734	88,734	89,372	0	0	(638)	0	(638)	0	88,734	0	0	0	370	01/01/2053	1.A
0109999999. Subtotal - Bonds - U.S. Governments						242,714	242,714	243,568	154,196	0	(854)	0	(854)	0	242,714	0	0	0	1,468	XXX	XXX
70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG		02/15/2023	CALL 100		835,000	835,000	876,391	847,396	0	(421)	0	(421)	0	846,975	0	(11,975)	(11,975)	19,414	02/15/2026	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						835,000	835,000	876,391	847,396	0	(421)	0	(421)	0	846,975	0	(11,975)	(11,975)	19,414	XXX	XXX
214489-BE-5	Cook County School Distr-GENERAL OBLIGAT		01/15/2023	MATURITY		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,354	01/15/2023	1.C FE
73723R-J5-3	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2023	CALL 100		12,255,000	12,255,000	12,255,000	12,255,000	0	0	0	0	0	12,255,000	0	0	0	241,362	02/01/2030	1.A
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,470,000	12,470,000	12,470,000	12,470,000	0	0	0	0	0	12,470,000	0	0	0	247,716	XXX	XXX
041083-VB-9	Arkansas Development Fin-REVENUE BONDS		03/01/2023	CALL 100		75,057	75,057	75,057	75,057	0	0	0	0	0	75,057	0	0	0	506	07/01/2043	1.B FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		03/01/2023	CALL 100		313,237	313,237	322,566	318,139	0	(79)	0	(79)	0	318,060	0	(4,823)	(4,823)	1,831	03/01/2048	1.A FE
196479-V4-8	Colorado Housing and Fin-REVENUE BONDS		02/01/2023	CALL 100		717,167	717,167	738,216	729,525	0	(25)	0	(25)	0	729,500	0	(12,333)	(12,333)	5,350	11/01/2048	1.A FE
196480-EX-1	Colorado Housing and Fin-REVENUE BONDS		02/01/2023	CALL 100		126,966	126,966	126,966	126,966	0	0	0	0	0	126,966	0	0	0	818	01/01/2050	1.A FE
25477P-NF-8	District of Columbia Hou-REVENUE BONDS		02/15/2023	CALL 100		68,786	68,786	68,786	68,786	0	0	0	0	0	68,786	0	0	0	666	06/15/2045	1.B FE
296122-UT-9	Escambia County Housing -REVENUE BONDS		02/01/2023	CALL 100		36,726	36,726	36,726	36,726	0	0	0	0	0	36,726	0	0	0	174	11/01/2038	1.A FE
312915-QG-9	Freddie Mac REMICS-FHR 1491 I		03/01/2023	PAYDOWN		1,101	1,101	1,168	1,101	0	0	0	0	0	1,101	0	0	0	11	04/01/2023	1.A
312931-A6-5	Freddie Mac Gold Pool-FG A84529		03/01/2023	PAYDOWN		237	237	240	238	0	(2)	0	(2)	0	237	0	0	0	2	02/01/2039	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD		03/01/2023	PAYDOWN		1,451	1,451	1,518	1,463	0	(12)	0	(12)	0	1,451	0	0	0	16	07/01/2031	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7		03/01/2023	PAYDOWN		196,760	196,760	198,298	198,120	0	(1,360)	0	(1,360)	0	196,760	0	0	0	655	03/01/2051	1.A
3133KP-Q2-7	Freddie Mac Pool-FR RA7673		03/01/2023	PAYDOWN		312,745	312,745	306,832	306,848	0	5,897	0	5,897	0	312,745	0	0	0	1,979	07/01/2052	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		20,283	20,283	20,620	20,582	0	(300)	0	(300)	0	20,283	0	0	0	120	11/01/2049	1.A
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		70,754	70,754	71,782	71,760	0	(1,006)	0	(1,006)	0	70,754	0	0	0	247	09/01/2049	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		146,457	146,457	149,981	149,968	0	(3,511)	0	(3,511)	0	146,457	0	0	0	678	05/01/2051	1.A
3133T3-BU-1	Freddie Mac REMICS-FHR 1644 K		03/01/2023	PAYDOWN		956	956	1,046	958	0	(2)	0	(2)	0	956	0	0	0	11	12/01/2023	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG		03/01/2023	PAYDOWN		2,435	2,435	2,525	2,444	0	(9)	0	(9)	0	2,435	0	0	0	24	09/01/2027	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG		03/01/2023	PAYDOWN		1,952	1,952	2,060	1,976	0	(23)	0	(23)	0	1,952	0	0	0	25	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB		03/01/2023	PAYDOWN		2,400	2,400	2,625	2,454	0	(54)	0	(54)	0	2,400	0	0	0	37	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE		03/01/2023	PAYDOWN		4,584	4,584	4,812	4,641	0	(57)	0	(57)	0	4,584	0	0	0	50	01/01/2029	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK		03/01/2023	PAYDOWN		2,115	2,115	2,184	2,137	0	(22)	0	(22)	0	2,115	0	0	0	21	04/01/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH		03/01/2023	PAYDOWN		911	911	955	928	0	(17)	0	(17)	0	911	0	0	0	10	09/01/2031	1.A
31359D-H5-5	Fannie Mae REMICS-FNR 1993-155 PJ		03/01/2023	PAYDOWN		4,790	4,790	5,303	4,795	0	(5)	0	(5)	0	4,790	0	0	0	52	09/01/2023	1.A
31359H-NW-0	Fannie Mae REMICS-FNR 1994-63 PK		03/01/2023	PAYDOWN		1,360	1,360	1,502	1,364	0	(4)	0	(4)	0	1,360	0	0	0	16	04/01/2024	1.A
31359H-QP-2	Fannie Mae REMICS-FNR 1994-76 KA		03/01/2023	PAYDOWN		89	89	90	88	0	2	0	2	0	89	0	0	0	1	04/01/2024	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG		03/01/2023	PAYDOWN		3,741	3,741	4,031	3,758	0	(17)	0	(17)	0	3,741	0	0	0	50	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ		03/01/2023	PAYDOWN		6,088	6,088	6,474	6,184	0	(96)	0	(96)	0	6,088	0	0	0	62	02/01/2029	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239		03/01/2023	PAYDOWN		131	131	152	142	0	(11)	0	(11)	0	131	0	0	0	2	03/01/2032	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372		03/01/2023	PAYDOWN		418	418	479	447	0	(29)	0	(29)	0	418	0	0	0	5	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD		03/01/2023	PAYDOWN		1,740	1,740	1,835	1,774	0	(34)	0	(34)	0	1,740	0	0	0	17	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L		03/01/2023	PAYDOWN		1,474	1,474	1,532	1,494	0	(20)	0	(20)	0	1,474	0	0	0	14	02/01/2032	1.A
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5		03/01/2023	PAYDOWN		3,405	3,405	3,270	3,271	0	134	0	134	0	3,405	0	0	0	19	06/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG		03/01/2023	PAYDOWN		14,008	14,008	14,764	14,272	0	(263)	0	(263)	0	14,008	0	0	0	153	09/01/2032	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK		03/01/2023	PAYDOWN		7,379	7,379	7,847	7,555	0	(176)	0	(176)	0	7,379	0	0	0	80	05/01/2032	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX		03/01/2023	PAYDOWN		10,396	10,396	10,920	10,583	0	(187)	0	(187)	0	10,396	0	0	0	110	05/01/2032	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2023	PAYDOWN		153,134	153,134	153,516	153,485	0	(352)	0	(352)	0	153,134	0	0	0	506	01/01/2051	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141		03/01/2023	PAYDOWN		187,294	187,294	186,650	186,670	0	624	0	624	0	187,294	0	0	0	626	04/01/2051	1.A
3140JX-EE-4	Fannie Mae Pool-POOL #B02832		03/01/2023	PAYDOWN		5,379	5,379	5,493	5,467	0	(88)	0	(88)	0	5,379	0	0	0	36	09/01/2049	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2023	PAYDOWN		119,588	119,588	119,794	119,703	0	(115)	0	(115)	0	119,588	0	0	0	885	11/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140K2-LK-8	Fannie Mae Pool-POOL #BO6629		03/01/2023	PAYDOWN		607,189	607,189	610,130	609,854	0	(2,665)	0	(2,665)	0	607,189	0	0	0	1,531	04/01/2051	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #BO6735		03/01/2023	PAYDOWN		366,110	366,110	366,939	366,846	0	(736)	0	(736)	0	366,110	0	0	0	1,218	05/01/2051	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2023	PAYDOWN		6,851	6,851	6,959	6,951	0	(101)	0	(101)	0	6,851	0	0	0	53	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2023	PAYDOWN		11,657	11,657	11,841	11,824	0	(167)	0	(167)	0	11,657	0	0	0	90	11/01/2049	1.A
31400C-PN-0	Fannie Mae Pool-POOL #CA4928		03/01/2023	PAYDOWN		55,028	55,028	56,232	56,197	0	(1,170)	0	(1,170)	0	55,028	0	0	0	401	01/01/2050	1.A
31400H-NJ-0	Fannie Mae Pool-POOL #CA9392		03/01/2023	PAYDOWN		832,136	832,136	840,198	839,367	0	(7,230)	0	(7,230)	0	832,136	0	0	0	2,379	03/01/2051	1.A
31400R-EJ-8	Fannie Mae Pool-POOL #CB5536		03/01/2023	PAYDOWN		161,262	161,262	163,101	0	0	(1,839)	0	(1,839)	0	161,262	0	0	0	672	01/01/2053	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453		03/01/2023	PAYDOWN		117	117	118	118	0	(1)	0	(1)	0	117	0	0	0	1	02/01/2039	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876		03/01/2023	PAYDOWN		36,426	36,426	36,517	36,488	0	(62)	0	(62)	0	36,426	0	0	0	238	12/01/2049	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320		03/01/2023	PAYDOWN		268,218	268,218	273,414	273,146	0	(4,928)	0	(4,928)	0	268,218	0	0	0	963	04/01/2051	1.A
34074M-ND-9	Florida Housing Finance -REVENUE BONDS		02/01/2023	CALL 100		105,261	105,261	105,261	105,261	0	0	0	0	0	105,261	0	0	0	683	07/01/2037	1.A FE
34074M-PF-2	Florida Housing Finance -REVENUE BONDS		02/01/2023	CALL 100		154,225	154,225	154,225	154,231	0	0	0	0	0	154,230	0	(5)	(5)	535	01/01/2043	1.A FE
41980U-AB-7	State of Hawaii Departme-REVENUE BONDS		01/01/2023	CALL 100		214,353	214,353	214,343	214,353	0	0	0	0	0	214,353	0	0	0	3,002	01/01/2031	1.A FE
443730-FT-8	Hudson County Improvemen-REVENUE BONDS		02/01/2023	CALL 100		165,000	165,000	173,118	165,919	0	(58)	0	(58)	0	165,861	0	(861)	(861)	5,478	02/01/2024	1.E FE
45201L-VM-4	Illinois Housing Develop-REVENUE BONDS		01/01/2023	SINKING PAYMENT		418,213	418,213	418,213	418,213	0	0	0	0	0	418,213	0	0	0	7,905	07/01/2023	1.D FE
45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B		02/01/2023	CALL 100		102,960	102,960	99,767	100,369	0	(11)	0	(11)	0	100,359	0	2,601	2,601	383	06/01/2043	1.A FE
45203L-CT-8	Illinois Housing Develop-REVENUE BONDS		01/27/2023	CALL 100		46,251	46,251	46,251	46,211	0	0	0	0	0	46,211	0	40	40	466	09/01/2034	1.A FE
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		01/15/2023	CALL 100		1,735,000	1,735,000	1,773,985	1,735,000	0	0	0	0	0	1,735,000	0	0	0	47,626	01/15/2024	1.B FE
52518R-BE-5	Lehman Structured Securi-LSSC 2002-GE1 A		03/01/2023	PAYDOWN		788	788	753	121	150	517	0	667	0	788	0	0	0	0	07/01/2024	6. *
57419R-D6-9	Maryland Community Devel-REVENUE BONDS		01/24/2023	CALL 100		485,000	485,000	502,222	488,453	0	(76)	0	(76)	0	488,377	0	(3,377)	(3,377)	6,743	09/01/2047	1.B FE
57419R-PL-3	Maryland Community Devel-REVENUE BONDS		01/24/2023	CALL 100		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	3,178	09/01/2040	1.B FE
57583R-R9-8	Massachusetts Developmen-REVENUE BONDS		03/01/2023	CALL 100		165,000	165,000	190,988	177,106	0	(340)	0	(340)	0	176,767	0	(11,767)	(11,767)	4,835	03/01/2028	1.A
59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS		03/01/2023	CALL 100		36,261	36,261	36,261	36,261	0	0	0	0	0	36,261	0	0	0	120	11/01/2038	1.A FE
60416Q-FW-9	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		71,120	71,120	69,342	69,689	0	(8)	0	(8)	0	69,681	0	1,439	1,439	225	09/01/2041	1.A FE
60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		85,438	85,438	85,438	85,438	0	0	0	0	0	85,438	0	0	0	313	08/01/2046	1.A FE
60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS		03/01/2023	CALL 100		20,084	20,084	17,514	17,714	0	2	0	2	0	17,715	0	2,369	2,369	53	10/01/2046	1.A FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		241,365	241,365	241,365	241,365	0	0	0	0	0	241,365	0	0	0	1,630	03/01/2048	1.A FE
60416Q-HE-7	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		283,780	283,780	283,780	283,780	0	0	0	0	0	283,780	0	0	0	1,955	09/01/2048	1.A FE
60416Q-HG-2	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		204,393	204,393	204,393	204,393	0	0	0	0	0	204,393	0	0	0	1,607	11/01/2048	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		32,887	32,887	32,887	32,887	0	0	0	0	0	32,887	0	0	0	116	01/01/2049	1.A FE
60416Q-HL-1	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		129,030	129,030	129,030	129,030	0	0	0	0	0	129,030	0	0	0	700	03/01/2049	1.A FE
60416Q-HN-7	Minnesota Housing Financ-REVENUE BONDS		03/01/2023	CALL 100		2,012	2,012	2,012	2,012	0	0	0	0	0	2,012	0	0	0	11	06/01/2049	1.A FE
60416Q-HS-6	Minnesota Housing Financ-REVENUE BONDS		02/01/2023	CALL 100		194,513	194,513	194,513	194,513	0	0	0	0	0	194,513	0	0	0	1,162	12/01/2049	1.A FE
60416S-5C-0	Minnesota Housing Financ-REVENUE BONDS		01/01/2023	CALL 100		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	221	01/01/2035	1.B FE
60636Y-HM-6	Missouri Housing Develop-REVENUE BONDS		03/31/2023	CALL 100		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,509	07/01/2033	1.B FE
60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS		02/16/2023	CALL 100		15,197	15,197	15,197	15,197	0	0	0	0	0	15,197	0	0	0	112	01/01/2040	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMM-TAXABLE-REF-SPL		03/01/2023	CALL 100		73,661	73,661	73,661	73,661	0	0	0	0	0	73,661	0	0	0	354	08/01/2036	1.B FE
60637B-ML-1	Missouri Housing Develop-REVENUE BONDS		02/01/2023	CALL 100		231,289	231,289	223,772	225,192	0	(1)	0	(1)	0	225,191	0	6,098	6,098	1,358	06/01/2044	1.B FE
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		01/15/2023	CALL 100		575,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	0	0	8,941	01/15/2027	1.B FE
647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS		02/01/2023	CALL 100		77,545	77,545	77,545	77,545	0	0	0	0	0	77,545	0	0	0	304	08/01/2035	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		02/01/2023	CALL 100		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	943	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		02/15/2023	CALL 100		16,983	16,983	16,983	16,983	0	0	0	0	0	16,983	0	0	0	130	06/15/2036	1.C FE
64972C-M6-7	New York City Housing De-REVENUE BONDS		02/01/2023	CALL 100		97,961	97,961	97,961	98,076	0	0	0	0	0	98,077	0	(116)	(116)	509	10/01/2046	1.B FE
658308-AD-3	North Carolina Turnpike -REVENUE BONDS		01/01/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	77,297	01/01/2023	1.B FE
658909-SU-1	North Dakota Housing Fin-REVENUE BONDS		01/01/2023	CALL 100		285,000	285,000	284,202	284,335	0	0	0	0	0	284,335	0	665	665	5,486	07/01/2038	1.B FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		02/01/2023	CALL 100		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	2,296	11/01/2041	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 11	12	13	14	15	16	17	18	19	20	21	22
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
67756Q-XK-8	Ohio Housing Finance Age-REVENUE BONDS		03/31/2023	CALL 100		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	380	09/01/2038	1.A FE
708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS		02/25/2023	CALL 100		43,855	43,855	43,855	43,831	0	0	0	0	0	43,831	0	24	24	475	08/01/2035	1.A FE
756872-HS-9	Red River Education Fina-REVENUE BONDS		03/15/2023	CALL 100		2,505,000	2,505,000	2,767,800	2,511,588	0	(6,588)	0	(6,588)	0	2,505,000	0	0	0	62,625	03/15/2024	1.D FE
756872-HV-2	Red River Education Fina-REVENUE BONDS		03/15/2023	CALL 100		320,000	320,000	338,067	320,456	0	(456)	0	(456)	0	320,000	0	0	0	8,000	03/15/2027	1.D FE
756872-HW-0	Red River Education Fina-REVENUE BONDS		03/15/2023	CALL 100		1,600,000	1,600,000	1,672,544	1,601,824	0	(1,824)	0	(1,824)	0	1,600,000	0	0	0	40,000	03/15/2028	1.D FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		02/01/2023	CALL 100		100,000	100,000	100,000	100,065	0	5	0	5	0	100,070	0	(70)	(70)	667	09/01/2039	1.B FE
88275F-PA-1	Texas Department of Hous-REVENUE BONDS		01/01/2023	CALL 100		51,487	51,487	48,559	48,886	0	(12)	0	(12)	0	48,873	0	2,614	2,614	255	09/01/2047	1.B FE
88278P-RN-6	Texas State University S-REVENUE BONDS		03/15/2023	CALL 100		1,420,000	1,420,000	1,377,400	1,416,212	0	3,788	0	3,788	0	1,420,000	0	0	0	28,400	03/15/2028	1.C FE
91412G-TG-0	University of California-REVENUE BONDS		02/22/2023	CALL 102.645958		14,514,138	14,140,000	14,140,000	14,140,000	0	0	0	0	0	14,140,000	0	374,138	374,138	175,296	05/15/2031	1.C FE
91743P-DD-4	Utah Housing Corp-REVENUE BONDS		01/23/2023	CALL 100		61,967	61,967	64,687	64,528	0	(3)	0	(3)	0	64,525	0	(2,558)	(2,558)	647	02/21/2050	1.B FE
91743P-DE-2	Utah Housing Corp-REVENUE BONDS		01/25/2023	CALL 100		42,413	42,413	43,984	43,897	0	(2)	0	(2)	0	43,895	0	(1,482)	(1,482)	215	03/21/2050	1.B FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		116,478	116,478	116,478	116,402	0	0	0	0	0	116,402	0	76	76	1,402	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		205,191	205,191	205,191	205,191	0	0	0	0	0	205,191	0	0	0	2,234	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		156,167	156,167	156,167	156,137	0	0	0	0	0	156,137	0	30	30	1,593	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		145,590	145,590	145,590	145,590	0	0	0	0	0	145,590	0	0	0	643	10/25/2049	1.A FE
92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		333,247	333,247	333,247	333,247	0	0	0	0	0	333,247	0	0	0	2,724	12/25/2049	1.A FE
92812U-XA-1	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		71,700	71,700	77,257	75,449	0	9	0	9	0	75,458	0	(3,758)	(3,758)	1,166	03/25/2038	1.A FE
92812U-XB-9	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		40,479	40,479	43,616	42,591	0	5	0	5	0	42,595	0	(2,116)	(2,116)	665	03/25/2038	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		02/25/2023	CALL 100		199,356	199,356	199,356	199,260	0	0	0	0	0	199,260	0	96	96	2,073	08/25/2042	1.B FE
93978X-EQ-9	Washington State Housing-REVENUE BONDS		02/01/2023	CALL 100		270,000	270,000	270,000	269,642	0	(140)	0	(140)	0	269,502	0	498	498	1,225	09/01/2040	1.A FE
93978X-ER-7	Washington State Housing-REVENUE BONDS		02/01/2023	CALL 100		205,000	205,000	204,078	205,000	0	0	0	0	0	205,000	0	0	0	1,299	05/01/2041	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,611,126	38,236,988	38,686,922	38,125,764	150	(25,311)	0	(25,161)	0	38,263,704	0	347,422	347,422	543,581	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		03/16/2023	PAYDOWN		960,249	960,249	960,244	960,249	0	0	0	0	0	960,249	0	0	0	4,316	05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		03/16/2023	PAYDOWN		571,362	571,362	571,359	571,411	0	(49)	0	(49)	0	571,362	0	0	0	2,174	10/16/2039	2.C FE
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30		03/01/2023	PAYDOWN		179	179	181	175	0	4	0	4	0	179	0	0	0	2	12/01/2032	1.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A		03/01/2023	PAYDOWN		93	93	94	92	0	2	0	2	0	93	0	0	0	1	12/01/2033	1.A FM
00164T-AA-6	AMC East Communities LLC-SECURED		01/15/2023	SINKING PAYMENT		269,062	269,062	282,209	274,813	0	(5,751)	0	(5,751)	0	269,062	0	0	0	7,722	01/15/2028	1.F FE
00184@-AA-4	Amazon (Euclid Oh) Trust Certificate		03/31/2023	SINKING PAYMENT		32,058	32,058	32,058	32,042	0	16	0	16	0	32,058	0	0	0	511	06/30/2039	1.E
00191#-AA-3	Amazon (Tucson Az) Trust Certificate		03/31/2023	SINKING PAYMENT		35,351	35,351	35,351	35,320	0	30	0	30	0	35,351	0	0	0	442	08/31/2039	1.E
00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica		03/31/2023	SINKING PAYMENT		67,257	67,257	67,257	67,249	0	8	0	8	0	67,257	0	0	0	629	09/30/2039	1.E
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		03/01/2023	PAYDOWN		217,425	217,425	193,780	217,292	0	133	0	133	0	217,425	0	0	0	2,149	07/01/2057	1.A FE
00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate		03/31/2023	SINKING PAYMENT		70,323	70,323	70,323	70,319	0	4	0	4	0	70,323	0	0	0	910	09/30/2039	1.E
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate		03/31/2023	SINKING PAYMENT		117,358	117,358	117,358	117,358	0	0	0	0	0	117,358	0	0	0	931	10/31/2040	1.E
00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica		03/31/2023	SINKING PAYMENT		33,062	33,062	33,062	33,036	0	26	0	26	0	33,062	0	0	0	414	09/30/2039	1.E
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		02/15/2023	PAYDOWN		4,683	4,683	4,683	4,683	0	0	0	0	0	4,683	0	0	0	26	01/16/2040	2.A FE
00256D-AA-0	Aaset 2019-1 Trust-AASET 2019-1 A		03/15/2023	PAYDOWN		402,954	402,954	311,811	339,551	0	63,403	0	63,403	0	402,954	0	0	0	1,901	05/15/2039	4.C FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		01/25/2023	PAYDOWN		68,531	68,531	63,220	66,938	0	1,594	0	1,594	0	68,531	0	0	0	828	07/25/2035	1.A FE
00436M-AA-3	Accelerated Assets 2018--AALLC 2018-1 A		03/02/2023	PAYDOWN		172,811	172,811	172,767	172,786	0	25	0	25	0	172,811	0	0	0	1,126	12/02/2033	1.F FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		03/27/2023	PAYDOWN		636,058	636,058	545,230	635,870	0	188	0	188	0	636,058	0	0	0	1,064	04/25/2036	1.A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		03/15/2023	PAYDOWN		290,358	290,358	286,981	212,966	0	3,599	0	3,599	0	290,358	0	0	0	2,307	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		02/01/2023	PAYDOWN		994	994	930	952	0	42	0	42	0	994	0	0	0	10	06/01/2035	1.A FM
007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1		03/27/2023	PAYDOWN		39,629	39,629	27,645	36,521	0	3,108	0	3,108	0	39,629	0	0	0	451	11/25/2035	1.A FM
00703Q-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1		03/27/2023	PAYDOWN		58,607	58,607	41,666	32,111	0	26,496	0	26,496	0	58,607	0	0	0	194	08/25/2036	1.A FM
00751Y-AE-6	Advance Auto Parts Inc-SENIOR UNSECURED		01/31/2023	MORGAN		9,094,800	10,000,000	10,001,300	10,000,912	0	(9)	0	(9)	0	10,000,903	0	(906,103)	(906,103)	115,917	04/15/2030	2.B FE
00834H-10-4	Affirm Asset Securitizat-2022-X1 CERT		03/31/2023	BARCLAYS CAPITAL INC		5,815,593	66,845	5,000,006	1,449,701	4,158,801	0	0	4,158,801	0	5,815,593	0	0	0	186	02/15/2027	6. *
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		03/10/2023	SINKING PAYMENT		25,638	25,638	25,638	25,638	0	0	0	0	0	25,638	0	0	0	288	11/10/2039	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
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat		03/10/2023	SINKING PAYMENT		34,654	34,654	34,654	34,654	0	0	0	0	0	34,654	0	0	0	0	02/10/2041	1.E
00981@-AA-9	Akron Childrens Hospital Trust Certifica		03/15/2023	SINKING PAYMENT		25,601	25,601	25,857	25,842	0	(241)	0	(241)	0	25,601	0	0	0	339	08/15/2050	1.F
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12		03/01/2023	PAYDOWN		59,643	59,643	38,258	43,807	0	15,836	0	15,836	0	59,643	0	0	0	289	08/01/2036	1.A FM
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB		03/01/2023	PAYDOWN		3,237	6,782	4,568	3,777	0	1,871	0	1,871	0	3,237	0	0	0	98	08/01/2036	1.A FM
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB		03/01/2023	PAYDOWN		10,904	10,010	7,056	7,246	0	2,992	0	2,992	0	10,904	0	0	0	119	11/01/2036	4.B FM
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C		03/27/2023	PAYDOWN		19,386	19,154	15,477	17,008	0	2,193	0	2,193	0	19,386	0	0	0	279	08/25/2037	1.A FM
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB		03/25/2023	PAYDOWN		57,965	58,154	36,927	38,168	0	19,916	0	19,916	0	57,965	0	0	0	543	08/25/2037	1.A FM
02344A-AA-6	Amcor Flexibles North Am-SENIOR UNSECURE		02/02/2023	JEFFERIESLLC		13,232,229	15,621,000	14,656,091	14,728,258	0	8,180	0	8,180	0	14,736,437	0	(1,504,208)	(1,504,208)	80,119	05/25/2031	2.B FE
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2023	MATURITY		966,637	966,637	966,637	966,637	0	0	0	0	0	966,637	0	0	0	23,924	01/15/2023	3.B FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		02/27/2023	PAYDOWN		3,400	3,400	2,550	1,874	0	1,526	0	1,526	0	3,400	0	0	0	17	10/25/2046	1.A FM
02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A		03/01/2023	PAYDOWN		20,981	20,981	20,745	20,785	0	196	0	196	0	20,981	0	0	0	174	04/01/2044	2.C FM
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A		03/01/2023	PAYDOWN		25,118	25,118	21,884	24,663	0	455	0	455	0	25,118	0	0	0	96	06/01/2045	1.A FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1		03/27/2023	PAYDOWN		93,209	93,209	87,238	89,688	0	3,520	0	3,520	0	93,209	0	0	0	306	09/25/2045	1.A FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1		03/27/2023	PAYDOWN		13,376	13,376	10,910	12,593	0	782	0	782	0	13,376	0	0	0	104	11/25/2035	1.A FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2023	PAYDOWN		83,521	83,521	83,604	83,477	0	44	0	44	0	83,521	0	0	0	598	10/01/2036	1.A FE
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1		03/27/2023	PAYDOWN		48,184	48,184	36,891	36,909	0	11,275	0	11,275	0	48,184	0	0	0	259	12/25/2046	1.A FM
03027W-AJ-1	AMERICAN TOWER TRUST I-1ST LIEN		03/15/2023	CALL 100		46,350,000	46,350,000	45,699,359	46,328,141	0	21,859	0	21,859	0	46,350,000	0	0	0	355,736	03/15/2048	1.A FE
03072S-RC-1	Ameriquest Mortgage Secu-AMSI 2004-FR1W		03/01/2023	PAYDOWN		43,337	43,337	42,037	43,183	0	154	0	154	0	43,337	0	0	0	365	05/01/2034	1.A FM
03073E-AT-2	AmerisourceBergen Corp-SENIOR UNSECURED		03/20/2023	VARIOUS		18,569,780	22,000,000	21,909,780	21,920,364	0	2,353	0	2,353	0	21,922,717	0	(3,352,937)	(3,352,937)	308,550	03/15/2031	2.A FE
03076K-AA-6	Ameris Bancorp-SUBORDINATED		03/15/2023	CALL 100		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	0	03/15/2027	2.B FE
03215P-DM-8	Amresco Residential Secu-AMRES 1998-1 A5		03/01/2023	PAYDOWN		54,925	54,925	54,959	54,896	0	28	0	28	0	54,925	0	0	0	707	10/01/2027	1.A FM
03235T-AA-5	Amur Finance VI LLC-ACEF 2014-1A A		03/20/2023	PAYDOWN		371	371	371	89	239	43	0	282	0	371	0	0	0	11	12/20/2024	6. *
03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		03/01/2023	PAYDOWN		99,943	99,943	99,941	99,943	0	0	0	0	0	99,943	0	0	0	707	12/01/2066	1.A
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		03/01/2023	PAYDOWN		285,551	285,551	285,549	285,549	0	3	0	3	0	285,551	0	0	0	2,199	12/01/2066	1.A
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		03/01/2023	PAYDOWN		285,551	285,551	285,547	285,547	0	5	0	5	0	285,551	0	0	0	2,306	12/01/2066	1.B
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1		03/01/2023	PAYDOWN		541,468	541,468	539,563	540,549	0	919	0	919	0	541,468	0	0	0	4,801	01/01/2067	1.A FE
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2		03/01/2023	PAYDOWN		324,881	324,881	324,379	324,375	0	506	0	506	0	324,881	0	0	0	3,232	01/01/2067	1.C FE
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3		03/01/2023	PAYDOWN		324,881	324,881	324,064	324,057	0	824	0	824	0	324,881	0	0	0	3,320	01/01/2067	1.F FE
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1		03/01/2023	PAYDOWN		211,296	211,296	209,034	209,271	0	2,024	0	2,024	0	211,296	0	0	0	1,491	01/01/2067	1.A FE
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2		03/01/2023	PAYDOWN		140,864	140,864	137,858	138,204	0	2,659	0	2,659	0	140,864	0	0	0	1,034	01/01/2067	1.C FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		03/15/2023	PAYDOWN		67,495	67,495	67,484	67,482	0	13	0	13	0	67,495	0	0	0	345	07/16/2040	1.E FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		03/17/2023	PAYDOWN		288,529	288,529	288,476	288,486	0	43	0	43	0	288,529	0	0	0	916	07/17/2046	1.E FE
04249@-AD-3	Army & Air Force Exchang Senior Note		03/15/2023	SINKING PAYMENT		43,375	43,375	43,375	43,375	0	0	0	0	0	43,375	0	0	0	1,014	10/15/2024	1.D
042735-BC-3	Arrow Electronics Inc-SENIOR UNSECURED N		03/01/2023	MATURITY		3,000,000	3,000,000	2,976,060	2,999,371	0	629	0	629	0	3,000,000	0	0	0	67,500	03/01/2023	2.C FE
04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2		03/01/2023	PAYDOWN		124,656	124,656	120,688	121,024	0	3,632	0	3,632	0	124,656	0	0	0	999	07/01/2057	1.C FE
04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3		03/01/2023	PAYDOWN		124,656	124,656	119,489	119,924	0	4,732	0	4,732	0	124,656	0	0	0	999	07/01/2057	1.F FE
04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1		03/01/2023	PAYDOWN		119,868	119,868	118,418	118,636	0	1,231	0	1,231	0	119,868	0	0	0	960	07/01/2057	1.A FE
04544P-AD-1	Asset Backed Securities -ABSHE 2006-HE5		03/27/2023	PAYDOWN		304,584	304,584	197,922	297,534	0	7,050	0	7,050	0	304,584	0	0	0	2,113	07/25/2036	1.A FM
05178T-AA-9	Aurora Military Housing -SECURED		01/15/2023	SINKING PAYMENT		16,759	16,759	16,759	16,761	0	(2)	0	(2)	0	16,759	0	0	0	488	07/15/2034	1.F FE
05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran		03/15/2023	SINKING PAYMENT		66,269	66,269	66,269	66,269	0	0	0	0	0	66,269	0	0	0	906	05/15/2034	2.B
055328-AA-6	BCC Middle Market CLO 20-BMMC 2018-1A A1		01/20/2023	PAYDOWN		4,931,000	4,931,000	4,931,000	4,931,000	0	0	0	0	0	4,931,000	0	0	0	72,995	10/20/2030	1.A FE
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10		03/01/2023	PAYDOWN		7,734	9,664	2,780	5,888	0	2,405	0	2,405	0	7,734	0	0	0	132	06/01/2037	1.A FM
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A		03/01/2023	PAYDOWN		226,782	226,782	98,650	208,676	0	18,106	0	18,106	0	226,782	0	0	0	2,639	06/01/2045	1.A FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		03/01/2023	PAYDOWN		12,553	12,816	11,228	12,581	0	(240)	0	(240)	0	12,553	0	0	0	80	06/01/2037	2.C FM
05580M-70-2	B. RILEY FINANCIAL INC-SENIOR UNSECURED		02/16/2023	CANTOR		4,743,277	200,437	5,006,572	5,009,023	0	171	0	171	0	5,009,194	0	(265,917)	(265,917)	84,508	05/31/2024	2.A PL
05580M-82-7	B. Riley Financial Inc-SENIOR UNSECURED		02/10/2023	VARIOUS		51,727	2,475	61,875	61,875	0	0	0	0	0	61,875	0	(10,148)	(10,148)	851	03/31/2026	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
05584A-AA-8	BRE Grand Islander Times-HGVGI 2017-1A A		03/25/2023	PAYDOWN		81,384	81,384	81,364	81,375	0	10	0	10	0	81,384	0	0	0	397	05/25/2029	1.F FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate		03/15/2023	SINKING PAYMENT		109,851	109,851	109,851	109,851	0	0	0	0	0	109,851	0	0	0	970	07/15/2032	2.A S
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate		03/15/2023	SINKING PAYMENT		97,666	97,666	97,666	97,669	0	(3)	0	(3)	0	97,666	0	0	0	694	03/15/2037	1.E PL
05588*-AA-7	BGS Huntersville 2017 Trust Certificate		03/15/2023	SINKING PAYMENT		87,009	87,009	87,009	87,009	0	0	0	0	0	87,009	0	0	0	643	05/15/2038	2.C S
05590#-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort		03/15/2023	SINKING PAYMENT		49,485	49,485	49,485	49,485	0	0	0	0	0	49,485	0	0	0	438	11/15/2032	1.F
05607Y-AJ-0	B2R Mortgage Trust 2015--B2R 2015-1 B		03/01/2023	PAYDOWN		373,244	373,244	384,416	377,889	0	(4,646)	0	(4,646)	0	373,244	0	0	0	3,354	05/01/2048	1.A FE
05608W-AG-9	BX Commercial Mortgage T-BX 2021-SOAR B		03/15/2023	PAYDOWN		23,173	23,173	22,072	22,301	0	872	0	872	0	23,173	0	0	0	308	06/15/2038	1.A
05608W-AN-4	BX Trust-BX 2021-SOAR E		03/15/2023	PAYDOWN		83,447	83,447	83,447	83,447	0	0	0	0	0	83,447	0	0	0	1,304	06/15/2038	1.A
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2		03/01/2023	PAYDOWN		11,582	11,591	10,119	10,914	0	(5,945)	0	(5,945)	0	11,582	0	0	0	84	02/01/2036	1.F FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		01/01/2023	PAYDOWN		6,426	6,435	5,248	5,091	0	1,562	0	1,562	0	6,426	0	0	0	0	03/01/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		03/01/2023	PAYDOWN		100,174	100,174	95,853	95,851	0	4,323	0	4,323	0	100,174	0	0	0	500	03/01/2036	4.C FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8		03/01/2023	PAYDOWN		1,148	1,216	1,234	1,100	0	169	0	169	0	1,148	0	0	0	2	03/01/2036	1.A FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1		03/01/2023	PAYDOWN		44,077	44,097	40,239	40,250	0	4,069	(426)	4,495	0	44,077	0	0	0	390	05/01/2036	1.A FM
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1		03/01/2023	PAYDOWN		18,961	19,783	19,400	20,113	0	(560)	0	(560)	0	18,961	0	0	0	109	05/01/2035	4.A FM
05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8		02/01/2023	PAYDOWN		3,638	7,248	6,884	7,117	0	(95)	(195)	100	0	3,638	0	0	0	40	01/01/2036	3.B FM
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1		03/01/2023	PAYDOWN		50,426	50,842	47,378	52,370	0	(2,603)	0	(2,603)	0	50,426	0	0	0	371	09/01/2035	3.B FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A		03/01/2023	PAYDOWN		6,328	6,328	6,233	6,212	0	116	0	116	0	6,328	0	0	0	59	02/01/2034	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2023	PAYDOWN		61,181	61,181	59,154	60,801	0	380	0	380	0	61,181	0	0	0	655	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2023	PAYDOWN		76,404	76,404	74,398	76,404	0	0	0	0	0	76,404	0	0	0	819	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2023	PAYDOWN		5,899	6,451	6,340	6,053	0	507	0	507	0	5,899	0	0	0	22	09/01/2035	2.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		03/01/2023	PAYDOWN		5,874	9,035	7,577	7,977	0	375	0	375	0	5,874	0	0	0	93	10/01/2035	3.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		03/01/2023	PAYDOWN		610	610	596	633	0	(30)	0	(30)	0	610	0	0	0	8	11/01/2035	3.B FM
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A		01/01/2023	PAYDOWN		4,418	4,394	3,515	3,639	0	815	(210)	1,025	0	4,418	0	0	0	24	11/01/2035	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		02/01/2023	PAYDOWN		13,362	13,551	12,822	12,396	0	881	0	881	0	13,362	0	0	0	54	01/01/2036	1.A FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		03/01/2023	PAYDOWN		23,193	23,193	25,316	25,389	0	(2,196)	0	(2,196)	0	23,193	0	0	0	273	01/01/2036	1.A FM
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3		03/01/2023	PAYDOWN		163,420	163,420	156,679	156,307	0	7,113	0	7,113	0	163,420	0	0	0	976	07/01/2036	1.A FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		03/01/2023	PAYDOWN		42,692	45,099	39,505	36,523	0	9,306	0	9,306	0	42,692	0	0	0	314	09/01/2046	1.A FM
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		03/01/2023	PAYDOWN		1,040	3,599	3,135	2,977	0	(9,969)	0	(9,969)	0	860	0	180	180	20	11/01/2046	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		03/01/2023	PAYDOWN		1,606	1,540	1,463	1,212	0	580	0	580	0	1,606	0	0	0	36	01/01/2037	1.A FM
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1		03/01/2023	PAYDOWN		68,458	68,338	58,471	61,064	0	7,488	(292)	7,780	0	68,458	0	0	0	4	09/01/2036	3.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		02/01/2023	PAYDOWN		221	345	327	253	0	85	0	85	0	221	0	0	0	3	10/01/2036	1.A FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1		03/20/2023	PAYDOWN		31,269	31,158	25,688	27,165	0	4,013	0	4,013	0	31,269	0	0	0	112	12/20/2046	1.A FM
059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1		03/20/2023	PAYDOWN		104,168	104,168	89,584	103,019	0	1,148	0	1,148	0	104,168	0	0	0	771	05/20/2047	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2023	PAYDOWN		57,824	61,498	56,718	58,568	0	2,656	0	2,656	0	57,824	0	0	0	264	05/01/2036	1.A FM
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		01/01/2023	PAYDOWN		5,404	5,426	3,166	3,602	0	1,402	0	1,402	0	5,404	0	0	0	30	07/01/2047	1.A FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1		03/01/2023	PAYDOWN		2,874	3,237	3,172	3,141	0	91	0	91	0	2,874	0	0	0	20	06/01/2037	2.B FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		03/01/2023	PAYDOWN		4,136	4,658	4,565	4,517	0	137	0	137	0	4,136	0	0	0	29	06/01/2037	2.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		03/01/2023	PAYDOWN		4,187	3,771	3,296	3,097	0	731	0	731	0	4,187	0	0	0	32	05/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1		03/01/2023	PAYDOWN		204	205	178	189	0	3	0	3	0	204	0	0	0	1	09/01/2037	5.A FM
05956E-AB-8	Banc of America Funding -BAFC 2010-R6 1A		03/01/2023	PAYDOWN		23,534	23,534	23,181	23,477	0	57	0	57	0	23,534	0	0	0	324	02/01/2035	1.A FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A		03/28/2023	PAYDOWN		81,157	63,522	55,280	62,174	0	2,364	0	2,364	0	81,157	0	0	0	1,218	07/26/2036	3.B FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		03/01/2023	PAYDOWN		18,838	21,985	13,910	12,943	0	7,888	0	7,888	0	18,838	0	0	0	309	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		03/01/2023	PAYDOWN		16,101	16,101	15,653	15,647	0	453	0	453	0	16,101	0	0	0	164	07/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A		03/01/2023	PAYDOWN		2,058	7,178	5,746	6,095	0	144	0	144	0	2,058	0	0	0	98	08/01/2036	1.A FM
06424@-AA-1	Bank Of America (Houston Pass-Thru Certi		03/15/2023	SINKING PAYMENT		93,010	93,010	93,581	93,421	0	(411)	0	(411)	0	93,010	0	0	0	537	12/31/2029	1.C S
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2023	PAYDOWN		30,989	30,989	30,411	30,453	0	536	0	536	0	30,989	0	0	0	239	07/01/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2023	PAYDOWN		30,989	30,989	29,814	29,853	0	1,136	0	1,136	0	30,989	0	0	0	239	07/01/2052	1.C FE
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2023	PAYDOWN		87,141	87,141	82,718	82,796	0	4,345	0	4,345	0	87,141	0	0	0	1,332	07/01/2052	1.F FE
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1		03/01/2023	PAYDOWN		212,470	212,470	212,467	212,470	0	0	0	0	0	212,470	0	0	0	1,782	02/01/2062	1.A FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5		03/01/2023	PAYDOWN		38,858	38,858	32,706	34,903	0	3,955	0	3,955	0	38,858	0	0	0	348	11/01/2036	1.A FM
07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4		03/01/2023	PAYDOWN		456,145	456,145	383,162	419,569	0	36,576	0	36,576	0	456,145	0	0	0	4,784	05/01/2037	1.A FM
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2		03/01/2023	PAYDOWN		17,426	17,426	16,250	16,801	0	625	0	625	0	17,426	0	0	0	164	01/01/2035	1.A FM
07384M-Q8-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A		03/01/2023	PAYDOWN		17,987	17,987	18,043	17,987	0	0	0	0	0	17,987	0	0	0	150	07/01/2034	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2023	PAYDOWN		10,991	10,991	11,039	10,985	0	7	0	7	0	10,991	0	0	0	85	07/01/2034	3.B FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		03/01/2023	PAYDOWN		90,985	90,985	91,952	89,977	0	1,008	0	1,008	0	90,985	0	0	0	1,301	09/01/2033	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2		03/01/2023	PAYDOWN		7,848	7,848	7,936	8,012	0	(164)	0	(164)	0	7,848	0	0	0	82	03/01/2044	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2		03/01/2023	PAYDOWN		2,856	2,856	2,620	2,668	0	188	0	188	0	2,856	0	0	0	29	01/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A		03/01/2023	PAYDOWN		29,051	29,061	24,912	23,336	0	7,524	0	7,524	0	29,051	0	0	0	484	04/01/2035	1.A FM
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21		03/01/2023	PAYDOWN		81	81	74	77	0	4	0	4	0	81	0	0	0	1	07/01/2035	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		03/01/2023	PAYDOWN		20,251	18,330	10,698	10,589	0	8,655	(2,276)	10,931	0	20,251	0	0	0	273	01/01/2047	1.A FM
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A		01/01/2023	PAYDOWN		5,285	5,378	4,926	4,859	0	421	(349)	770	0	5,285	0	0	0	49	08/01/2047	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A		03/01/2023	PAYDOWN		3,874	4,228	2,239	2,144	0	1,911	0	1,911	0	3,874	0	0	0	59	04/01/2037	1.A FM
073877-CS-9	Bear Stearns Asset Backe-BSABS 2005-SD3		03/27/2023	PAYDOWN		368,318	368,318	296,093	368,318	0	0	0	0	0	368,318	0	0	0	5,457	07/25/2035	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5		03/25/2023	PAYDOWN		29,665	29,665	22,175	25,090	0	4,575	0	4,575	0	29,665	0	0	0	172	10/25/2034	1.A FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A		03/01/2023	PAYDOWN		13,585	13,872	12,988	13,145	0	698	(240)	938	0	13,585	0	0	0	117	02/01/2047	3.A FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4		03/01/2023	PAYDOWN		5,741	5,741	5,154	4,596	0	1,145	0	1,145	0	5,741	0	0	0	55	10/01/2036	1.A FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21		01/01/2023	PAYDOWN		151,405	151,348	136,125	138,356	0	12,893	(390)	13,283	0	151,405	0	0	0	1,496	06/01/2047	1.A FM
09062X-AH-6	Biogen Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,186,500	10,000,000	9,545,900	9,591,856	0	11,332	0	11,332	0	9,603,188	0	(1,416,688)	(1,416,688)	88,125	05/01/2030	2.A FE
09257W-AC-4	Blackstone Mortgage Trus-SENIOR UNSECURE		03/15/2023	MATURITY		6,000,000	6,000,000	5,910,000	5,995,483	0	4,517	0	4,517	0	6,000,000	0	0	0	142,500	03/15/2023	3.C FE
097023-CY-9	Boeing Co/The-SENIOR UNSECURED		01/31/2023	GOLDMAN		15,105,750	15,000,000	17,112,450	16,890,240	0	(20,640)	0	(20,640)	0	16,869,601	0	(1,763,851)	(1,763,851)	195,271	05/01/2030	2.C FE
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		01/20/2023	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	192	10/20/2050	2.B FE
09774X-AU-6	BCMSC Trust 1999-A-BCM 1999-A A3		03/01/2023	PAYDOWN		4,782	4,782	4,583	4,719	60	3	0	63	0	4,782	0	0	0	47	03/01/2029	6. *
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2		03/01/2023	PAYDOWN		102,038	102,038	102,037	102,037	0	1	0	1	0	102,038	0	0	0	700	11/01/2061	1.A FE
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2		03/01/2023	PAYDOWN		45,617	45,617	45,616	45,617	0	1	0	1	0	45,617	0	0	0	358	11/01/2061	1.C FE
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1		03/01/2023	PAYDOWN		171,640	171,640	171,510	171,540	0	99	0	99	0	171,640	0	0	0	1,213	09/01/2061	1.F FE
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		03/01/2023	PAYDOWN		31,901	31,901	31,774	31,796	0	105	0	105	0	31,901	0	0	0	280	07/01/2062	1.C FE
11042A-AA-2	British Airways 2013-1 C-FIRST LIEN		03/31/2023	SINKING PAYMENT		428,559	428,559	429,054	428,685	0	(125)	0	(125)	0	428,559	0	0	0	0	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN		02/15/2023	SINKING PAYMENT		36,987	36,987	36,987	36,982	0	5	0	5	0	36,987	0	0	0	393	11/15/2032	1.G FE
11135F-AQ-4	Broadcom Inc-SENIOR UNSECURED		02/01/2023	VARIOUS		9,308,350	10,000,000	10,754,400	10,680,631	0	(7,020)	0	(7,020)	0	10,673,611	0	(1,365,261)	(1,365,261)	89,340	11/15/2030	2.C FE
11750*-AA-7	Bryan Health (Kearney NE Senior Secured		03/15/2023	SINKING PAYMENT		45,016	45,016	45,016	45,016	0	0	0	0	0	45,016	0	0	0	429	12/15/2046	1.E
117665-AC-3	Bryn Mawr Bank Corp-SUBORDINATED		02/15/2023	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	98,058	08/15/2025	2.A FE
120568-BC-3	Bunge Ltd Finance Corp-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,416,300	10,000,000	9,840,400	9,854,695	0	3,441	0	3,441	0	9,858,137	0	(1,441,837)	(1,441,837)	97,778	05/14/2031	2.B FE
12327A-AA-6	Business Jet Securities -BJETS 2022-1A A		03/15/2023	PAYDOWN		256,871	256,871	249,205	249,973	0	6,898	0	6,898	0	256,871	0	0	0	1,692	06/15/2037	1.G FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		03/15/2023	PAYDOWN		990,733	990,733	990,719	990,724	0	9	0	9	0	990,733	0	0	0	3,991	11/15/2035	1.F FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		03/15/2023	PAYDOWN		13,899	13,899	13,933	13,906	0	(7)	0	(7)	0	13,899	0	0	0	142	04/15/2047	1.E FE
124857-AZ-6	ViacomCBS Inc-SENIOR UNSECURED		01/31/2023	GOLDMAN		9,259,600	10,000,000	9,903,300	9,935,909	0	554	0	554	0	9,936,463	0	(676,863)	(676,863)	71,167	06/01/2029	2.B FE
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4		03/01/2023	PAYDOWN		515	515	513	511	0	4	0	4	0	515	0	0	0	6	05/01/2035	1.A FM
12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2		03/15/2023	PAYDOWN		7,118	7,118	7,117	7,117	0	1	0	1	0	7,118	0	0	0	53	02/15/2050	1.A FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		03/15/2023	PAYDOWN		7,415	7,415	7,410	7,410	0	5	0	5	0	7,415	0	0	0	59	02/15/2050	1.A FE
12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6		03/15/2023	PAYDOWN		2,938	2,938	2,669	2,678	0	260	0	260	0	2,938	0	0	0	28	02/15/2050	1.E FE
12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3		03/15/2023	PAYDOWN		1,444	1,444	1,284	1,304	0	139	0	139	0	1,444	0	0	0	5	08/15/2051	1.E FE
12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4		03/15/2023	PAYDOWN		11,250	11,250	10,732	10,770	0	480	0	480	0	11,250	0	0	0	76	08/15/2051	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
12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2		03/15/2023	PAYDOWN		128,750	128,750	128,005	128,038	0	712	0	712	0	128,750	0	0	0	1,571	03/15/2052	1.E FE
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		03/25/2023	PAYDOWN		2,347,305	2,347,305	2,347,304	2,334,505	0	12,801	0	12,801	0	2,347,305	0	0	0	5,449	12/26/2030	1.A FE
12530M-AA-3	CF Hippolyta LLC-SORT 2020-1 A1		01/15/2023	PAYDOWN		92,726	92,726	88,307	88,504	0	4,221	0	4,221	0	92,726	0	0	0	261	07/15/2060	1.D FE
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS		03/15/2023	PAYDOWN		67,736	67,736	67,704	67,709	0	27	0	27	0	67,736	0	0	0	242	07/15/2060	1.D FE
12530M-AE-5	CF Hippolyta LLC-SORT 2021-1A A1		01/15/2023	PAYDOWN		85,013	85,013	78,855	79,062	0	5,951	0	5,951	0	85,013	0	0	0	166	03/15/2061	1.D FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		03/01/2023	PAYDOWN		4,069	4,069	3,980	2,544	0	1,525	0	1,525	0	4,069	0	0	0	23	06/01/2036	1.A FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		02/01/2023	PAYDOWN		562	(549)	(648)	(364)	0	224	0	224	0	562	0	0	0	(4)	01/01/2037	4.B FM
12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3		03/01/2023	PAYDOWN		29,623	31,705	24,675	26,668	0	4,477	0	4,477	0	29,623	0	0	0	296	09/01/2037	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		03/01/2023	PAYDOWN		1,411	1,388	1,735	2,349	0	(945)	0	(945)	0	1,411	0	0	0	13	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		01/01/2023	PAYDOWN		(10)	3	2	2	0	2,139	(1,215)	3,354	10	(10)	0	0	0	0	07/01/2037	2.B FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		03/01/2023	PAYDOWN		1,914,444	1,914,444	1,914,428	1,914,434	0	11	0	11	0	1,914,444	0	0	0	11,393	03/01/2067	1.F FE
12551S-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-4 A1		03/01/2023	PAYDOWN		752,161	752,161	737,050	738,700	0	13,461	0	13,461	0	752,161	0	0	0	10,918	10/01/2057	1.F FE
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF		03/01/2023	PAYDOWN		8,181	8,181	8,375	8,105	0	76	0	76	0	8,181	0	0	0	185	02/01/2030	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2023	PAYDOWN		113,333	113,333	113,310	113,313	0	20	0	20	0	113,333	0	0	0	403	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2023	PAYDOWN		275,425	275,425	278,523	278,448	0	(3,023)	0	(3,023)	0	275,425	0	0	0	1,720	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2023	PAYDOWN		168,826	168,826	173,257	173,151	0	(4,325)	0	(4,325)	0	168,826	0	0	0	1,005	03/01/2051	1.A
12565K-AA-5	CLI Funding VIII LLC-CLIF 2021-1A A		03/18/2023	PAYDOWN		109,128	109,128	93,419	93,513	0	15,615	0	15,615	0	109,128	0	0	0	298	02/18/2046	1.F FE
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2023	PAYDOWN		5,368	5,610	5,221	5,366	0	239	(336)	575	0	5,368	0	0	0	59	02/01/2037	3.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2023	PAYDOWN		5,370	6,683	5,276	5,470	0	912	(1,217)	2,129	0	5,370	0	0	0	57	02/01/2037	1.A FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1		03/01/2023	PAYDOWN		14,828	13,955	12,190	12,174	0	1,911	0	1,911	0	14,828	0	0	0	69	04/01/2037	1.A FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2		03/01/2023	PAYDOWN		3,735	7,524	7,212	7,338	0	75	(238)	313	0	3,735	0	0	0	31	07/01/2037	4.B FM
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		03/01/2023	PAYDOWN		53,588	53,588	53,466	53,481	0	107	0	107	0	53,588	0	0	0	926	06/01/2067	1.C FE
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		03/01/2023	PAYDOWN		111,642	111,642	110,055	110,249	0	1,394	0	1,394	0	111,642	0	0	0	1,929	06/01/2067	1.F FE
12575A-AB-3	CMFT Net Lease-CIMNL 2021-1 A2		03/20/2023	PAYDOWN		52,869	52,869	52,846	52,848	0	21	0	21	0	52,869	0	0	0	226	07/20/2051	1.A FE
12585@-AA-4	CHP (Fresno Ca) Trust Certificate		03/15/2023	SINKING PAYMENT		384,968	384,968	384,968	384,968	0	0	0	0	0	384,968	0	0	0	2,049	02/15/2028	1.F
12591K-AD-7	COMM 2013-CCRE12 Mortgag-COMM 2013-CR12		03/01/2023	PAYDOWN		810,101	810,101	818,166	810,364	0	(263)	0	(263)	0	810,101	0	0	0	7,625	10/01/2046	1.A
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1		03/01/2023	PAYDOWN		169,902	169,902	153,974	156,026	0	13,876	0	13,876	0	169,902	0	0	0	595	11/01/2066	1.A FE
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		03/01/2023	PAYDOWN		11,289,261	11,289,261	11,696,076	11,307,097	0	(17,836)	0	(17,836)	0	11,289,261	0	0	0	161,202	07/01/2045	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2023	PAYDOWN		21,434	21,434	5,248	5,321	0	16,113	0	16,113	0	21,434	0	0	0	33	12/01/2036	1.A FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		01/01/2023	PAYDOWN		4,089,562	4,089,562	4,130,278	4,092,831	0	(3,270)	0	(3,270)	0	4,089,562	0	0	0	24,197	07/01/2047	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		03/01/2023	PAYDOWN		14,720	14,720	5,076	5,128	0	9,592	0	9,592	0	14,720	0	0	0	36	04/01/2037	1.A FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2		03/01/2023	PAYDOWN		14,941	20,813	19,084	19,344	0	971	0	971	0	14,941	0	0	0	201	07/01/2037	1.A FM
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		03/01/2023	PAYDOWN		158,465	158,465	158,463	158,463	0	2	0	2	0	158,465	0	0	0	1,045	11/01/2066	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		03/01/2023	PAYDOWN		388,066	388,066	388,065	388,065	0	1	0	1	0	388,066	0	0	0	2,661	11/01/2066	1.F FE
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		03/01/2023	PAYDOWN		61,014	61,014	46,514	47,358	0	13,655	0	13,655	0	61,014	0	0	0	419	06/01/2036	1.A FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		03/01/2023	PAYDOWN		40,400	40,400	37,774	38,065	0	2,335	0	2,335	0	40,400	0	0	0	241	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		03/01/2023	PAYDOWN		33,214	33,214	31,035	31,206	0	2,009	0	2,009	0	33,214	0	0	0	208	04/01/2043	1.A
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2		02/01/2023	PAYDOWN		67,586	67,586	63,995	64,610	0	2,976	0	2,976	0	67,586	0	0	0	483	05/01/2043	1.A
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20		03/01/2023	PAYDOWN		20,580	20,580	20,100	20,148	0	431	0	431	0	20,580	0	0	0	153	07/01/2043	1.A
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2		03/29/2023	PAYDOWN		263,841	263,317	191,118	241,252	0	(2,960)	0	(2,960)	0	263,841	0	0	0	0	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		03/01/2023	PAYDOWN		50,548	50,548	48,715	48,812	0	1,735	0	1,735	0	50,548	0	0	0	366	08/01/2043	1.A
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1		01/01/2023	PAYDOWN		58,228	58,228	57,063	57,051	0	1,177	0	1,177	0	58,228	0	0	0	359	04/01/2044	1.A
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1		03/01/2023	PAYDOWN		25,498	25,498	25,354	25,337	0	160	0	160	0	25,498	0	0	0	259	07/01/2044	1.A
12653V-AG-1	Credit Suisse Mortgage C-CSMC 2019-ICE4		02/15/2023	PAYDOWN		24,817	24,817	23,925	24,165	0	652	0	652	0	24,817	0	0	0	256	05/15/2036	1.A
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2		03/01/2023	PAYDOWN		247,787	247,787	247,783	247,784	0	2	0	2	0	247,787	0	0	0	2,473	06/01/2028	1.C FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3		03/01/2023	PAYDOWN		198,229	198,229	198,126	198,143	0	87	0	87	0	198,229	0	0	0	2,710	06/01/2028	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2023	PAYDOWN		184,563	184,563	184,560	184,561	0	2	0	2	0	184,563	0	0	0	1,417	01/01/2067	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2023	PAYDOWN		274,356	274,356	274,353	274,354	0	2	0	2	0	274,356	0	0	0	2,202	01/01/2067	1.F FE
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1		03/01/2023	PAYDOWN		213,380	213,380	213,378	213,380	0	0	0	0	0	213,380	0	0	0	1,252	04/01/2067	1.A FE
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2		03/01/2023	PAYDOWN		202,596	202,596	202,596	202,596	0	0	0	0	0	202,596	0	0	0	1,387	04/01/2067	1.C FE
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3		03/01/2023	PAYDOWN		106,630	106,630	105,904	106,005	0	625	0	625	0	106,630	0	0	0	1,312	04/01/2067	1.F FE
12664A-AE-9	CSMC 2022-ATH3-CSMC 2022-ATH3 A2		03/01/2023	PAYDOWN		255,880	255,880	255,877	255,880	0	0	0	0	0	255,880	0	0	0	2,878	08/01/2067	1.C FE
12664A-AF-6	CSMC 2022-ATH3-CSMC 2022-ATH3 A3		03/01/2023	PAYDOWN		266,684	266,684	266,683	266,684	0	0	0	0	0	266,684	0	0	0	4,361	08/01/2067	1.F FE
126650-AN-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2023	SINKING PAYMENT		81,744	81,744	83,606	81,888	0	1,075	0	1,075	0	81,744	0	0	0	29	10/10/2025	2.B
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2023	SINKING PAYMENT		65,197	65,197	65,197	65,199	0	(2)	0	(2)	0	65,197	0	0	0	576	01/11/2027	2.B
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		03/10/2023	SINKING PAYMENT		95,838	95,838	112,533	103,392	0	(7,554)	0	(7,554)	0	95,838	0	0	0	1,111	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		03/10/2023	SINKING PAYMENT		10,637	10,637	12,570	11,694	0	(1,058)	0	(1,058)	0	10,637	0	0	0	105	01/10/2034	2.B FE
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2		03/01/2023	PAYDOWN		81,626	81,626	79,432	79,619	0	2,007	0	2,007	0	81,626	0	0	0	651	06/01/2067	1.C FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN		03/10/2023	SINKING PAYMENT		79,016	79,016	79,016	79,016	0	0	0	0	0	79,016	0	0	0	549	08/11/2036	2.B FE
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		03/01/2023	PAYDOWN		45,230	45,710	35,693	37,608	0	8,012	0	8,012	0	45,230	0	0	0	145	02/01/2036	1.A FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		03/01/2023	PAYDOWN		8,257	8,257	7,908	10,550	0	(2,294)	0	(2,294)	0	8,257	0	0	0	91	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		03/01/2023	PAYDOWN		44,671	44,724	38,400	38,428	0	6,288	0	6,288	0	44,671	0	0	0	433	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		03/01/2023	PAYDOWN		22,622	22,745	20,863	20,399	0	2,336	0	2,336	0	22,622	0	0	0	212	04/01/2035	1.A FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		03/01/2023	PAYDOWN		4,028	4,028	3,999	4,015	0	13	0	13	0	4,028	0	0	0	63	04/01/2034	1.A FM
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1		03/01/2023	PAYDOWN		26,217	26,217	26,610	26,241	0	(24)	0	(24)	0	26,217	0	0	0	217	08/01/2024	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2		03/01/2023	PAYDOWN		316	316	317	316	0	0	0	0	0	316	0	0	0	4	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		03/01/2023	PAYDOWN		344,044	344,044	343,828	340,724	0	3,320	0	3,320	0	344,044	0	0	0	3,973	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB		03/25/2023	PAYDOWN		102,045	100,759	87,020	82,279	0	18,673	0	18,673	0	102,045	0	0	0	762	05/25/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		03/01/2023	PAYDOWN		13,983	13,807	12,557	12,304	0	1,522	0	1,522	0	13,983	0	0	0	116	05/01/2035	1.A FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-IM1		03/27/2023	PAYDOWN		315	9,622	6,308	4,990	0	1,853	0	1,853	0	315	0	0	0	105	01/25/2036	5.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		03/01/2023	PAYDOWN		32,965	24,932	20,266	21,223	0	5,018	0	5,018	0	32,965	0	0	0	178	11/01/2035	1.A FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		03/01/2023	PAYDOWN		1,906	1,906	1,736	1,695	0	211	0	211	0	1,906	0	0	0	12	12/01/2035	1.A FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB		03/01/2023	PAYDOWN		2,667	7,261	6,271	3,396	0	3,230	0	3,230	0	2,667	0	0	0	107	05/01/2036	1.A FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		03/01/2023	PAYDOWN		10,884	10,763	10,336	10,614	0	(599)	0	(599)	0	10,884	0	0	0	64	05/01/2036	1.A FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6		03/01/2023	PAYDOWN		4,765	4,765	4,040	4,099	0	666	0	666	0	4,765	0	0	0	29	10/01/2035	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		03/01/2023	PAYDOWN		54,133	55,433	44,841	44,302	0	10,895	0	10,895	0	54,133	0	0	0	495	10/01/2035	4.C FM
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		03/01/2023	PAYDOWN		152,630	280,500	245,654	224,904	0	39,845	0	39,845	0	152,630	0	0	0	1,441	04/01/2036	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		03/01/2023	PAYDOWN		5,650	5,650	5,156	5,773	0	(123)	0	(123)	0	5,650	0	0	0	34	04/01/2036	3.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		03/01/2023	PAYDOWN		13,416	13,442	10,255	10,436	0	2,948	0	2,948	0	13,416	0	0	0	17	11/01/2035	5.A FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7		03/01/2023	PAYDOWN		36,794	36,691	29,353	31,425	0	5,287	0	5,287	0	36,794	0	0	0	334	11/01/2035	1.A FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8		03/01/2023	PAYDOWN		80,939	81,573	74,054	79,053	0	2,461	0	2,461	0	80,939	0	0	0	448	12/01/2035	1.A FM
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A		03/01/2023	PAYDOWN		15,443	15,486	12,621	12,615	0	2,859	0	2,859	0	15,443	0	0	0	120	01/01/2036	1.A FM
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2023	PAYDOWN		8,342	8,625	8,299	8,238	0	381	0	381	0	8,342	0	0	0	45	01/01/2036	1.A FM
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2023	PAYDOWN		12,884	13,322	12,818	12,724	0	588	0	588	0	12,884	0	0	0	69	01/01/2036	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		03/01/2023	PAYDOWN		17,360	17,360	17,296	16,896	0	0	0	0	0	16,896	0	464	464	170	02/01/2033	1.A FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A		03/01/2023	PAYDOWN		39,231	39,231	31,777	34,085	0	5,146	0	5,146	0	39,231	0	0	0	219	07/01/2034	1.A FM
12669F-V8-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB4		01/01/2023	PAYDOWN		779	779	781	779	0	0	0	0	0	779	0	0	0	3	09/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1		03/01/2023	PAYDOWN		5,362	5,362	5,372	5,317	0	45	0	45	0	5,362	0	0	0	30	05/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		03/01/2023	PAYDOWN		5,795	5,664	4,522	4,516	0	1,173	0	1,173	0	5,795	0	0	0	51	09/01/2035	3.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		03/01/2023	PAYDOWN		23,710	23,718	19,406	19,293	0	4,424	0	4,424	0	23,710	0	0	0	222	09/01/2035	1.A FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3		03/01/2023	PAYDOWN		2,018	2,018	1,837	1,965	0	53	0	53	0	2,018	0	0	0	10	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2023	PAYDOWN		4,050	4,050	4,068	3,914	0	136	0	136	0	4,050	0	0	0	17	11/01/2034	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 11	12	13	14	15	16	17	18	19	20	21	22
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
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2023	PAYDOWN		11,796	11,796	11,848	11,394	0	402	0	402	0	11,796	0	0	0	50	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8		03/01/2023	PAYDOWN		469,297	469,297	383,650	405,810	0	63,486	0	63,486	0	469,297	0	0	0	5,521	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		03/01/2023	PAYDOWN		888	888	559	552	0	335	0	335	0	888	0	0	0	8	08/01/2035	1.A FM
12694*-AA-4	CVS (New Albany, IN) Trust Certificate		03/15/2023	SINKING PAYMENT		44,319	44,319	44,319	44,319	0	0	0	0	0	44,319	0	0	0	0	01/15/2041	2.B
12697#-AA-7	Cric KY HQ LLC Senior Secured Note		03/15/2023	SINKING PAYMENT		34,604	34,604	34,604	34,605	0	(1)	0	(1)	0	34,604	0	0	0	219	03/15/2042	1.D PL
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica		03/15/2023	SINKING PAYMENT		110,311	110,311	110,311	110,311	0	0	0	0	0	110,311	0	0	0	599	01/15/2044	2.B
127097-AE-3	Coterra Energy Inc-SENIOR UNSECURED		03/31/2023	EXCHANGE OFFER		9,497,298	10,000,000	9,492,650	9,499,505	0	(2,207)	0	(2,207)	0	9,497,298	0	0	0	41,167	05/15/2027	2.B FE
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat		03/15/2023	SINKING PAYMENT		120,755	120,755	121,918	121,737	0	(982)	0	(982)	0	120,755	0	0	0	816	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2023	SINKING PAYMENT		72,467	72,467	72,467	72,467	0	0	0	0	0	72,467	0	0	0	269	10/15/2043	2.A
12760@-AA-1	CGA Capital Corp Pass Thru Ctfs Series 2		03/10/2023	SINKING PAYMENT		250,235	250,235	250,235	250,235	0	0	0	0	0	250,235	0	0	0	0	03/10/2031	1.B
12762*-AA-1	CDI Tuscany Intermediate Senior Secured		03/31/2023	SINKING PAYMENT		77,055	77,055	77,055	77,055	0	0	0	0	0	77,055	0	0	0	1,220	06/30/2040	2.A PL
142339-AL-4	Carlisle Cos Inc-SENIOR UNSECURED		01/31/2023	DEUTSCHE BANK SECURI		3,984,650	5,000,000	4,334,200	4,377,228	0	4,946	0	4,946	0	4,382,174	0	(397,524)	(397,524)	46,139	03/01/2032	2.B FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2023	PAYDOWN		17,500	17,500	17,493	17,493	0	7	0	7	0	17,500	0	0	0	59	12/15/2050	1.A FE
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2		03/15/2023	PAYDOWN		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	11	12/15/2050	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3		03/15/2023	PAYDOWN		2,812	2,812	2,811	2,811	0	2	0	2	0	2,812	0	0	0	26	12/15/2050	1.F FE
14855J-AB-1	Castlelake Aircraft Secu-CLAST 2016-1 A		03/15/2023	PAYDOWN		378,250	378,250	376,451	376,499	0	1,751	0	1,751	0	378,250	0	0	0	0	08/15/2041	1.G FE
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		03/15/2023	PAYDOWN		57,676	57,676	57,676	57,677	0	(1)	0	(1)	0	57,676	0	0	0	339	04/15/2039	2.B FE
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A		03/15/2023	PAYDOWN		162,034	162,034	162,029	162,034	0	0	0	0	0	162,034	0	0	0	829	01/15/2046	1.G FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2023	PAYDOWN		50,901	50,901	50,774	50,706	0	195	0	195	0	50,901	0	0	0	642	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		03/01/2023	PAYDOWN		38,885	38,885	38,498	38,664	0	221	0	221	0	38,885	0	0	0	597	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3		03/01/2023	PAYDOWN		14,327	14,327	14,667	14,693	0	(366)	0	(366)	0	14,327	0	0	0	128	03/01/2050	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		03/01/2023	PAYDOWN		2,432	2,433	2,090	1,802	0	631	0	631	0	2,432	0	0	0	24	01/01/2036	1.A FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1		03/01/2023	PAYDOWN		2,585	2,585	2,502	2,521	0	63	0	63	0	2,585	0	0	0	23	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2023	PAYDOWN		35,600	43,273	40,967	40,798	0	1,993	0	1,993	0	35,600	0	0	0	434	09/01/2036	1.A FM
16372#-AA-0	Chemical Bank Pass-Thru Certificate		03/10/2023	SINKING PAYMENT		48,767	48,767	48,767	48,767	0	0	0	0	0	48,767	0	0	0	0	06/10/2044	2.A
16877#-AA-0	Childress Klien-Cambridg Senior Secured		03/05/2023	SINKING PAYMENT		185,334	185,334	185,566	185,490	0	(156)	0	(156)	0	185,334	0	0	0	3,013	02/05/2036	1.B
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		03/01/2023	PAYDOWN		40,368	41,744	30,114	30,251	0	11,074	0	11,074	0	40,368	0	0	0	470	09/01/2047	1.A FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		03/01/2023	PAYDOWN		155,633	155,633	155,632	155,633	0	0	0	0	0	155,633	0	0	0	638	01/01/2067	1.F FE
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A		03/01/2023	PAYDOWN		269,260	243,755	206,611	208,929	0	38,479	0	38,479	0	269,260	0	0	0	3,064	10/01/2035	1.A FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		03/01/2023	PAYDOWN		21,068	21,068	19,044	19,046	0	2,022	0	2,022	0	21,068	0	0	0	179	03/01/2034	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A		03/01/2023	PAYDOWN		6,956	6,956	6,475	6,695	0	261	0	261	0	6,956	0	0	0	51	05/01/2035	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 24		03/01/2023	PAYDOWN		156,961	116,599	110,915	98,190	0	21,553	0	21,553	0	156,961	0	0	0	728	08/01/2035	1.A FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2		03/01/2023	PAYDOWN		370	370	308	61	0	309	0	309	0	370	0	0	0	5	08/01/2035	1.A FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A		03/01/2023	PAYDOWN		802	802	776	786	0	16	0	16	0	802	0	0	0	13	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2023	PAYDOWN		20,134	22,321	21,187	21,799	0	233	(77)	310	0	20,134	0	0	0	202	04/01/2036	2.C FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2023	PAYDOWN		27,777	30,794	29,190	28,761	0	2,007	0	2,007	0	27,777	0	0	0	291	04/01/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		03/01/2023	PAYDOWN		2,661	2,661	1,211	1,215	0	1,445	0	1,445	0	2,661	0	0	0	10	05/01/2036	1.A FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1		03/01/2023	PAYDOWN		186,148	186,148	178,354	183,108	0	3,041	0	3,041	0	186,148	0	0	0	1,933	07/01/2036	1.A FM
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1		03/01/2023	PAYDOWN		11,625	15,903	15,313	15,554	0	468	(295)	763	0	11,625	0	0	0	157	09/01/2036	4.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		03/01/2023	PAYDOWN		539	539	519	530	0	9	0	9	0	539	0	0	0	6	06/01/2037	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A		03/01/2023	PAYDOWN		2,979	3,055	1,066	1,495	0	1,387	0	1,387	0	2,979	0	0	0	19	03/01/2037	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		03/01/2023	PAYDOWN		693	693	525	625	0	67	0	67	0	693	0	0	0	6	11/01/2035	1.A FM
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A		03/01/2023	PAYDOWN		9,262	9,262	9,207	9,069	0	193	0	193	0	9,262	0	0	0	78	06/01/2044	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		03/01/2023	PAYDOWN		507,523	507,523	461,211	472,646	0	34,877	0	34,877	0	507,523	0	0	0	3,480	06/01/2058	1.A
19421U-AB-0	College Avenue Student L-CASL 2019-A A2		03/25/2023	PAYDOWN		141,331	141,331	141,280	141,294	0	37	0	37	0	141,331	0	0	0	768	12/28/2048	1.A FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2		03/25/2023	PAYDOWN		189,877	189,877	189,839	189,843	0	30	0	30	0	189,877	0	0	0	97	07/25/2051	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
19424K-AD-5	College Ave Student Loan-CASL 2021-A C		03/25/2023	PAYDOWN		304,274	304,274	279,932	283,599	0	20,675	0	20,675	0	304,274	0	0	0	1,886	07/25/2051	1.F FE
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		03/01/2023	PAYDOWN		139,101	139,101	136,145	136,397	0	2,703	0	2,703	0	139,101	0	0	0	1,069	03/01/2067	1.A FE
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3		03/01/2023	PAYDOWN		186,101	186,101	184,518	184,682	0	1,419	0	1,419	0	186,101	0	0	0	2,194	03/01/2067	1.F FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		03/01/2023	PAYDOWN		350,793	350,793	350,793	350,788	0	5	0	5	0	350,793	0	0	0	825	01/01/2065	1.A FE
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1		03/01/2023	PAYDOWN		140,522	140,522	123,659	125,226	0	15,296	0	15,296	0	140,522	0	0	0	364	06/01/2066	1.A FE
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1		03/01/2023	PAYDOWN		98,973	98,973	84,993	86,204	0	12,769	0	12,769	0	98,973	0	0	0	201	09/01/2066	1.A FE
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		03/01/2023	PAYDOWN		325,792	325,792	325,789	325,790	0	2	0	2	0	325,792	0	0	0	1,911	12/01/2066	1.A FE
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1		03/01/2023	PAYDOWN		254,531	254,531	254,452	254,531	0	0	0	0	0	254,531	0	0	0	2,022	04/01/2067	1.A FE
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2		03/01/2023	PAYDOWN		424,046	424,046	417,868	418,946	0	5,099	0	5,099	0	424,046	0	0	0	3,368	03/01/2067	1.C FE
19688M-AB-6	COLT 2022-8 Mortgage Loa-COLT 2022-8 A2		03/01/2023	PAYDOWN		123,596	123,596	122,562	122,618	0	978	0	978	0	123,596	0	0	0	2,827	08/01/2067	1.C FE
19688M-AC-4	COLT 2022-8 Mortgage Loa-COLT 2022-8 A3		03/01/2023	PAYDOWN		127,992	127,992	126,020	126,125	0	1,867	0	1,867	0	127,992	0	0	0	2,927	08/01/2067	1.F FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		03/25/2023	PAYDOWN		60,093	60,093	60,077	60,078	0	15	0	15	0	60,093	0	0	0	262	10/25/2040	1.A FE
20753Y-CH-3	Connecticut Avenue Secur-CAS 2022-R04 1M		03/27/2023	PAYDOWN		266,483	266,483	266,358	266,483	0	0	0	0	0	266,483	0	0	0	2,682	03/25/2042	1.E
20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M		03/27/2023	PAYDOWN		628,566	628,566	631,871	631,608	0	(3,042)	0	(3,042)	0	628,566	0	0	0	6,870	07/25/2042	2.A
20786W-AD-9	ConnectOne Bancorp Inc-SUBORDINATED		02/01/2023	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	130,000	02/01/2028	2.C FE
20903X-AF-0	Consolidated Communicati-FIRST LIEN		03/29/2023	VARIOUS		1,040,580	1,476,000	1,175,265	1,177,002	0	9,747	0	9,747	0	1,186,749	0	(146,169)	(146,169)	47,970	10/01/2028	4.C FE
21075W-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7		01/01/2023	PAYDOWN		4,144	4,144	4,141	770	0	3,374	0	3,374	0	4,144	0	0	0	22	03/01/2027	1.A FM
212168-AA-6	Continental Wind LLC-FIRST LIEN		02/28/2023	SINKING PAYMENT		241,192	241,192	241,192	241,192	0	0	0	0	0	241,192	0	0	0	7,236	02/28/2033	2.B FE
21872B-AG-1	CoreVest American Financ-CAFL 2018-1 B		03/01/2023	PAYDOWN		3,000,000	3,000,000	2,999,882	2,999,467	0	533	0	533	0	3,000,000	0	0	0	10,119	06/01/2051	1.A FE
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		03/01/2023	PAYDOWN		1,466,051	1,466,051	1,466,040	1,465,983	0	68	0	68	0	1,466,051	0	0	0	10,934	11/01/2052	1.A FE
22160@-AA-6	Costco (Monterey Park C Trust Certifica		03/20/2023	SINKING PAYMENT		30,655	30,655	30,655	30,650	0	5	0	5	0	30,655	0	0	0	100	06/20/2043	1.E
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica		03/15/2023	SINKING PAYMENT		75,702	75,702	75,702	75,702	0	0	0	0	0	75,702	0	0	0	526	11/30/2041	1.E
224044-CL-9	Cox Communications Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		7,859,000	10,000,000	9,158,900	9,239,088	0	19,907	0	19,907	0	9,258,994	0	(1,399,994)	(1,399,994)	85,500	10/01/2030	2.B FE
225410-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15		03/27/2023	PAYDOWN		25,706	25,706	25,706	26,116	0	(410)	0	(410)	0	25,706	0	0	0	252	06/25/2033	1.A FM
225410-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		03/01/2023	PAYDOWN		10,568	10,568	10,666	10,549	0	19	0	19	0	10,568	0	0	0	98	06/01/2033	3.C FM
225410-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB		03/01/2023	PAYDOWN		79,804	79,804	79,853	79,632	0	171	0	171	0	79,804	0	0	0	1,409	09/01/2033	1.C FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		03/27/2023	PAYDOWN		20,263	20,263	16,109	18,025	0	2,237	0	2,237	0	20,263	0	0	0	193	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		02/01/2023	PAYDOWN		2,783	2,781	2,351	2,389	0	377	(58)	435	0	2,783	0	0	0	9	09/01/2035	3.A FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		03/01/2023	PAYDOWN		2,723	2,723	2,642	2,500	0	223	0	223	0	2,723	0	0	0	21	08/01/2035	3.C FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1		03/01/2023	PAYDOWN		15,055	15,055	13,286	14,260	0	796	0	796	0	15,055	0	0	0	117	07/01/2035	1.A FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		01/01/2023	PAYDOWN		104,091	104,091	65,282	65,278	0	38,813	0	38,813	0	104,091	0	0	0	499	02/01/2036	1.A FM
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1		03/01/2023	PAYDOWN		3,673	3,673	3,806	3,733	0	(60)	0	(60)	0	3,673	0	0	0	42	02/01/2033	2.B FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1		03/01/2023	PAYDOWN		21,095	21,095	20,568	21,529	0	(434)	0	(434)	0	21,095	0	0	0	284	10/01/2026	4.B FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		02/22/2023	VARIOUS		783,304	943,442	847,181	841,200	0	1,870	0	1,870	0	843,070	0	(59,766)	(59,766)	6,299	02/01/2043	1.A
22960*-AA-0	CTL PASS THRU TR SER 2013 (OCHSNER SLIDE		03/15/2023	SINKING PAYMENT		229,973	229,973	229,973	229,978	0	(5)	0	(5)	0	229,973	0	0	0	2,019	12/15/2028	1.G
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica		03/15/2023	SINKING PAYMENT		46,222	46,222	46,684	46,556	0	(334)	0	(334)	0	46,222	0	0	0	531	07/15/2037	2.B
22966R-AH-9	CubeSmart LP-SENIOR UNSECURED		01/31/2023	JEFFERIESLLC		7,883,775	9,250,000	8,341,558	8,430,189	0	10,435	0	10,435	0	8,440,624	0	(556,849)	(556,849)	27,172	12/15/2028	2.B FE
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica		03/01/2023	SINKING PAYMENT		112,705	112,705	112,705	112,708	0	(16)	0	(16)	0	112,705	0	0	0	(72)	05/15/2034	1.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica		01/15/2023	SINKING PAYMENT		25,848	25,848	25,935	25,935	0	(87)	0	(87)	0	25,848	0	0	0	0	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2023	SINKING PAYMENT		72,635	72,635	72,635	72,635	0	0	0	0	0	72,635	0	0	0	0	12/15/2038	1.E
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A		03/15/2023	PAYDOWN		10,598	10,598	7,405	10,003	0	594	0	594	0	10,598	0	0	0	93	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		03/27/2023	PAYDOWN		7,405	7,405	4,591	6,951	0	453	0	453	0	7,405	0	0	0	152	05/25/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II		02/20/2023	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	529	11/20/2047	2.B FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II		02/20/2023	PAYDOWN		30,000	30,000	29,986	29,993	0	7	0	7	0	30,000	0	0	0	251	11/20/2047	1.C FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		02/20/2023	PAYDOWN		45,000	45,000	45,480	45,327	0	(327)	0	(327)	0	45,000	0	0	0	450	05/20/2049	1.C FE
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi		03/05/2023	SINKING PAYMENT		88,197	88,197	88,197	88,197	0	0	0	0	0	88,197	0	0	0	79	08/05/2040	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A		03/20/2023	PAYDOWN		11,816	11,816	10,365	10,938	0	879	0	879	0	11,816	0	0	0	48	09/19/2044	1.A FM
24023#-AA-7	DC Department of Correct Pass-Thru Certi		03/15/2023	SINKING PAYMENT		79,175	79,175	79,175	79,291	0	(115)	0	(115)	0	79,175	0	0	0	804	03/15/2033	1.B PL
24736X-AA-6	DELTA AIR LINES 2015-1AA-FIRST LIEN		01/30/2023	SINKING PAYMENT		153,409	153,409	153,409	153,437	0	(28)	0	(28)	0	153,409	0	0	0	2,781	07/30/2027	1.F FE
24736Y-AA-4	Delta Air Lines 2015-1 C-DAL 3 7/8 07/30		01/30/2023	SINKING PAYMENT		76,705	76,705	76,705	76,665	0	41	0	41	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		03/01/2023	PAYDOWN		98	98	95	98	0	0	0	0	0	98	0	0	0	1	08/01/2030	1.A FM
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1		03/27/2023	PAYDOWN		24,764	24,764	19,502	22,809	0	1,955	0	1,955	0	24,764	0	0	0	74	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5		03/27/2023	PAYDOWN		40,701	40,701	21,673	14,526	0	26,175	0	26,175	0	40,701	0	0	0	93	10/25/2036	1.A FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A		03/25/2023	PAYDOWN		20,103	20,103	14,600	15,996	0	4,107	0	4,107	0	20,103	0	0	0	151	02/25/2035	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A		03/25/2023	PAYDOWN		83,952	83,952	63,011	72,025	0	11,927	0	11,927	0	83,952	0	0	0	921	06/25/2035	1.A FM
251510-LM-3	Deutsche Alt-A Securitie-DBALT 2006-AR1		02/01/2023	PAYDOWN		7,373	7,373	6,620	7,561	0	(188)	0	(188)	0	7,373	0	0	0	49	02/01/2036	3.A FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1		01/01/2023	PAYDOWN		2,095	2,133	2,129	1,440	0	2,344	0	2,344	0	2,095	0	0	0	25	02/01/2036	1.A FM
25216A-AA-2	Dext ABS 2020-1 LLC-DEXT 2020-1 A		01/24/2023	VARIOUS		492,355	498,934	498,924	498,931	0	1	0	1	0	498,932	0	(6,577)	(6,577)	805	02/16/2027	1.A FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		03/20/2023	PAYDOWN		177,917	177,917	176,833	177,064	0	853	0	853	0	177,917	0	0	0	570	11/21/2033	1.F FE
25512D-AA-7	Diversified ABS Phase V Senior Secured N		03/31/2023	SINKING PAYMENT		4,068,173	4,068,173	4,068,173	4,068,173	0	0	0	0	0	4,068,173	0	0	0	65,061	12/31/2030	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2023	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	447	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2023	PAYDOWN		57,500	57,500	57,477	57,480	0	20	0	20	0	57,500	0	0	0	592	07/25/2047	2.A FE
25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2023	PAYDOWN		17,500	17,500	17,500	17,501	0	(1)	0	(1)	0	17,500	0	0	0	180	07/25/2048	2.A FE
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2023	PAYDOWN		8,750	8,750	8,747	8,750	0	1	0	1	0	8,750	0	0	0	95	07/25/2048	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2023	PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	172	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		01/25/2023	PAYDOWN		53,750	53,750	53,777	53,777	0	(27)	0	(27)	0	53,750	0	0	0	431	10/25/2049	1.C FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica		03/15/2023	SINKING PAYMENT		132,023	132,023	132,617	132,402	0	(378)	0	(378)	0	132,023	0	0	0	2,281	03/15/2034	2.A
26208L-AC-2	DRIVEN BRANDS FUNDING LL-HONK 2018-1A A2		01/20/2023	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	207	04/20/2048	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		01/20/2023	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	01/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING LL-HONK 2022-1A A2		01/20/2023	PAYDOWN		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,617	10/20/2052	2.C FE
26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi		03/05/2023	SINKING PAYMENT		143,701	143,701	143,701	143,701	0	0	0	0	0	143,701	0	0	0	2,130	06/05/2037	1.B
26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif		01/15/2023	SINKING PAYMENT		272,140	272,140	272,140	272,141	0	(1)	0	(1)	0	272,140	0	0	0	0	04/15/2028	2.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2023	SINKING PAYMENT		143,553	143,553	143,553	143,555	0	(2)	0	(2)	0	143,553	0	0	0	0	01/15/2029	2.A
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2023	SINKING PAYMENT		115,631	115,631	115,631	115,631	0	0	0	0	0	115,631	0	0	0	0	01/15/2030	2.A
26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2		03/15/2023	PAYDOWN		18,750	18,750	18,015	18,064	0	686	0	686	0	18,750	0	0	0	258	03/15/2052	2.B FE
28368E-AE-6	Kinder Morgan Inc/DE-BOND		03/20/2023	GOLDMAN		11,244,900	10,000,000	13,757,500	13,451,327	0	(74,612)	0	(74,612)	0	13,376,714	0	(2,131,814)	(2,131,814)	531,736	01/15/2032	2.B FE
28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A		03/25/2023	PAYDOWN		271,483	271,483	243,402	0	0	28,082	0	28,082	0	271,483	0	0	0	568	08/27/2035	1.A FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		03/25/2023	PAYDOWN		207,605	207,605	204,118	204,617	0	2,988	0	2,988	0	207,605	0	0	0	555	08/27/2035	1.F FE
28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A		03/25/2023	PAYDOWN		254,379	254,379	238,322	0	0	16,058	0	16,058	0	254,379	0	0	0	1,026	01/25/2034	1.A FE
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		01/20/2023	PAYDOWN		328,849	328,849	328,849	330,688	0	(1,838)	0	(1,838)	0	328,849	0	0	0	0	07/20/2030	1.A FE
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R		01/20/2023	PAYDOWN		438,466	438,466	438,466	438,466	0	0	0	0	0	438,466	0	0	0	0	07/20/2030	1.A FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		02/11/2023	SINKING PAYMENT		198,937	198,937	198,937	198,945	0	(7)	0	(7)	0	198,937	0	0	0	5,181	02/11/2030	1.F FE
30225V-AF-4	Extra Space Storage LP-SENIOR UNSECURED		01/31/2023	CITIGROUP GLOBAL MAR		10,586,550	13,000,000	11,719,630	11,808,576	0	10,226	0	10,226	0	11,818,801	0	(1,232,251)	(1,232,251)	56,171	06/01/2031	2.B FE
30225V-AH-0	Extra Space Storage LP-SENIOR UNSECURED		01/31/2023	WELLS FARGO		4,614,050	5,000,000	5,021,400	5,019,111	0	(214)	0	(214)	0	5,018,897	0	(404,847)	(404,847)	65,542	04/01/2029	2.B FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		03/15/2023	PAYDOWN		1,404,947	1,404,947	1,404,885	1,404,914	0	32	0	32	0	1,404,947	0	0	0	2,250	04/15/2033	1.A FE
30291J-AJ-2	FREMF 2013-K29 Mortgage -FREMF 2013-K29		03/01/2023	PAYDOWN		214,762	214,762	187,846	212,410	0	2,352	0	2,352	0	214,762	0	0	0	1,961	05/01/2046	1.A
30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif		03/15/2023	SINKING PAYMENT		135,279	135,279	135,279	135,279	0	0	0	0	0	135,279	0	0	0	883	07/15/2033	1.B PL
30295A-AN-8	FREMF 2016-K722 Mortgage-FREMF 2016-K722		03/01/2023	PAYDOWN		3,250,000	3,250,000	3,070,142	3,243,976	0	6,024	0	6,024	0	3,250,000	0	0	0	32,130	07/01/2049	1.A
30300S-AU-6	FREMF 2020-K737 Mortgage-FREMF 2020-K737		01/23/2023	WELLS FARGO		4,536,914	5,000,000	3,750,000	4,189,039	0	12,202	0	12,202	0	4,201,242	0	335,672	335,672	38,556	01/01/2053	1.E
30300Y-AU-3	FREMF 2017-K67 Mortgage -FREMF 2017-K67		01/23/2023	WELLS FARGO		4,586,133	5,000,000	4,109,375	4,386,002	0	7,745	0	7,745	0	4,393,747	0	192,386	192,386	46,037	09/01/2049	1.A
31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1		03/15/2023	SINKING PAYMENT		32,919	32,919	32,924	32,923	0	(3)	0	(3)	0	32,919	0	0	0	705	02/15/2035	1.B
31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3		03/15/2023	SINKING PAYMENT		18,817	18,817	18,818	18,817	0	(1)	0	(1)	0	18,817	0	0	0	403	06/15/2037	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
3137BL-AR-9	Freddie Mac Multifamily -FMMV M036 A		03/01/2023	CALL 100		15,000	15,000	15,413	15,118	0	(4)	0	(4)	0	15,114	0	(114)	(114)	104	12/01/2029	1.B FE
31429#-AA-2	Fedex Chino Control Pass Trust Certifica		03/15/2023	SINKING PAYMENT		182,870	182,870	182,870	182,870	0	0	0	0	0	182,870	0	0	0	1,596	10/15/2035	2.B
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2		03/01/2023	PAYDOWN		50,455	50,455	49,690	49,741	0	682	0	682	0	50,455	0	0	0	670	04/01/2067	1.C FE
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3		03/01/2023	PAYDOWN		192,255	192,255	188,712	188,947	0	3,156	0	3,156	0	192,255	0	0	0	2,554	04/01/2067	1.G FE
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1		03/01/2023	VARIOUS		7,343,429	7,527,126	7,444,522	7,455,427	0	4,404	0	4,404	0	7,459,832	0	(116,403)	(116,403)	115,457	08/01/2067	1.A FE
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2		03/01/2023	PAYDOWN		175,060	175,060	170,146	170,467	0	4,593	0	4,593	0	175,060	0	0	0	1,542	08/01/2067	1.C FE
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3		03/01/2023	PAYDOWN		84,423	84,423	80,729	80,943	0	3,480	0	3,480	0	84,423	0	0	0	913	08/01/2067	1.F FE
31847R-AE-2	First American Financial-SENIOR UNSECURE		02/01/2023	MATURITY		3,000,000	3,000,000	2,989,140	2,999,802	0	198	0	198	0	3,000,000	0	0	0	64,500	02/01/2023	2.B FE
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		01/25/2023	PAYDOWN		1,199,984	1,199,984	1,199,968	1,199,904	0	80	0	80	0	1,199,984	0	0	0	10,059	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		03/27/2023	PAYDOWN		22,117	22,117	19,363	21,908	0	209	0	209	0	22,117	0	0	0	197	10/25/2036	1.A FM
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7		03/01/2023	PAYDOWN		81,115	81,219	71,745	72,514	0	8,689	0	8,689	0	81,115	0	0	0	764	09/01/2035	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2023	PAYDOWN		15,153	15,163	13,726	12,764	0	2,398	0	2,398	0	15,153	0	0	0	109	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2023	PAYDOWN		15,930	15,930	15,703	14,863	0	1,067	0	1,067	0	15,930	0	0	0	163	11/01/2035	1.A FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3		03/01/2023	PAYDOWN		1,042	1,042	876	709	0	333	0	333	0	1,042	0	0	0	6	11/01/2036	1.A FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3		03/01/2023	PAYDOWN		131,290	135,967	91,485	60,825	0	73,595	0	73,595	0	131,290	0	0	0	1,317	11/01/2037	1.A FM
33616C-AB-6	FIRST REPUBLIC BANK-SUBORDINATED		03/15/2023	VARIOUS		4,315,000	7,000,000	8,635,995	8,576,297	0	(10,044)	0	(10,044)	0	8,566,253	0	(4,251,253)	(4,251,253)	191,892	08/01/2046	2.A FE
33616C-AC-4	FIRST REPUBLIC BANK-SUBORDINATED		03/14/2023	VARIOUS		4,730,000	7,000,000	6,890,590	6,902,476	0	513	0	513	0	6,902,988	0	(2,172,988)	(2,172,988)	191,552	02/13/2047	2.A FE
33803W-AA-7	Fishers Lane Associates -SECURED		03/05/2023	SINKING PAYMENT		245,319	245,319	245,319	245,319	0	0	0	0	0	245,319	0	0	0	1,500	08/05/2030	1.B
33830J-AA-3	Five Guys Funding LLC-GUYS 2017-1A A2		01/25/2023	PAYDOWN		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	316	07/25/2047	2.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		03/31/2023	SINKING PAYMENT		97,500	97,500	97,500	97,491	0	9	0	9	0	97,500	0	0	0	0	03/31/2038	2.B FE
34107@-AA-7	Florida Pipeline Holding Senior Secured		02/15/2023	SINKING PAYMENT		711,148	711,148	711,148	711,148	0	0	0	0	0	711,148	0	0	0	10,383	08/15/2038	2.B PL
34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A		01/30/2023	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	191	04/30/2047	2.B FE
34417Q-AA-6	FOCUS Brands Funding LLC-FOCUS 2018-1 A2		01/30/2023	PAYDOWN		30,000	30,000	30,000	30,004	0	(4)	0	(4)	0	30,000	0	0	0	389	10/30/2048	2.B FE
34417Q-AB-4	FOCUS Brands Funding LLC-FOCUS 2018-1W A		01/30/2023	PAYDOWN		48,750	48,750	51,401	51,774	0	(3,024)	0	(3,024)	0	48,750	0	0	0	540	10/29/2048	1.C FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		03/15/2023	PAYDOWN		219,436	219,436	219,402	217,870	0	1,567	0	1,567	0	219,436	0	0	0	1,370	11/15/2034	1.A FE
35564K-B2-4	Freddie Mac Structured A-STACR 2022-HQA2		03/27/2023	PAYDOWN		386,213	386,213	386,526	386,569	0	(356)	0	(356)	0	386,213	0	0	0	4,392	07/25/2042	1.B
35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3		03/27/2023	PAYDOWN		217,076	217,076	217,076	217,076	0	0	0	0	0	217,076	0	0	0	2,331	08/25/2042	1.B
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica		03/15/2023	SINKING PAYMENT		3,678	3,678	3,712	3,708	0	(31)	0	(31)	0	3,678	0	0	0	30	05/15/2040	1.D S
35826@-AA-4	County of Fresno CA Trust Certificates		03/15/2023	SINKING PAYMENT		92,143	92,143	93,063	92,919	0	(776)	0	(776)	0	92,143	0	0	0	720	06/15/2038	1.C
361448-AQ-6	GATX CORP-SENIOR UNSECURED NOTE		03/30/2023	MATURITY		9,000,000	9,000,000	8,900,460	8,996,697	0	3,303	0	3,303	0	9,000,000	0	0	0	175,500	03/30/2023	2.B FE
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4		03/01/2023	PAYDOWN		2,702	2,709	2,137	1,650	0	1,057	0	1,057	0	2,702	0	0	0	34	12/01/2028	5.B FM
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1		03/01/2023	PAYDOWN		118,522	118,522	106,522	107,710	0	10,812	0	10,812	0	118,522	0	0	0	582	08/01/2066	1.A
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1		03/01/2023	PAYDOWN		28,374	28,374	28,242	28,266	0	108	0	108	0	28,374	0	0	0	196	02/01/2067	1.A FE
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2		03/01/2023	PAYDOWN		104,037	104,037	101,991	102,259	0	1,778	0	1,778	0	104,037	0	0	0	719	02/01/2067	1.E FE
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2		03/01/2023	PAYDOWN		123,183	123,183	111,578	114,661	0	8,510	0	8,510	0	123,183	0	0	0	492	05/01/2035	1.A FM
36186C-BY-8	ALLY FINL INC SR GTD NT		03/20/2023	GOLDMAN		5,108,150	5,000,000	6,868,050	6,713,317	0	(37,421)	0	(37,421)	0	6,675,896	0	(1,567,746)	(1,567,746)	156,667	11/01/2031	2.C FE
36197X-AK-0	GS Mortgage Securities T-GSMS 2013-GC12		03/01/2023	PAYDOWN		30,485,928	30,485,928	28,689,835	30,310,319	0	175,609	0	175,609	0	30,485,928	0	0	0	303,489	06/01/2046	1.A
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica		03/15/2023	SINKING PAYMENT		59,465	59,465	59,465	59,465	0	0	0	0	0	59,465	0	0	0	76	04/15/2046	2.A
36200@-AA-8	GE Huntsville 2020B Leas Trust Certifica		03/15/2023	SINKING PAYMENT		14,035	14,035	14,035	14,035	0	0	0	0	0	14,035	0	0	0	53	04/15/2046	2.A
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1		03/01/2023	PAYDOWN		149,219	149,219	145,535	145,420	0	3,799	0	3,799	0	149,219	0	0	0	808	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A		03/27/2023	PAYDOWN		90,773	90,773	52,175	52,214	0	38,559	0	38,559	0	90,773	0	0	0	264	03/25/2047	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		03/01/2023	PAYDOWN		4,377	4,271	4,087	4,224	0	54	0	54	0	4,377	0	0	0	34	01/01/2036	1.A FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		01/01/2023	PAYDOWN		972	872	858	849	0	32	0	32	0	972	0	0	0	3	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5		03/01/2023	PAYDOWN		9,582	9,582	9,618	9,618	0	(36)	0	(36)	0	9,582	0	0	0	83	07/01/2035	1.C FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A		02/01/2023	PAYDOWN		9,176	8,837	8,241	7,081	0	1,780	0	1,780	0	9,176	0	0	0	23	07/01/2035	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/01/2023	PAYDOWN		154,574	154,883	140,362	140,593	0	(68)	0	(68)	0	154,574	0	0	0	1,060	09/01/2035	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
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A		03/01/2023	PAYDOWN		26	0	(5)	0	0	10	0	10	343	26	0	0	0	0	11/01/2035	4.C FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A		01/01/2023	PAYDOWN		73,128	68,660	59,557	58,412	0	10,913	0	10,913	0	73,128	0	0	0	461	11/01/2035	1.A FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A		03/01/2023	PAYDOWN		6,094	6,094	5,795	5,922	0	172	0	172	0	6,094	0	0	0	56	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A		03/01/2023	PAYDOWN		6,168	6,168	5,796	5,529	0	639	0	639	0	6,168	0	0	0	48	05/01/2035	1.A FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		03/01/2023	PAYDOWN		11,295	11,295	10,970	11,216	0	79	0	79	0	11,295	0	0	0	133	08/01/2034	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		03/01/2023	PAYDOWN		8,599	8,599	8,645	8,599	0	0	0	0	0	8,599	0	0	0	82	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1		03/01/2023	PAYDOWN		1,042	1,042	1,044	1,042	0	0	0	0	0	1,042	0	0	0	10	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A		01/01/2023	PAYDOWN		2,145	2,145	1,968	2,033	0	111	0	111	0	2,145	0	0	0	12	04/01/2035	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A		03/01/2023	PAYDOWN		27,221	27,221	26,455	27,034	0	187	0	187	0	27,221	0	0	0	218	04/01/2035	1.A FM
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A		03/01/2023	PAYDOWN		5,199	5,199	4,715	4,715	0	484	0	484	0	5,199	0	0	0	44	12/01/2034	3.B FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		03/01/2023	PAYDOWN		19,070	19,070	18,774	18,509	0	560	0	560	0	19,070	0	0	0	179	02/01/2035	1.G FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF		03/01/2023	PAYDOWN		50,939	50,939	15,789	15,987	0	34,952	0	34,952	0	50,939	0	0	0	198	07/01/2036	1.A FM
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi		03/15/2023	SINKING PAYMENT		344,188	344,188	347,285	345,972	0	(1,784)	0	(1,784)	0	344,188	0	0	0	2,010	11/15/2030	1.B
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		03/27/2023	PAYDOWN		14,443	14,443	11,171	12,551	0	1,891	0	1,891	0	14,443	0	0	0	132	05/25/2036	1.A FM
36248G-AC-4	GS Mortgage Securities T-GSMS 2013-GC16		03/01/2023	PAYDOWN		517,814	517,814	533,317	518,522	0	(708)	0	(708)	0	517,814	0	0	0	5,494	11/01/2046	1.A
36249@-AA-1	GSA Gth I US Government Lease-Backed Pas		03/15/2023	SINKING PAYMENT		75,639	75,639	75,639	75,639	0	0	0	0	0	75,639	0	0	0	0	05/15/2038	1.B
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1		03/01/2023	PAYDOWN		114,602	114,602	118,148	117,793	0	(3,190)	0	(3,190)	0	114,602	0	0	0	1,183	05/01/2062	1.G
36298G-AA-7	GSPA Monetization Trust-SECURED		03/09/2023	SINKING PAYMENT		222,418	222,418	225,531	223,752	0	(1,334)	0	(1,334)	0	222,418	0	0	0	2,385	10/09/2029	2.A FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica		03/15/2023	SINKING PAYMENT		131,703	131,703	131,703	131,703	0	0	0	0	0	131,703	0	0	0	736	12/15/2033	1.F S
37045X-DS-2	General Motors Financial-SENIOR UNSECURE		03/20/2023	GOLDMAN		7,949,200	10,000,000	9,931,700	9,937,242	0	1,135	0	1,135	0	9,938,377	0	(1,989,177)	(1,989,177)	215,278	01/12/2032	2.C FE
380241-AA-7	Goddard Funding LLC-GDRD 2022-1 A2		01/30/2023	PAYDOWN		42,250	42,250	42,262	42,262	0	(12)	0	(12)	0	42,250	0	0	0	725	10/30/2052	2.C FE
38141G-RD-8	GOLDMAN SACHS GROUP INC-SR UNSECURED		01/22/2023	MATURITY		6,300,000	6,300,000	6,082,524	6,298,243	0	1,757	0	1,757	0	6,300,000	0	0	0	114,188	01/22/2023	2.A FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C		03/15/2023	PAYDOWN		39,427	39,427	35,977	36,202	0	3,225	0	3,225	0	39,427	0	0	0	0	10/15/2056	2.B FE
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M		03/27/2023	PAYDOWN		238,789	238,789	172,376	222,196	0	16,593	0	16,593	0	238,789	0	0	0	1,589	07/25/2035	1.A FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		03/01/2023	PAYDOWN		16,525	16,525	16,442	16,792	0	(267)	0	(267)	0	16,525	0	0	0	174	09/01/2034	1.A FM
404119-CC-1	HCA Inc-FIRST LIEN		03/20/2023	GOLDMAN		7,867,600	10,000,000	9,503,200	9,546,738	0	10,390	0	10,390	0	9,557,129	0	(1,689,529)	(1,689,529)	162,951	07/15/2031	2.C FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A		03/19/2023	PAYDOWN		23,686	23,686	22,478	22,541	0	1,145	0	1,145	0	23,686	0	0	0	240	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A		03/01/2023	PAYDOWN		3,202	3,202	2,569	3,057	0	144	0	144	0	3,202	0	0	0	18	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A		03/01/2023	PAYDOWN		6,640	6,640	6,611	6,640	0	0	0	0	0	6,640	0	0	0	35	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A		03/01/2023	PAYDOWN		9,929	9,929	10,065	10,127	0	(199)	0	(199)	0	9,929	0	0	0	42	08/01/2034	2.C FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A		03/01/2023	PAYDOWN		57,108	57,108	40,302	38,650	0	0	0	0	0	38,650	0	18,458	18,458	560	07/01/2035	1.A FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		03/20/2023	PAYDOWN		461,166	461,166	322,652	317,539	0	143,628	0	143,628	0	461,166	0	0	0	1,551	11/19/2035	1.A FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL		03/20/2023	PAYDOWN		16,000	16,000	11,285	13,804	0	2,196	0	2,196	0	16,000	0	0	0	132	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A		03/20/2023	PAYDOWN		2,282	1,977	1,404	1,679	0	(1,147)	0	(1,147)	0	2,282	0	0	0	(10)	09/19/2046	1.A FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A		03/20/2023	PAYDOWN		39,440	39,410	35,530	39,237	0	176	0	176	0	39,440	0	0	0	149	12/19/2036	2.A FM
411707-AD-4	Hardee's Funding LLC-HNGRY 2018-1A A2II		03/20/2023	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	434	06/20/2048	2.B FE
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		03/20/2023	PAYDOWN		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	299	12/20/2050	2.B FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		03/20/2023	PAYDOWN		60,860	60,860	60,818	60,842	0	18	0	18	0	60,860	0	0	0	1,214	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		03/20/2023	PAYDOWN		34,661	34,661	34,661	34,661	0	0	0	0	0	34,661	0	0	0	823	09/20/2038	1.A FE
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D		03/25/2023	PAYDOWN		238,245	238,245	238,213	238,217	0	27	0	27	0	238,245	0	0	0	3,419	01/25/2037	3.C FE
433674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1		03/25/2023	PAYDOWN		299,720	299,720	299,719	299,719	0	1	0	1	0	299,720	0	0	0	1,901	12/25/2025	2.C FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica		03/15/2023	SINKING PAYMENT		53,207	53,207	53,207	53,207	0	0	0	0	0	53,207	0	0	0	165	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi		03/15/2023	SINKING PAYMENT		50,063	50,063	50,063	50,063	0	0	0	0	0	50,063	0	0	0	141	10/15/2040	1.F
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		03/27/2023	PAYDOWN		50,048	50,048	43,180	43,186	0	6,862	0	6,862	0	50,048	0	0	0	533	03/25/2035	1.A FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1		03/01/2023	PAYDOWN		7,734	7,732	6,747	6,553	0	1,180	0	1,180	0	7,734	0	0	0	55	04/01/2037	1.A FM
43739H-AA-8	HomeBanc Mortgage Trust -HMBT 2006-2 A1		03/27/2023	PAYDOWN		209,089	209,089	182,868	206,447	0	2,642	0	2,642	0	209,089	0	0	0	2,239	12/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		03/31/2023	PAYDOWN		463	469	466	444	0	(13)	0	(13)	0	463	0	0	0	10	04/01/2047	1.A FM
44329H-AG-9	HP Communities LLC-FIRST LIEN		03/15/2023	MATURITY		348,311	348,311	341,233	348,152	0	159	0	159	0	348,311	0	0	0	8,743	03/15/2023	1.C FE
44329H-AS-3	HP Communities LLC-SECURED		03/15/2023	MATURITY		58,559	58,559	57,604	58,538	0	20	0	20	0	58,559	0	0	0	1,558	03/15/2023	1.D FE
44409M-AA-4	Hudson Pacific Propertie-SENIOR UNSECURE		02/01/2023	SUNTRUST CAPITAL MAR		875,070	1,000,000	998,150	999,069	0	9	0	9	0	999,078	0	(124,008)	(124,008)	10,094	11/01/2027	2.C FE
44409M-AB-2	Hudson Pacific Propertie-SENIOR UNSECURE		02/02/2023	JP MORGAN SECURITIES		4,402,650	5,000,000	4,933,150	4,955,126	0	648	0	648	0	4,955,774	0	(553,124)	(553,124)	80,729	04/01/2029	2.C FE
45112A-AA-5	ICON BRAND HOLDINGS LLC-SERIES 2012-1A C		03/31/2023	DIRECT		2,803,760	2,803,760	2,803,760	960,400	1,843,360	0	0	1,843,360	0	2,803,760	0	0	0	21,738	01/25/2043	6. *
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		03/01/2023	PAYDOWN		21,005	21,005	20,210	19,927	0	1,078	0	1,078	0	21,005	0	0	0	300	09/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1		03/27/2023	PAYDOWN		3,281	3,281	3,002	3,117	0	164	0	164	0	3,281	0	0	0	21	01/25/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		03/27/2023	PAYDOWN		40,213	40,213	32,673	36,936	0	3,278	0	3,278	0	40,213	0	0	0	475	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		03/27/2023	PAYDOWN		2,540	2,540	1,231	1,956	0	(43)	0	(43)	0	2,540	0	0	0	27	08/25/2035	5.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1		03/27/2023	PAYDOWN		57	57	40	52	0	4	0	4	0	57	0	0	0	1	05/25/2036	1.A FM
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2023	VARIOUS		9,445,818	9,655,914	9,655,796	9,655,914	0	0	0	0	0	9,655,914	0	(210,096)	(210,096)	252,884	08/01/2067	1.A FE
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2023	VARIOUS		227,301	227,301	227,298	227,301	0	0	0	0	0	227,301	0	0	0	4,144	08/01/2067	1.D FE
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2023	VARIOUS		62,568	62,568	62,038	62,377	0	191	0	191	0	62,568	0	0	0	710	08/01/2067	1.G FE
45384B-AB-2	Independent Bank Group I-SUBORDINATED		03/31/2023	CALL 100		3,600,000	3,600,000	3,600,000	3,599,959	0	41	0	41	0	3,600,000	0	0	0	134,745	12/31/2027	2.B FE
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39		03/27/2023	PAYDOWN		60,073	60,073	48,396	53,381	0	2,348	0	2,348	0	60,073	0	0	0	127	02/25/2037	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1		03/27/2023	PAYDOWN		27,577	24,623	17,183	16,830	0	8,834	0	8,834	0	27,577	0	0	0	218	02/25/2035	1.A FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1		03/01/2023	PAYDOWN		2,995	2,995	2,972	2,995	0	0	0	0	0	2,995	0	0	0	26	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31		03/01/2023	PAYDOWN		29,234	29,234	26,170	28,675	0	(862)	0	(862)	0	29,234	0	0	0	92	01/01/2036	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5		03/01/2023	PAYDOWN		1,670	1,670	1,369	1,509	0	162	0	162	0	1,670	0	0	0	3	10/01/2034	1.A FM
456618-AF-4	IndyMac INDX Mortgage Lo-INDX 2006-AR8 A		03/27/2023	PAYDOWN		20,618	20,618	18,267	20,832	0	(214)	0	(214)	0	20,618	0	0	0	141	07/25/2046	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13		02/25/2023	PAYDOWN		7,099	7,099	4,255	4,407	0	2,692	0	2,692	0	7,099	0	0	0	51	07/25/2036	1.A FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2		03/01/2023	PAYDOWN		14,082	14,082	13,249	12,275	0	1,806	0	1,806	0	14,082	0	0	0	133	03/01/2037	3.A FM
45687A-AJ-1	Trane Technologies Globa-SENIOR UNSECURE		03/20/2023	CALL 100		2,000,000	2,000,000	1,996,300	1,999,772	0	16	0	16	0	1,999,788	0	212	212	22,431	06/15/2023	2.B FE
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A		03/15/2023	PAYDOWN		53,232	53,232	53,203	53,206	0	26	0	26	0	53,232	0	0	0	204	02/15/2054	1.F FE
459506-AQ-4	International Flavors & -SENIOR UNSECURE		01/31/2023	BOFAMLSEC		9,259,359	11,197,000	10,706,067	10,753,206	0	4,332	0	4,332	0	10,757,539	0	(1,498,180)	(1,498,180)	65,098	11/01/2030	2.C FE
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3		03/01/2023	PAYDOWN		13,096	13,096	13,266	13,572	0	(475)	0	(475)	0	13,096	0	0	0	116	03/01/2050	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		03/15/2023	PAYDOWN		35,440	35,440	35,433	35,294	0	146	0	146	0	35,440	0	0	0	224	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B		03/15/2023	PAYDOWN		13,680	13,680	13,680	13,681	0	(1)	0	(1)	0	13,680	0	0	0	155	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		03/15/2023	PAYDOWN		64,048	64,048	64,031	64,031	0	17	0	17	0	64,048	0	0	0	444	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A		03/15/2023	PAYDOWN		83,644	83,644	83,596	83,597	0	47	0	47	0	83,644	0	0	0	618	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1		03/15/2023	PAYDOWN		41,529	41,529	41,519	41,847	0	(318)	0	(318)	0	41,529	0	0	0	234	02/16/2065	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2023	PAYDOWN		133,116	133,116	131,782	131,882	0	1,234	0	1,234	0	133,116	0	0	0	827	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		03/15/2023	PAYDOWN		95,812	95,812	95,536	95,537	0	275	0	275	0	95,812	0	0	0	508	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		03/15/2023	PAYDOWN		105,444	105,444	105,419	105,443	0	2	0	2	0	105,444	0	0	0	723	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		03/15/2023	PAYDOWN		169,685	169,685	169,547	169,563	0	122	0	122	0	169,685	0	0	0	1,326	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2023	PAYDOWN		116,868	116,868	116,802	116,798	0	70	0	70	0	116,868	0	0	0	741	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		03/15/2023	PAYDOWN		664,253	664,253	663,323	663,433	0	820	0	820	0	664,253	0	0	0	2,680	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2023	PAYDOWN		348,987	348,987	349,254	349,261	0	(274)	0	(274)	0	348,987	0	0	0	1,809	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2023	PAYDOWN		279,687	279,687	277,090	278,907	0	780	0	780	0	279,687	0	0	0	1,515	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		03/15/2023	PAYDOWN		173,772	173,772	174,040	173,987	0	(214)	0	(214)	0	173,772	0	0	0	1,107	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A		03/15/2023	PAYDOWN		90,124	90,124	90,045	90,053	0	71	0	71	0	90,124	0	0	0	509	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2023	PAYDOWN		58,532	58,532	58,487	58,483	0	50	0	50	0	58,532	0	0	0	257	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A		03/15/2023	PAYDOWN		133,097	133,097	133,037	133,097	0	0	0	0	0	133,097	0	0	0	804	09/15/2072	1.A FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		02/01/2023	PAYDOWN		578	578	521	519	0	51	(22)	73	0	578	0	0	0	6	04/01/2036	1.A FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I		01/01/2023	PAYDOWN		26,336	26,336	25,102	26,051	0	285	0	285	0	26,336	0	0	0	173	08/01/2034	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 11	12	13	14	15	16	17	18	19	20	21	22
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
466247-PW-7	JP Morgan Mortgage Trust-JPMMT 2005-A3 2		03/01/2023	PAYDOWN		42,882	42,882	36,128	41,042	0	1,840	0	1,840	0	42,882	0	0	0	338	06/01/2035	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7		03/01/2023	PAYDOWN		16,767	16,633	15,294	13,317	0	3,591	0	3,591	0	16,767	0	0	0	141	06/01/2035	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		03/01/2023	PAYDOWN		11,086	11,086	9,838	10,561	0	524	0	524	0	11,086	0	0	0	89	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		03/01/2023	PAYDOWN		6,122	6,122	5,544	5,535	0	587	0	587	0	6,122	0	0	0	68	08/01/2035	1.A FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		02/01/2023	PAYDOWN		(2,189)	0	3,129	0	0	39,522	(1,841)	41,363	0	(2,189)	0	0	0	39	12/01/2035	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		03/01/2023	PAYDOWN		158,361	158,361	123,834	123,784	0	34,577	0	34,577	0	158,361	0	0	0	1,640	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2023	PAYDOWN		8,010	8,010	7,469	4,862	0	3,149	0	3,149	0	8,010	0	0	0	89	03/01/2036	1.A FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2023	PAYDOWN		30,107	30,511	20,866	20,888	0	9,499	0	9,499	0	30,107	0	0	0	330	03/01/2036	4.B FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2		03/01/2023	PAYDOWN		4,862	4,862	4,293	3,750	0	1,111	0	1,111	0	4,862	0	0	0	35	05/01/2036	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		03/01/2023	PAYDOWN		431	431	311	311	0	120	0	120	0	431	0	0	0	4	06/01/2036	1.A FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3		03/01/2023	PAYDOWN		21,307	21,307	19,305	17,360	0	3,947	0	3,947	0	21,307	0	0	0	0	05/01/2037	1.A FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4		03/01/2023	PAYDOWN		511	511	478	501	0	10	0	10	0	511	0	0	0	3	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		03/01/2023	PAYDOWN		246	246	236	176	0	70	0	70	0	246	0	0	0	2	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		01/01/2023	PAYDOWN		822	822	453	452	0	369	0	369	0	822	0	0	0	8	06/01/2037	5.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2023	PAYDOWN		3,626	3,436	1,995	2,001	0	1,617	(107)	1,724	0	3,626	0	0	0	46	06/01/2037	4.C FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		02/01/2023	PAYDOWN		35,300	35,300	22,574	22,310	0	12,990	0	12,990	0	35,300	0	0	0	631	08/01/2037	4.C FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		03/01/2023	PAYDOWN		17,724	78,361	46,627	45,393	0	8,360	0	8,360	0	17,724	0	0	0	1,536	08/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		03/01/2023	PAYDOWN		59,682	59,682	48,043	54,939	0	4,743	0	4,743	0	59,682	0	0	0	405	07/01/2037	1.A FM
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1		02/01/2023	PAYDOWN		10,484	10,484	1,333	(343)	0	10,826	0	10,826	0	10,484	0	0	0	77	06/01/2036	1.A FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A		03/01/2023	PAYDOWN		4,810	4,893	494	(144)	0	5,390	0	5,390	0	4,810	0	0	0	25	04/01/2035	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		03/01/2023	PAYDOWN		5,193	12,365	5,839	6,619	0	1,998	0	1,998	0	5,193	0	0	0	124	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		03/01/2023	PAYDOWN		109,485	109,485	76,996	90,029	0	19,456	0	19,456	0	109,485	0	0	0	966	03/01/2039	1.A FM
466365-AB-9	Jack in the Box Funding -JACK 2019-1A A2		02/25/2023	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	560	08/25/2049	2.B FE
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2		02/25/2023	PAYDOWN		80,238	80,238	75,615	75,836	0	4,401	0	4,401	0	80,238	0	0	0	997	08/25/2049	2.B FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/25/2023	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	431	02/26/2052	2.B FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2		02/25/2023	PAYDOWN		25,725	25,725	22,935	23,039	0	2,686	0	2,686	0	25,725	0	0	0	266	02/26/2052	2.B FE
46639J-AE-0	JP Morgan Chase Commerci-JPMCC 2013-C10		01/01/2023	PAYDOWN		1,821,362	1,821,362	1,694,721	1,821,362	0	0	0	0	0	1,821,362	0	0	0	31,776	12/01/2047	1.A
46639Y-AQ-0	JP Morgan Chase Commerci-JPMCC 2013-LC11		03/01/2023	PAYDOWN		4,594,880	4,594,880	4,284,726	4,588,091	0	6,789	0	6,789	0	4,594,880	0	0	0	31,656	04/01/2046	1.A
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		03/01/2023	PAYDOWN		15,907	15,907	16,105	16,124	0	(217)	0	(217)	0	15,907	0	0	0	106	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		03/27/2023	PAYDOWN		12,057	17,253	15,799	16,032	0	912	0	912	0	12,057	0	0	0	344	06/25/2047	1.A FM
472321-AA-6	Jefferies Resecuritizati-JMAC 2008-R2 1A		03/01/2023	PAYDOWN		79,757	79,757	61,126	76,133	0	3,623	0	3,623	0	79,757	0	0	0	844	10/01/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2023	PAYDOWN		39,956	39,956	17,248	29,039	0	10,917	0	10,917	0	39,956	0	0	0	373	01/01/2037	1.A FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2023	PAYDOWN		62,198	62,198	52,540	62,198	0	0	0	0	0	62,198	0	0	0	405	01/01/2039	1.A FM
47232A-AB-4	Jefferies Resecuritizati-JMAC 2008-R3 1A		03/01/2023	PAYDOWN		52,028	52,028	31,558	51,997	0	31	0	31	0	52,028	0	0	0	349	03/01/2036	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		03/01/2023	PAYDOWN		1,912	2,943	1,107	1,315	0	798	0	798	0	1,912	0	0	0	27	03/01/2036	1.A FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A		03/01/2023	PAYDOWN		117,764	117,764	83,612	117,764	0	0	0	0	0	117,764	0	0	0	711	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		03/01/2023	PAYDOWN		25,132	27,840	5,437	8,847	0	16,824	0	16,824	0	25,132	0	0	0	192	05/01/2037	1.A FM
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A		03/01/2023	PAYDOWN		16,836	18,960	16,997	16,375	0	(266)	0	(266)	0	14,547	0	2,289	2,289	117	06/01/2037	1.A FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A		03/01/2023	PAYDOWN		15,446	15,446	13,515	14,410	0	1,036	0	1,036	0	15,446	0	0	0	129	12/01/2035	1.A FM
47233J-BH-0	Jefferies Group LLC / Je-SENIOR UNSECURE		01/31/2023	VARIOUS		13,507,888	14,500,000	14,349,095	14,402,884	0	1,206	0	1,206	0	14,404,090	0	(896,202)	(896,202)	315,919	01/23/2030	2.B FE
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		01/30/2023	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	218	07/30/2047	2.B FE
48203R-AM-6	Juniper Networks Inc-SENIOR UNSECURED		01/31/2023	BOFAMLSEC		6,438,670	7,000,000	6,996,570	6,997,655	0	168	0	168	0	6,997,824	0	(559,154)	(559,154)	121,771	08/15/2029	2.B FE
49271V-AJ-9	Keurig Dr Pepper Inc-SENIOR UNSECURED		01/31/2023	VARIOUS		18,048,000	20,000,000	20,170,500	20,148,045	0	(1,844)	0	(1,844)	0	20,146,202	0	(2,098,202)	(2,098,202)	161,778	05/01/2030	2.B FE
493268-AY-2	Keycorp Student Loan Tru-KSLT 2000-B A2		01/25/2023	PAYDOWN		6,212	6,212	5,031	6,212	0	0	0	0	0	6,212	0	0	0	74	07/25/2029	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		03/15/2023	PAYDOWN		248,029	248,029	243,217	247,013	0	1,016	0	1,016	0	248,029	0	0	0	1,839	01/15/2042	3.A FE
52107Q-AH-8	LAZARD GROUP LLC-SENIOR UNSECURED		01/31/2023	KEY CAPITAL MARKETS		4,725,400	5,000,000	4,884,810	4,947,912	0	1,066	0	1,066	0	4,948,978	0	(223,578)	(223,578)	76,024	03/01/2027	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7		03/01/2023	PAYDOWN		9,563	9,563	6,917	5,232	0	4,331	0	4,331	0	9,563	0	0	0	45	12/01/2035	1.A FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1		03/27/2023	PAYDOWN		19,721	19,721	14,464	16,706	0	3,015	0	3,015	0	19,721	0	0	0	155	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/27/2023	PAYDOWN		281,946	281,946	240,447	256,806	0	25,140	0	25,140	0	281,946	0	0	0	787	02/25/2036	1.A FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4		03/27/2023	PAYDOWN		38,080	38,062	21,040	27,095	0	10,975	0	10,975	0	38,080	0	0	0	235	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2023	PAYDOWN		5,058	5,058	3,267	3,409	0	1,218	0	1,218	0	5,058	0	0	0	22	01/01/2037	1.A FM
53079E-BG-8	Liberty Mutual Group Inc-SENIOR UNSECURE		01/31/2023	BARCLAYS CAPITAL INC		12,487,664	12,795,000	12,781,308	12,786,412	0	543	0	543	0	12,786,955	0	(299,291)	(299,291)	293,926	02/01/2029	2.B FE
53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2		03/25/2023	CA_CASH_CLOSE		1,346,331	1,346,331	1,346,331	1,346,331	0	0	0	0	0	1,346,331	0	0	0	15,445	11/25/2047	1.G PL
53946H-AB-4	Loan Asset Issuer LLC - Series 2022 NG-2		02/25/2023	CA_CASH_CLOSE		261,540	261,540	261,540	261,540	0	0	0	0	0	261,540	0	0	0	2,414	11/25/2047	2.C PL
53946H-AC-2	Loan Asset Issuer LLC - Series 2022 NG-2		02/25/2023	CA_CASH_CLOSE		147,116	147,116	147,116	147,116	0	0	0	0	0	147,116	0	0	0	1,547	11/25/2047	3.C PL
53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1		03/25/2023	CA_CASH_CLOSE		1,034,591	1,034,591	1,034,591	1,034,591	0	0	0	0	0	1,034,591	0	0	0	3,885	10/25/2046	1.G PL
53948W-AB-9	Loan Asset Issuer LLC - Series 2021 NG-1		02/25/2023	CA_CASH_CLOSE		385,577	385,577	385,577	385,577	0	0	0	0	0	385,577	0	0	0	1,262	10/25/2046	2.C PL
53948W-AC-7	Loan Asset Issuer LLC - Series 2021 NG-1		03/25/2023	CA_CASH_CLOSE		348,696	348,696	348,696	348,696	0	0	0	0	0	348,696	0	0	0	2,400	10/25/2046	3.C PL
53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1		03/25/2023	CA_CASH_CLOSE		782,645	782,645	782,645	782,645	0	0	0	0	0	782,645	0	0	0	3,888	02/25/2047	1.G PL
53950X-AB-2	Loan Asset Issuer LLC - Series 2022 NG-1		03/25/2023	CA_CASH_CLOSE		430,455	430,455	430,455	430,455	0	0	0	0	0	430,455	0	0	0	2,846	02/25/2047	2.C PL
53950X-AC-0	Loan Asset Issuer LLC - Series 2022 NG-1		03/25/2023	CA_CASH_CLOSE		254,360	254,360	254,360	254,360	0	0	0	0	0	254,360	0	0	0	2,305	02/25/2047	3.C PL
548661-EA-1	Lowe's Cos Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,439,600	10,000,000	9,959,800	9,963,419	0	1,066	0	1,066	0	9,964,485	0	(1,524,885)	(1,524,885)	124,688	04/01/2031	2.A FE
55266C-XM-3	West Loop BC-SUBORDINATED		03/01/2023	CALL 100		27,000,000	27,000,000	27,000,000	27,000,000	0	175	0	175	0	27,000,175	0	(175)	(175)	447,766	12/01/2027	1.G FE
55274Q-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A		02/01/2023	PAYDOWN		2,265	2,429	2,289	1,732	0	841	0	841	0	2,265	0	0	0	8	06/01/2036	3.A FM
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1		03/01/2023	PAYDOWN		794,020	794,020	794,019	794,020	0	0	0	0	0	794,020	0	0	0	8,925	09/01/2056	1.F FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		02/01/2023	PAYDOWN		1,313,994	1,313,994	1,316,757	1,315,998	0	(2,004)	0	(2,004)	0	1,313,994	0	0	0	10,676	11/01/2035	1.F FE
55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2		03/01/2023	PAYDOWN		28,240	28,240	27,841	0	0	400	0	400	0	28,240	0	0	0	215	11/01/2067	1.C FE
55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3		03/01/2023	PAYDOWN		204,696	204,696	199,421	199,913	0	4,784	0	4,784	0	204,696	0	0	0	3,935	09/01/2067	1.F FE
55336V-BQ-2	MPLX LP-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,243,500	10,000,000	9,698,700	9,728,214	0	7,174	0	7,174	0	9,735,388	0	(1,491,888)	(1,491,888)	159,736	08/15/2030	2.B FE
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B		03/20/2023	PAYDOWN		587,040	587,040	586,974	586,977	0	63	0	63	0	587,040	0	0	0	4,192	11/21/2039	1.F FE
55903V-AL-7	Magallanes Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,811,800	10,000,000	10,074,400	10,069,061	0	(985)	0	(985)	0	10,068,075	0	(1,256,275)	(1,256,275)	222,270	03/15/2032	2.C FE
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1		03/01/2023	PAYDOWN		8,861	8,861	7,081	(273)	0	9,134	0	9,134	0	8,861	0	0	0	58	11/01/2036	1.A FM
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2		02/01/2023	PAYDOWN		4,291	4,291	3,323	3,324	0	968	0	968	0	4,291	0	0	0	23	07/01/2035	1.A FM
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1		01/01/2023	PAYDOWN		143	143	98	98	0	45	0	45	0	143	0	0	0	1	09/01/2035	1.A FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1		03/01/2023	PAYDOWN		9,382	9,382	9,030	8,972	0	410	0	410	0	9,382	0	0	0	78	12/01/2033	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1		03/01/2023	PAYDOWN		8,647	8,647	8,410	8,500	0	147	0	147	0	8,647	0	0	0	68	01/01/2034	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1		02/01/2023	PAYDOWN		1,298	1,298	1,234	1,245	0	54	0	54	0	1,298	0	0	0	13	07/01/2034	1.A FM
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1		03/01/2023	PAYDOWN		2,084	2,084	1,980	1,967	0	117	0	117	0	2,084	0	0	0	17	02/01/2035	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1		03/01/2023	PAYDOWN		6,048	6,048	5,806	5,860	0	188	0	188	0	6,048	0	0	0	47	03/01/2035	1.A FM
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3		03/25/2023	PAYDOWN		47,281	47,281	39,303	46,565	0	716	0	716	0	47,281	0	0	0	504	03/25/2035	1.A FM
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1		02/01/2023	PAYDOWN		1,270	1,270	925	1,234	0	36	0	36	0	1,270	0	0	0	9	12/01/2035	4.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		03/01/2023	PAYDOWN		1,910	1,910	1,418	1,418	0	492	0	492	0	1,910	0	0	0	18	05/01/2036	1.A FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		03/27/2023	PAYDOWN		321,606	321,606	282,086	318,420	0	3,187	0	3,187	0	321,606	0	0	0	1,261	09/25/2037	1.A FM
57778K-AC-9	Maxar Technologies Inc-FIRST LIEN		03/21/2023	MARKETAXESS FINANCIA		2,090,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	90,000	90,000	42,194	06/15/2027	4.B FE
58403Y-AR-7	Med Trust 2021-MDLN-MED 2021-MDLN D		01/15/2023	PAYDOWN		30,610	30,610	30,190	30,339	0	271	0	271	0	30,610	0	0	0	167	11/15/2038	1.A
58403Y-AU-0	Med Trust 2021-MDLN-MED 2021-MDLN E		01/15/2023	PAYDOWN		23,696	23,696	23,696	23,696	0	0	0	0	0	23,696	0	0	0	152	11/15/2038	1.A
58403Y-AX-4	Med Trust 2021-MDLN-MED 2021-MDLN F		01/15/2023	PAYDOWN		26,658	26,658	26,658	26,658	0	0	0	0	0	26,658	0	0	0	191	11/15/2038	1.A
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		03/01/2023	PAYDOWN		562,404	562,404	569,317	569,372	0	(6,967)	0	(6,967)	0	562,404	0	0	0	3,507	04/01/2051	1.A
59020U-V7-7	Merrill Lynch Mortgage I-MLMI 2005-A9 1A		02/01/2023	PAYDOWN		34,879	34,879	32,721	33,720	0	1,159	0	1,159	0	34,879	0	0	0	324	12/01/2035	2.C FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		03/01/2023	PAYDOWN		46,662	46,662	14,758	14,731	0	31,889	(41)	31,930	0	46,662	0	0	0	212	12/01/2035	1.A FM
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1		03/01/2023	PAYDOWN		7,016	7,016	6,068	6,085	0	931	0	931	0	7,016	0	0	0	62	10/01/2036	1.A FM
59048@-AA-6	Mesa Air Group, Inc. Class A Notes		01/15/2023	SINKING PAYMENT		245,047	245,047	245,047	245,135	0	(88)	0	(88)	0	245,047	0	0	0	0	07/15/2029	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 11	12	13	14	15	16	17	18	19	20	21	22
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
59156R-BB-3	METLIFE INC-SR UNSECURED		02/10/2023	CALL 100		10,000,000	10,000,000	10,050,000	10,003,956	0	(666)	0	(666)	0	10,003,289	0	(3,289)	(3,289)	66,733	09/15/2023	1.G FE
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A		03/01/2023	PAYDOWN		40,576	40,576	38,953	40,576	0	0	0	0	0	40,576	0	0	0	402	01/01/2040	1.E FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1		03/15/2023	PAYDOWN		62,933	62,933	62,931	62,933	0	0	0	0	0	62,933	0	0	0	541	07/15/2038	1.F FE
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		03/15/2023	SINKING PAYMENT		397,705	397,705	397,705	397,710	0	(5)	0	(5)	0	397,705	0	0	0	11,931	03/15/2025	3.A FE
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23		01/01/2023	PAYDOWN		188,344	188,344	195,464	190,132	0	(1,788)	0	(1,788)	0	188,344	0	0	0	1,083	07/01/2050	1.A
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A		02/01/2023	PAYDOWN		37,676	37,676	38,099	38,306	0	(630)	0	(630)	0	37,676	0	0	0	259	07/01/2034	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A		01/01/2023	PAYDOWN		13,968	13,968	13,241	13,631	0	337	0	337	0	13,968	0	0	0	96	11/01/2034	1.A FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A		03/25/2023	PAYDOWN		34,003	34,007	26,194	22,602	0	11,403	0	11,403	0	34,003	0	0	0	128	02/25/2036	1.A FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A		03/01/2023	PAYDOWN		155,602	155,602	113,881	128,805	0	26,797	0	26,797	0	155,602	0	0	0	1,775	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A		02/01/2023	PAYDOWN		915	915	711	578	0	337	0	337	0	915	0	0	0	5	06/01/2036	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		03/01/2023	PAYDOWN		20,566	20,566	6,504	6,584	0	13,982	0	13,982	0	20,566	0	0	0	55	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		03/01/2023	PAYDOWN		192,708	192,708	175,545	175,262	0	17,446	0	17,446	0	192,708	0	0	0	555	02/01/2037	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2		03/27/2023	PAYDOWN		43,992	43,992	25,213	15,684	0	28,308	0	28,308	0	43,992	0	0	0	219	12/25/2036	1.A FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A		03/27/2023	PAYDOWN		34,083	34,083	18,490	18,884	0	15,200	0	15,200	0	34,083	0	0	0	200	11/25/2036	1.A FM
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1		03/25/2023	PAYDOWN		374	374	215	313	0	61	0	61	0	374	0	0	0	4	08/25/2035	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1		03/27/2023	PAYDOWN		32,389	32,389	20,891	28,068	0	4,321	0	4,321	0	32,389	0	0	0	461	12/25/2035	1.A FM
61946K-AA-2	Mosaic Solar Loan Trust -MSAIC 2022-3A A		03/20/2023	PAYDOWN		233,688	233,688	233,678	233,677	0	11	0	11	0	233,688	0	0	0	1,856	06/20/2053	1.D FE
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B		03/20/2023	PAYDOWN		797,338	797,338	767,384	769,475	0	27,864	0	27,864	0	797,338	0	0	0	4,367	01/20/2053	1.G FE
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B		03/20/2023	PAYDOWN		387,939	387,939	383,927	384,204	0	3,735	0	3,735	0	387,939	0	0	0	2,120	01/21/2053	1.G FE
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		03/01/2023	PAYDOWN		209,366	209,366	200,183	201,598	0	7,767	0	7,767	0	209,366	0	0	0	1,134	07/01/2043	1.A
62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1		03/20/2023	PAYDOWN		356,568	356,568	356,568	356,577	0	(9)	0	(9)	0	356,568	0	0	0	2,439	04/20/2046	1.G FE
62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1		03/20/2023	PAYDOWN		340,833	340,833	340,829	340,833	0	0	0	0	0	340,833	0	0	0	1,233	10/21/2047	1.G FE
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2		03/19/2023	PAYDOWN		134,452	134,452	134,446	134,446	0	5	0	5	0	134,452	0	0	0	695	11/19/2049	1.F FE
62947A-AF-0	NP SPE X LP-NPRL 2021-1A A1		03/19/2023	PAYDOWN		51,571	51,571	51,555	51,571	0	0	0	0	0	51,571	0	0	0	242	03/19/2051	1.F FE
62953J-AA-3	NXT Capital CLO 2017-2 L-NXTC 2017-2A A		01/25/2023	PAYDOWN		865,316	865,316	865,316	865,316	0	0	0	0	0	865,316	0	0	0	13,066	10/25/2029	1.A FE
62954J-AB-0	NP SPE II LLC-NPRL 2019-1A A2		01/20/2023	PAYDOWN		14,490	14,490	14,490	14,491	0	0	0	0	0	14,490	0	0	0	39	09/20/2049	1.F FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2023	PAYDOWN		169,696	169,696	169,692	169,665	0	32	0	32	0	169,696	0	0	0	1,181	11/25/2025	2.C FE
62957H-AH-8	Nabors Industries Inc-SENIOR UNSECURED		03/07/2023	CALL 102.25		2,879,360	2,816,000	2,705,641	2,754,614	0	4,810	0	4,810	0	2,759,424	0	119,936	119,936	152,064	02/01/2025	4.A FE
636180-BL-4	NATIONAL FUEL GAS CO-SENIOR UNSECURED NO		03/01/2023	MATURITY		3,500,000	3,500,000	3,490,655	3,499,705	0	295	0	295	0	3,500,000	0	0	0	65,625	03/01/2023	2.C FE
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		01/24/2023	VARIOUS		287,329	290,198	290,092	290,194	0	2	0	2	0	290,196	0	(2,867)	(2,867)	839	12/15/2028	1.A FE
63942A-AB-2	Navient Private Educatio-NAVSL 2020-IA A		03/15/2023	PAYDOWN		293,000	293,000	284,942	284,966	0	8,033	0	8,033	0	293,000	0	0	0	2,715	04/15/2069	1.A FE
64016N-AA-5	Neighborly Issuer LLC-NBLY 2021-1A A2		01/30/2023	PAYDOWN		4,000	4,000	3,503	3,520	0	480	0	480	0	4,000	0	0	0	0	04/30/2051	2.C FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		01/30/2023	PAYDOWN		10,000	10,000	8,841	8,922	0	1,078	0	1,078	0	10,000	0	0	0	92	01/30/2052	2.C FE
64033N-AA-4	Nelnet Student Loan Trus-NSLT 2014-5A A		03/27/2023	PAYDOWN		742,151	742,151	715,248	715,435	0	26,716	0	26,716	0	742,151	0	0	0	5,695	07/25/2046	1.A FE
64033Q-AB-5	Nelnet Student Loan Trus-NSLT 2015-2A A2		03/27/2023	PAYDOWN		710,978	710,978	686,983	686,983	0	23,996	0	23,996	0	710,978	0	0	0	4,227	09/25/2042	1.A FE
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		03/01/2023	PAYDOWN		10,903	10,903	2,131	2,172	0	8,731	0	8,731	0	10,903	0	0	0	25	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		03/01/2023	PAYDOWN		4,974	4,974	3,308	1,042	0	3,932	0	3,932	0	4,974	0	0	0	8	10/01/2036	1.A FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5		03/01/2023	PAYDOWN		100,549	100,549	94,767	96,340	0	4,209	0	4,209	0	100,549	0	0	0	1,211	08/01/2035	1.A FM
647551-B*-0	New Mountain Finance Cor Senior Note Ser		01/30/2023	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	178,567	01/30/2023	2.C PL
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1		03/25/2023	PAYDOWN		297,000	297,000	296,997	296,997	0	2	0	2	0	297,000	0	0	0	1,464	03/25/2026	2.C FE
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		03/01/2023	PAYDOWN		658,732	658,732	649,037	650,824	0	7,908	0	7,908	0	658,732	0	0	0	3,561	04/01/2062	1.A
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3		03/01/2023	PAYDOWN		164,869	164,869	161,365	162,192	0	2,677	0	2,677	0	164,869	0	0	0	920	04/01/2062	2.A
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		03/01/2023	PAYDOWN		148,288	148,288	137,908	138,558	0	9,729	0	9,729	0	148,288	0	0	0	450	11/01/2056	1.A
64831V-AB-8	New Residential Mortgage-NRZT 2022-NQM5		03/01/2023	PAYDOWN		209,104	209,104	206,376	206,614	0	2,490	0	2,490	0	209,104	0	0	0	5,540	11/01/2052	1.D FE
64831V-AC-6	New Residential Mortgage-NRZT 2022-NQM5		03/01/2023	PAYDOWN		292,746	292,746	286,259	286,762	0	5,984	0	5,984	0	292,746	0	0	0	4,584	11/01/2052	1.G FE
65339K-BP-4	NextEra Energy Capital H-SENIOR UNSECURE		02/23/2023	MITSUBISHI UFJ SEC I		2,257,224	2,238,000	2,243,595	0	0	0	0	0	0	2,243,595	0	13,629	13,629	0	03/01/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
65444#-AA-1	9 Campus Circle Westlake Senior Secured		03/11/2023	SINKING PAYMENT		158,965	158,965	158,965	158,965	0	0	0	0	0	158,965	0	0	0	972	07/01/2024	1.G
65473P-AL-9	NiSource Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		7,764,700	10,000,000	9,149,700	9,227,930	0	19,157	0	19,157	0	9,247,087	0	(1,482,387)	(1,482,387)	102,472	02/15/2031	2.B FE
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A		03/01/2023	PAYDOWN		836	836	849	838	0	(3)	0	(3)	0	836	0	0	0	8	03/01/2035	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A		03/27/2023	PAYDOWN		6,580	6,580	5,171	5,196	0	1,384	0	1,384	0	6,580	0	0	0	55	07/25/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A		03/27/2023	PAYDOWN		18,671	18,671	10,909	10,442	0	0	0	0	0	10,443	0	8,228	8,228	88	08/25/2035	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		03/01/2023	PAYDOWN		15,943	15,943	5,999	6,042	0	9,901	0	9,901	0	15,943	0	0	0	63	01/01/2036	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		03/01/2023	PAYDOWN		28,011	26,643	22,138	22,794	0	4,097	0	4,097	0	28,011	0	0	0	195	12/01/2036	1.A FM
65540E-BR-9	Nomura Resecuritization -NMRR 2014-1R 3A		03/28/2023	PAYDOWN		279,127	279,127	233,071	275,917	0	(63,767)	0	(63,767)	0	279,127	0	0	0	0	07/26/2036	6. *
67087T-DE-8	Oakwood Mortgage Investo-OAK 2002-A A3		03/01/2023	PAYDOWN		20,184	20,184	20,183	20,184	0	0	0	0	0	20,184	0	0	0	174	05/01/2024	5.A FE
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		02/01/2023	PAYDOWN		294,744	294,744	269,690	273,742	0	21,002	0	21,002	0	294,744	0	0	0	1,658	11/01/2048	1.A
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8		03/01/2023	PAYDOWN		2,836	2,836	2,841	2,843	0	(7)	0	(7)	0	2,836	0	0	0	24	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2		03/01/2023	PAYDOWN		292,450	292,450	290,668	290,077	0	2,373	0	2,373	0	292,450	0	0	0	1,478	05/01/2051	1.A
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2023	PAYDOWN		161,445	161,445	161,444	161,445	0	0	0	0	0	161,445	0	0	0	982	08/01/2062	1.A FE
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2023	PAYDOWN		76,319	76,319	76,145	76,172	0	147	0	147	0	76,319	0	0	0	518	08/01/2062	1.C FE
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2023	PAYDOWN		77,053	77,053	76,145	76,286	0	767	0	767	0	77,053	0	0	0	523	08/01/2062	1.F FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		03/20/2023	PAYDOWN		28,338	28,338	28,337	28,338	0	0	0	0	0	28,338	0	0	0	87	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		03/20/2023	PAYDOWN		28,338	28,338	28,327	28,332	0	7	0	7	0	28,338	0	0	0	104	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2023	PAYDOWN		45,735	45,735	43,871	43,908	0	1,826	0	1,826	0	45,735	0	0	0	105	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2023	PAYDOWN		27,949	27,949	27,945	27,947	0	2	0	2	0	27,949	0	0	0	83	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		02/01/2023	PAYDOWN		124,599	124,599	123,976	123,753	0	846	0	846	0	124,599	0	0	0	1,047	01/01/2059	1.A
68268N-AL-7	ONEOK Partners LP-SENIOR UNSECURED		02/27/2023	CALL 100		3,500,000	3,500,000	3,498,600	3,500,000	0	0	0	0	0	3,500,000	0	0	0	78,750	09/15/2023	2.B FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A		03/15/2023	PAYDOWN		444,548	444,548	442,638	442,719	0	1,830	0	1,830	0	444,548	0	0	0	1,584	02/15/2028	1.F FE
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21		03/01/2023	PAYDOWN		31,727	34,019	30,503	32,003	0	1,821	(489)	2,310	0	31,727	0	0	0	170	02/01/2037	4.A FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		03/01/2023	PAYDOWN		73,212	73,212	71,336	71,391	0	1,821	0	1,821	0	73,212	0	0	0	783	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		03/01/2023	PAYDOWN		28,373	28,373	29,007	29,233	0	(861)	0	(861)	0	28,373	0	0	0	264	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		03/01/2023	PAYDOWN		52,246	52,246	53,291	54,047	0	(1,801)	0	(1,801)	0	52,246	0	0	0	458	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		03/01/2023	PAYDOWN		12,298	12,298	12,477	12,591	0	(293)	0	(293)	0	12,298	0	0	0	96	11/01/2049	1.A
69403W-AA-5	Pacific Beacon LLC-FIRST LIEN		01/15/2023	SINKING PAYMENT		349,755	349,755	385,801	366,555	0	(16,800)	0	(16,800)	0	349,755	0	0	0	9,407	07/15/2026	2.B FE
69546V-AA-5	PAGAYA AI Debt Trust 202-PAID 2022-2 A		03/15/2023	PAYDOWN		1,189,465	1,189,465	1,189,465	1,189,465	0	0	0	0	0	1,189,465	0	0	0	9,589	01/15/2030	1.G FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif		03/15/2023	SINKING PAYMENT		144,401	144,401	144,401	144,401	0	0	0	0	0	144,401	0	0	0	0	03/15/2030	1.E
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22		03/17/2023	SINKING PAYMENT		188,932	188,932	188,932	188,932	0	0	0	0	0	188,932	0	0	0	0	02/04/2025	1.F FE
709599-AN-4	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE		01/17/2023	MATURITY		5,000,000	5,000,000	4,957,000	4,999,677	0	323	0	323	0	5,000,000	0	0	0	106,250	01/17/2023	2.B FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		03/05/2023	PAYDOWN		27,500	27,500	27,841	27,800	0	(300)	0	(300)	0	27,500	0	0	0	265	12/05/2049	2.C FE
74042W-AA-2	Preferred Term Securitie-SECURED		03/31/2023	PAYDOWN		76,236	76,236	72,385	76,236	0	0	0	0	0	76,236	0	0	0	0	09/23/2035	1.C FE
74166Y-AC-4	Primrose Schools 22-1A A2		01/30/2023	PAYDOWN		6,750	6,750	6,750	6,750	0	0	0	0	0	6,750	0	0	0	96	04/30/2052	2.B FE
74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR		01/01/2023	PAYDOWN		6,882	6,882	6,882	6,882	0	0	0	0	0	6,882	0	0	0	20	12/01/2040	2.A FE
74338*-AA-6	Project Axis Garner NC C Trust Certifcat		03/15/2023	SINKING PAYMENT		107,749	107,749	107,749	107,751	0	(2)	0	(2)	0	107,749	0	0	0	604	11/15/2039	1.D
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate		03/10/2023	SINKING PAYMENT		114,160	114,160	114,160	114,160	0	0	0	0	0	114,160	0	0	0	775	07/10/2040	1.D
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2		03/01/2023	PAYDOWN		24,173	24,173	24,516	24,537	0	(365)	0	(365)	0	24,173	0	0	0	218	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2		03/01/2023	PAYDOWN		50,758	50,758	51,464	51,494	0	(736)	0	(736)	0	50,758	0	0	0	384	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		03/01/2023	PAYDOWN		477,131	477,131	472,424	472,465	0	4,666	0	4,666	0	477,131	0	0	0	3,167	04/01/2051	1.A
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A		03/27/2023	PAYDOWN		35,447	27,744	24,257	26,687	0	2,173	0	2,173	0	35,447	0	0	0	318	07/25/2036	3.A FM
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A		03/27/2023	PAYDOWN		4,838	4,377	3,351	4,056	0	(1,079)	0	(1,079)	0	4,838	0	0	0	7	09/25/2036	1.A FM
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A		03/27/2023	PAYDOWN		105,988	105,081	79,188	78,827	0	21,169	(7,174)	28,343	0	105,988	0	0	0	1,164	01/25/2037	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		03/01/2023	PAYDOWN		11,153	14,513	13,499	13,549	0	824	(186)	1,010	0	11,153	0	0	0	(13)	03/01/2037	4.B FM
74927B-AK-6	RBSSP Resecuritization T-RBSSP 2009-8 7A		03/01/2023	PAYDOWN		34,258	34,258	36,956	43,309	0	(9,050)	0	(9,050)	0	34,258	0	0	0	1,547	09/01/2037	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE MassMutual Ascend Life Insurance Company

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
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		03/28/2023	PAYDOWN		66,636	66,636	62,555	57,791	0	9,887	0	9,887	0	66,636	0	0	0	42	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		03/01/2023	PAYDOWN		12,972	12,972	5,992	8,266	0	4,706	0	4,706	0	12,972	0	0	0	102	06/01/2037	1.A FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1		03/01/2023	PAYDOWN		11,758	14,388	9,401	10,320	0	2,893	0	2,893	0	11,758	0	0	0	111	08/01/2035	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		03/01/2023	PAYDOWN		13,327	13,426	9,509	11,707	0	1,689	0	1,689	0	13,327	0	0	0	121	08/01/2036	1.A FM
74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8		03/01/2023	PAYDOWN		9,657	11,156	4,745	5,829	0	4,461	0	4,461	0	9,657	0	0	0	96	06/01/2036	1.A FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1		03/28/2023	PAYDOWN		276,311	276,311	225,193	242,728	0	28,788	0	28,788	0	276,311	0	0	0	2,546	10/25/2035	1.A FM
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A		03/28/2023	PAYDOWN		173,215	335,300	231,969	292,197	0	(55,612)	(35,612)	(20,000)	0	173,215	0	0	0	3,757	01/26/2036	1.A FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A		03/01/2023	PAYDOWN		84,028	84,028	82,636	83,695	0	333	0	333	0	84,028	0	0	0	1,078	12/01/2035	1.A FM
74930X-BB-2	RBSSP Resecuritization T-RBSSP 2012-1 4B		03/01/2023	PAYDOWN		185,278	185,278	176,940	186,041	0	(763)	0	(763)	0	185,278	0	0	0	16,638	01/01/2029	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		03/01/2023	PAYDOWN		23,409	23,409	23,771	23,983	0	(574)	0	(574)	0	23,409	0	0	0	204	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		03/01/2023	PAYDOWN		58,570	58,570	55,935	53,744	0	4,826	0	4,826	0	58,570	0	0	0	367	02/01/2050	1.A
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2		03/01/2023	PAYDOWN		4,190	5,550	4,023	2,682	0	2,498	0	2,498	0	4,190	0	0	0	63	08/01/2036	1.A FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1		03/01/2023	PAYDOWN		23,572	24,396	13,836	11,159	0	12,872	0	12,872	0	23,572	0	0	0	274	02/01/2037	1.A FM
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2		03/01/2023	PAYDOWN		13,923	13,923	12,692	13,552	0	371	0	371	0	13,923	0	0	0	153	04/01/2037	1.A FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		03/25/2023	PAYDOWN		15,511	15,535	13,279	13,487	0	2,052	(242)	2,294	0	15,511	0	0	0	18	04/25/2037	4.B FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		03/25/2023	PAYDOWN		93,643	93,643	92,918	93,099	0	544	0	544	0	93,643	0	0	0	429	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		01/25/2023	PAYDOWN		12,779	12,779	12,779	12,779	0	0	0	0	0	12,779	0	0	0	35	04/26/2060	1.A FE
75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba		03/15/2023	SINKING PAYMENT		63,015	63,015	63,015	63,015	0	0	0	0	0	63,015	0	0	0	0	07/15/2036	1.F
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2		03/01/2023	PAYDOWN		127,738	136,237	106,007	108,106	0	24,945	(1,502)	26,447	0	127,738	0	0	0	1,341	07/01/2036	3.A FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		03/25/2023	PAYDOWN		5,982	7,335	5,388	5,684	0	1,159	(40)	1,199	0	5,982	0	0	0	104	09/25/2036	1.A FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1		03/27/2023	PAYDOWN		7,753	7,753	7,133	7,451	0	302	0	302	0	7,753	0	0	0	69	08/25/2037	1.A FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		03/01/2023	PAYDOWN		3,237	4,131	2,464	2,578	0	1,228	(2,524)	3,752	0	3,237	0	0	0	(17)	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		03/01/2023	PAYDOWN		39,251	44,735	42,771	43,159	0	2,096	(125)	2,221	0	39,251	0	0	0	(284)	07/01/2037	5.A FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A		03/27/2023	PAYDOWN		30,919	30,919	24,325	26,537	0	3,246	0	3,246	0	30,919	0	0	0	444	05/25/2036	1.A FM
759509-AE-2	Reliance Steel & Aluminu-SENIOR UNSECURE		01/15/2023	CALL 100		5,000,000	5,000,000	4,979,250	4,999,047	0	78	0	78	0	4,999,126	0	874	874	56,250	04/15/2023	2.B FE
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		03/01/2023	PAYDOWN		28,038	28,038	20,188	21,810	0	6,229	0	6,229	0	28,038	0	0	0	0	09/01/2037	1.A FM
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5		03/01/2023	PAYDOWN		112,637	112,637	99,402	98,324	0	14,313	0	14,313	0	112,637	0	0	0	682	11/01/2034	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2023	PAYDOWN		169,595	169,595	153,112	153,531	0	16,064	0	16,064	0	169,595	0	0	0	810	02/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A		03/27/2023	PAYDOWN		29,051	29,051	28,906	25,907	0	3,144	0	3,144	0	29,051	0	0	0	395	11/25/2042	1.A FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N		03/01/2023	PAYDOWN		9,249	9,509	7,748	7,757	0	1,635	(143)	1,778	0	9,249	0	0	0	110	12/01/2034	1.A FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N		03/01/2023	PAYDOWN		10,972	10,972	7,019	8,107	0	2,865	0	2,865	0	10,972	0	0	0	97	02/01/2035	1.A FM
76110V-RX-8	Home Equity Loan Trust 2-RFMS2 2005-HS1		03/01/2023	PAYDOWN		1,661	1,661	1,660	68	0	1,593	0	1,593	0	1,661	0	0	0	28	09/01/2035	1.A FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N		03/01/2023	PAYDOWN		189,435	140,699	118,226	116,124	0	28,928	(10,305)	39,233	0	189,435	0	0	0	474	07/01/2035	1.A FM
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C		03/01/2023	PAYDOWN		34,089	36,000	34,902	33,044	0	6,472	0	6,472	0	34,089	0	0	0	8	08/01/2035	1.A FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		03/01/2023	PAYDOWN		13,942	22,327	20,106	20,197	0	1,401	0	1,401	0	13,942	0	0	0	275	08/01/2035	1.A FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13		03/25/2023	PAYDOWN		19,821	24,589	20,222	20,609	0	2,515	(571)	3,086	0	19,821	0	0	0	(75)	09/25/2035	2.C FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		03/01/2023	PAYDOWN		5,497	7,004	6,469	4,811	0	3,540	0	3,540	0	5,497	0	0	0	23	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		03/01/2023	PAYDOWN		34,487	47,068	42,867	43,645	0	2,680	(979)	3,659	0	34,487	0	0	0	521	01/01/2036	4.C FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		03/01/2023	PAYDOWN		14,834	17,148	16,579	16,768	0	298	0	298	0	14,834	0	0	0	194	02/01/2036	4.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		03/01/2023	PAYDOWN		3,019	3,490	3,232	2,934	0	517	0	517	0	3,019	0	0	0	39	02/01/2036	1.B FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		03/01/2023	PAYDOWN		253,115	256,154	227,720	229,749	0	(25,745)	(102,677)	76,932	0	253,115	0	0	0	6,130	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		03/25/2023	PAYDOWN		3,489,661	3,489,661	3,489,657	3,501,768	0	(12,107)	0	(12,107)	0	3,489,661	0	0	0	10,882	10/25/2050	1.A FE
77775*-BU-4	Rosenthal & Rosenthal, I Senior Note		01/15/2023	SINKING PAYMENT		2,000,000	2,000,000	2,000,000	2,000,130	0	(130)	0	(130)	0	2,000,000	0	0	0	43,800	01/15/2025	2.B PL
77775*-BV-2	Rosenthal & Rosenthal, I Senior Note		01/31/2023	SINKING PAYMENT		1,734,000	1,734,000	1,734,000	1,734,000	0	0	0	0	0	1,734,000	0	0	0	0	01/31/2026	2.B PL
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1		03/01/2023	PAYDOWN		11,657	11,657	11,349	11,577	0	80	0	80	0	11,657	0	0	0	136	04/01/2039	1.A FM
78409V-BA-1	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		4,783,215	5,000,000	4,741,250	4,774,718	0	8,497	0	8,497	0	4,783,215	0	0	0	61,250	03/01/2027	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 11	12	13	14	15	16	17	18	19	20	21	22
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
78409V-BD-5	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		9,960,371	10,000,000	9,959,800	9,959,865	0	506	0	506	0	9,960,371	0	0	0	185,000	03/01/2052	1.G FE
78409V-BE-3	S&P Global Inc-SENIOR UNSECURED		03/01/2023	EXCHANGE OFFER		5,899,774	5,760,000	5,901,350	5,899,810	0	(36)	0	(36)	0	5,899,774	0	0	0	112,320	03/01/2062	1.G FE
78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA		03/15/2023	PAYDOWN		251,951	251,951	234,905	236,892	0	15,059	0	15,059	0	251,951	0	0	0	637	02/28/2033	1.C FE
78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B		03/15/2023	PAYDOWN		286,258	286,258	263,503	266,021	0	20,237	0	20,237	0	286,258	0	0	0	1,094	02/28/2033	2.B FE
78443C-BN-3	SLM Private Credit Stude-SLMA 2004-B A3		03/15/2023	PAYDOWN		464,175	464,175	369,019	462,693	0	1,483	0	1,483	0	464,175	0	0	0	5,917	03/15/2024	1.A FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		03/15/2023	PAYDOWN		334,121	334,121	327,752	328,894	0	5,227	0	5,227	0	334,121	0	0	0	704	07/15/2053	1.A FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A		03/15/2023	PAYDOWN		996,966	996,966	909,108	918,782	0	78,184	0	78,184	0	996,966	0	0	0	2,153	07/17/2051	1.A FE
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A		03/01/2023	PAYDOWN		59,528	59,528	38,588	38,135	0	21,393	0	21,393	0	59,528	0	0	0	375	04/01/2037	1.A FM
78486Q-AH-4	SVB Financial Group-SENIOR UNSECURED		01/31/2023	CITIGROUP GLOBAL MAR		5,975,340	7,000,000	6,370,280	6,438,766	0	8,099	0	8,099	0	6,446,865	0	(471,525)	(471,525)	31,442	05/15/2028	2.B FE
78488L-AA-8	SWC Funding LLC 2018-1-SWC 2018-1A A		02/15/2023	PAYDOWN		10,746,537	10,746,537	10,670,894	10,732,764	0	13,773	0	13,773	0	10,746,537	0	0	0	127,615	08/15/2033	1.G FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes		03/31/2023	SINKING PAYMENT		548,700	548,700	547,328	547,453	0	1,247	0	1,247	0	548,700	0	0	0	5,610	03/31/2029	2.C PL
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4		03/27/2023	PAYDOWN		83,019	83,019	36,346	29,832	0	53,187	0	53,187	0	83,019	0	0	0	328	05/25/2037	1.A FM
81721M-AM-1	Diversified Healthcare T-SENIOR UNSECURE		03/02/2023	JEFFERIESLLC		5,500,000	8,000,000	7,864,960	7,922,891	0	2,580	0	2,580	0	7,925,471	0	(2,425,471)	(2,425,471)	212,167	02/15/2028	6. FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		03/01/2023	PAYDOWN		40,689	40,689	41,401	41,489	0	(799)	0	(799)	0	40,689	0	0	0	383	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		03/01/2023	PAYDOWN		57,774	57,774	54,696	55,034	0	2,740	0	2,740	0	57,774	0	0	0	354	05/01/2043	1.A
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1		03/01/2023	PAYDOWN		45,232	45,232	40,759	41,406	0	3,826	0	3,826	0	45,232	0	0	0	245	06/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		03/01/2023	PAYDOWN		40,835	40,835	40,286	40,328	0	507	0	507	0	40,835	0	0	0	276	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		03/01/2023	PAYDOWN		37,677	37,677	33,751	33,905	0	3,772	0	3,772	0	37,677	0	0	0	193	02/01/2043	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2		03/01/2023	PAYDOWN		63,183	63,183	58,418	58,690	0	4,493	0	4,493	0	63,183	0	0	0	411	03/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		03/01/2023	PAYDOWN		20,598	20,598	21,029	21,304	0	(706)	0	(706)	0	20,598	0	0	0	180	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		03/01/2023	PAYDOWN		154,886	154,886	158,710	161,153	0	(6,266)	0	(6,266)	0	154,886	0	0	0	1,171	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1		03/01/2023	PAYDOWN		85,781	85,781	87,751	87,971	0	(2,190)	0	(2,190)	0	85,781	0	0	0	857	02/01/2050	1.A
81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I		01/30/2023	PAYDOWN		7,500	7,500	7,091	7,126	0	374	0	374	0	7,500	0	0	0	0	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Funding LL-SERIES 20-1 CLA		01/30/2023	PAYDOWN		37,500	37,500	32,906	32,906	0	4,594	0	4,594	0	37,500	0	0	0	313	01/30/2051	2.C FE
81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		01/30/2023	PAYDOWN		37,500	37,500	31,748	31,984	0	5,516	0	5,516	0	37,500	0	0	0	269	07/30/2051	2.C FE
81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I		01/30/2023	PAYDOWN		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	447	07/30/2051	2.C FE
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		01/25/2023	PAYDOWN		45,625	45,625	45,908	45,783	0	(158)	0	(158)	0	45,625	0	0	0	443	10/25/2049	2.C FE
82652R-AB-5	Sierra Timeshare 2021-2 -SRFC 2021-2A B		03/20/2023	PAYDOWN		93,990	93,990	86,588	86,727	0	7,263	0	7,263	0	93,990	0	0	0	103	09/20/2038	1.F FE
826934-AC-5	Sierra Timeshare 2022-3 -SRFC 2022-3A C		03/20/2023	PAYDOWN		496,856	496,856	496,741	496,740	0	116	0	116	0	496,856	0	0	0	6,283	07/20/2039	2.B FE
82817*-AA-9	Silver Spring Metro Cent Senior Note Tra		03/05/2023	SINKING PAYMENT		98,057	98,057	98,057	98,057	0	0	0	0	0	98,057	0	0	0	0	01/05/2029	1.B
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra		03/05/2023	SINKING PAYMENT		46,982	46,982	46,981	46,982	0	0	0	0	0	46,982	0	0	0	0	01/07/2029	1.B
82922T-AA-7	Sinai Health System-SECURED		01/20/2023	CALL 100		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,593	01/20/2036	1.B FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		03/20/2023	PAYDOWN		23,333	23,333	23,742	23,722	0	(389)	0	(389)	0	23,333	0	0	0	66	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		03/20/2023	PAYDOWN		58,333	58,333	61,994	61,196	0	(2,863)	0	(2,863)	0	58,333	0	0	0	133	01/20/2050	1.C FE
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2		03/01/2023	PAYDOWN		7,405	8,161	4,458	6,915	0	(2,855)	0	(2,855)	0	7,405	0	0	0	157	05/01/2035	1.A FM
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		03/27/2023	PAYDOWN		233,484	233,484	178,615	232,676	0	807	0	807	0	233,484	0	0	0	2,087	12/25/2035	1.A FM
841215-AA-4	Southaven Combined Cycle-SECURED		02/15/2023	SINKING PAYMENT		232,283	232,283	232,283	232,290	0	(6)	0	(6)	0	232,283	0	0	0	4,467	08/15/2033	1.D FE
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		02/15/2023	SINKING PAYMENT		170,538	170,538	170,538	170,585	0	(47)	0	(47)	0	170,538	0	0	0	2,878	02/15/2030	1.G FE
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		03/20/2023	SINKING PAYMENT		1,437,500	1,437,500	1,437,500	1,437,500	0	0	0	0	0	1,437,500	0	0	0	33,865	03/20/2025	2.A FE
85235*-AA-6	St Louis County Control Trust Certificat		03/15/2023	SINKING PAYMENT		273,853	273,853	273,853	273,853	0	0	0	0	0	273,853	0	0	0	2,307	12/15/2036	1.G
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		03/01/2023	PAYDOWN		21,591	21,591	20,192	18,770	0	2,821	0	2,821	0	21,591	0	0	0	175	01/01/2037	1.A FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1		03/01/2023	PAYDOWN		61,647	61,647	61,234	61,256	0	392	0	392	0	61,647	0	0	0	0	03/01/2067	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2		03/01/2023	PAYDOWN		160,961	160,961	157,283	157,868	0	3,093	0	3,093	0	160,961	0	0	0	982	03/01/2067	1.C FE
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3		03/01/2023	PAYDOWN		150,320	150,320	146,464	147,077	0	3,244	0	3,244	0	150,320	0	0	0	1,439	03/01/2067	1.F FE
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1		03/01/2023	PAYDOWN		111,734	111,734	103,494	104,955	0	6,779	0	6,779	0	111,734	0	0	0	315	06/01/2056	1.A
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA		03/01/2023	PAYDOWN		639,554	639,554	639,544	639,549	0	5	0	5	0	639,554	0	0	0	3,441	12/01/2066	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 11	12	13	14	15	16	17	18	19	20	21	22
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
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		03/20/2023	PAYDOWN		58,253	58,253	58,222	58,240	0	13	0	13	0	58,253	0	0	0	385	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		03/20/2023	PAYDOWN		28,575	28,575	28,422	28,430	0	145	0	145	0	28,575	0	0	0	189	10/20/2048	1.A FE
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		03/20/2023	PAYDOWN		33,125	33,125	33,113	33,117	0	8	0	8	0	33,125	0	0	0	237	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		03/20/2023	PAYDOWN		26,875	26,875	26,739	26,836	0	39	0	39	0	26,875	0	0	0	187	04/20/2045	1.E FE
863572-LV-3	Structured Asset Securit-SASC 1996-4 A		03/01/2023	PAYDOWN		1,719	1,719	1,611	1,658	0	60	0	60	0	1,719	0	0	0	62	09/01/2031	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A		03/01/2023	PAYDOWN		10,761	10,790	9,473	9,203	0	1,594	0	1,594	0	10,761	0	0	0	133	11/01/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A		02/01/2023	PAYDOWN		6,867	6,853	5,581	5,601	0	1,255	0	1,255	0	6,867	0	0	0	60	12/01/2035	1.A FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A		03/01/2023	PAYDOWN		7,469	7,473	6,322	6,380	0	926	(225)	1,151	0	7,469	0	0	0	89	05/01/2035	1.A FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A		03/01/2023	PAYDOWN		25,101	25,101	19,279	19,451	0	5,650	0	5,650	0	25,101	0	0	0	187	06/01/2035	1.A FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A		03/01/2023	PAYDOWN		36,121	27,318	20,413	17,132	0	12,518	0	12,518	0	36,121	0	0	0	102	07/01/2035	1.A FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A		03/01/2023	PAYDOWN		46,590	46,599	41,079	40,237	0	6,448	0	6,448	0	46,590	0	0	0	460	07/01/2035	1.A FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A		03/01/2023	PAYDOWN		12,574	12,574	12,036	12,507	0	67	0	67	0	12,574	0	0	0	129	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		03/25/2023	PAYDOWN		6,118	6,127	4,281	3,809	0	2,315	0	2,315	0	6,118	0	0	0	66	08/25/2035	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		02/01/2023	PAYDOWN		10,576	10,578	7,265	7,218	0	3,300	(302)	3,602	0	10,576	0	0	0	79	09/01/2035	1.A FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A		03/01/2023	PAYDOWN		34,233	34,258	31,475	30,692	0	3,564	0	3,564	0	34,233	0	0	0	210	09/01/2035	1.A FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A		03/01/2023	PAYDOWN		98,035	97,918	83,180	79,135	0	24,518	0	24,518	0	98,035	0	0	0	3,563	10/01/2035	1.A FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A		03/01/2023	PAYDOWN		87,133	87,133	78,099	83,204	0	3,929	0	3,929	0	87,133	0	0	0	445	08/01/2031	1.A FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A		03/01/2023	PAYDOWN		62,877	64,175	50,547	54,904	0	9,008	0	9,008	0	62,877	0	0	0	372	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A		02/01/2023	PAYDOWN		48,108	48,173	27,484	27,585	0	20,519	(54)	20,573	0	48,108	0	0	0	0	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A		03/01/2023	PAYDOWN		12,223	12,340	8,708	8,749	2,277	1,280	0	3,557	0	12,223	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A		03/01/2023	PAYDOWN		19,561	19,561	17,057	18,553	0	1,008	0	1,008	0	19,561	0	0	0	167	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A		03/01/2023	PAYDOWN		9,154	9,154	6,447	8,349	0	804	0	804	0	9,154	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A		03/01/2023	PAYDOWN		134,947	134,947	117,113	118,771	0	16,176	0	16,176	0	134,947	0	0	0	768	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A		03/25/2023	PAYDOWN		26,300	26,300	20,447	21,785	0	4,515	0	4,515	0	26,300	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1		03/01/2023	PAYDOWN		58,010	58,010	54,239	58,010	0	0	0	0	0	58,010	0	0	0	800	03/01/2035	1.A FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1		03/01/2023	PAYDOWN		6,372	6,372	6,141	6,190	0	182	0	182	0	6,372	0	0	0	65	03/01/2034	1.A FM
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2		03/25/2023	PAYDOWN		3,122	3,122	2,427	1,302	0	1,820	0	1,820	0	3,122	0	0	0	30	06/25/2036	1.A FM
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2		03/27/2023	PAYDOWN		54,786	54,786	38,559	46,014	0	8,772	0	8,772	0	54,786	0	0	0	648	09/25/2045	1.A FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1		03/01/2023	PAYDOWN		136,753	136,790	109,591	106,352	0	30,430	0	30,430	0	136,753	0	0	0	422	05/01/2036	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		03/01/2023	PAYDOWN		49,121	50,804	38,333	38,293	0	12,098	0	12,098	0	49,121	0	0	0	652	05/01/2036	1.A FM
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		03/27/2023	PAYDOWN		7,167,892	7,167,892	6,773,658	6,840,734	0	327,158	0	327,158	0	7,167,892	0	0	0	46,811	05/25/2047	1.E FE
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		03/01/2023	PAYDOWN		177,693	177,701	88,719	88,731	0	88,966	0	88,966	0	177,693	0	0	0	1,537	04/01/2047	1.A FM
86669P-AA-3	Sun Country Pass Through Series 2022-1A		03/15/2023	SINKING PAYMENT		1,404,457	1,404,457	1,404,457	1,404,457	0	0	0	0	0	1,404,457	0	0	0	35,476	03/15/2031	1.G PL
86669Q-AA-1	Sun Country Pass Through Series 2022-1B		03/15/2023	SINKING PAYMENT		459,912	459,912	459,912	459,912	0	0	0	0	0	459,912	0	0	0	13,543	03/15/2029	2.B PL
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A		03/20/2023	PAYDOWN		43,039	43,039	42,741	42,760	0	278	0	278	0	43,039	0	0	0	366	08/20/2049	1.G FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B		03/20/2023	PAYDOWN		52,486	52,486	49,807	49,958	0	2,528	0	2,528	0	52,486	0	0	0	536	08/20/2049	2.C FE
86744W-AA-7	Sunnova Helios X Issuer -SNVA 2022-C A		03/20/2023	PAYDOWN		84,507	84,507	79,958	80,017	0	4,321	0	4,321	0	84,507	0	0	0	596	11/22/2049	1.D FE
86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A		01/30/2023	PAYDOWN		40,511	40,511	40,181	40,191	0	320	0	320	0	40,511	0	0	0	481	07/30/2057	1.G PL
86909#-AA-5	Susquehanna (18 Properti Trust Certifica		03/23/2023	SINKING PAYMENT		47,773	47,773	47,773	47,773	0	0	0	0	0	47,773	0	0	0	0	12/23/2036	1.G
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		03/15/2023	PAYDOWN		63,812	63,812	63,780	63,787	0	25	0	25	0	63,812	0	0	0	408	01/15/2071	1.A FE
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3		03/01/2023	PAYDOWN		351,180	351,180	318,904	321,577	0	29,603	0	29,603	0	351,180	0	0	0	2,147	11/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		03/27/2023	PAYDOWN		33,034	33,034	8,662	8,673	0	24,361	0	24,361	0	33,034	0	0	0	66	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		03/01/2023	PAYDOWN		35,380	35,380	11,197	11,347	0	24,033	0	24,033	0	35,380	0	0	0	79	03/01/2037	1.A FM
87264A-BF-1	T-Mobile USA Inc-FIRST LIEN		03/20/2023	VARIOUS		23,103,900	25,000,000	28,102,500	27,503,578	0	(73,516)	0	(73,516)	0	27,430,062	0	(4,326,162)	(4,326,162)	422,483	04/15/2030	2.C FE
87264A-CQ-6	T-Mobile USA Inc-FIRST LIEN		03/20/2023	GOLDMAN		8,271,700	10,000,000	9,697,226	9,711,170	0	6,344	0	6,344	0	9,717,514	0	(1,445,814)	(1,445,814)	140,250	03/15/2032	2.C FE
87265K-AE-2	Sixth Street Specialty L-SENIOR UNSECURE		01/22/2023	MATURITY		30,000,000	30,000,000	29,990,700	29,999,162	0	838	0	838	0	30,000,000	0	0	0	675,000	01/22/2023	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
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		03/17/2023	PAYDOWN		146,765	146,765	127,758	114,235	0	17,452	0	17,452	0	146,765	0	0	0	546	06/19/2051	1.F FE
87329#-AA-5	TTGA SBIC FEEDER FUND LP 6.00 12/31/2035		03/31/2023	CA_CASH_CLOSE		953,124	953,124	953,124	953,124	0	0	0	0	0	953,124	0	0	0	146	12/31/2035	2.B PL
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		02/25/2023	PAYDOWN		29,625	29,625	29,852	29,669	0	(44)	0	(44)	0	29,625	0	0	0	368	05/25/2046	2.B FE
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		02/25/2023	PAYDOWN		17,500	17,500	17,500	17,503	0	(3)	0	(3)	0	17,500	0	0	0	0	11/25/2048	1.C FE
87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A		03/20/2023	PAYDOWN		307,388	307,388	270,283	235,130	0	36,483	0	36,483	0	307,388	0	0	0	1,050	09/20/2045	1.F FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		03/20/2023	PAYDOWN		111,563	111,563	110,421	110,623	0	940	0	940	0	111,563	0	0	0	612	09/20/2045	2.B FE
875484-AL-1	Tanger Properties LP-SENIOR UNSECURED		03/20/2023	GOLDMAN		3,649,350	5,000,000	4,689,300	4,715,491	0	6,420	0	6,420	0	4,721,911	0	(1,072,561)	(1,072,561)	76,771	09/01/2031	2.C FE
87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat		03/15/2023	SINKING PAYMENT		42,055	42,055	42,055	42,055	0	0	0	0	0	42,055	0	0	0	266	01/15/2038	1.D
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE		03/27/2023	PAYDOWN		7,119	7,119	5,704	6,699	0	420	0	420	0	7,119	0	0	0	81	10/25/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE		03/27/2023	PAYDOWN		6,657	6,657	4,901	6,146	0	511	0	511	0	6,657	0	0	0	79	10/25/2034	1.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL		03/01/2023	PAYDOWN		72,381	72,381	69,886	70,488	0	1,892	0	1,892	0	72,381	0	0	0	866	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		03/27/2023	PAYDOWN		68,639	68,639	59,225	72,144	0	(3,505)	0	(3,505)	0	68,639	0	0	0	865	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		03/27/2023	PAYDOWN		27,399	27,399	14,247	18,044	0	9,355	0	9,355	0	27,399	0	0	0	91	08/25/2038	1.A FM
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1		03/25/2023	PAYDOWN		21,616	21,616	18,265	19,776	0	1,840	0	1,840	0	21,616	0	0	0	150	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A		03/25/2023	PAYDOWN		3,856	3,856	3,678	3,763	0	93	0	93	0	3,856	0	0	0	38	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A		03/01/2023	PAYDOWN		78,032	78,032	74,228	72,450	0	5,582	0	5,582	0	78,032	0	0	0	658	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1		03/27/2023	PAYDOWN		16,201	16,201	16,211	16,201	0	0	0	0	0	16,201	0	0	0	61	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B		03/27/2023	PAYDOWN		68,198	68,198	63,104	63,110	0	5,088	0	5,088	0	68,198	0	0	0	389	04/25/2036	1.A FM
89171D-AD-9	Towd Point Mortgage Trus-TPMT 2015-1 A4		03/01/2023	PAYDOWN		1,280,823	1,280,823	1,311,642	1,288,953	0	(8,131)	0	(8,131)	0	1,280,823	0	0	0	8,285	10/01/2053	1.A
89172P-AE-9	Towd Point Mortgage Trus-TPMT 2016-2 B1		02/22/2023	CITIGROUP GLOBAL MAR		19,030,979	20,978,000	19,973,846	20,334,455	0	16,195	0	16,195	0	20,350,649	0	(1,319,670)	(1,319,670)	290,485	08/01/2055	1.A
89441#-AA-4	Traverse City Control Tr Trust Certifica		03/15/2023	SINKING PAYMENT		93,232	93,232	94,164	94,923	0	(1,691)	0	(1,691)	0	93,232	0	0	0	1,311	11/15/2039	1.B
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A		03/17/2023	PAYDOWN		53,675	53,675	53,342	42,627	0	333	0	333	0	53,675	0	0	0	322	05/17/2052	1.F FE
89609M-AB-5	Tribute Rail LLC-TRP 2022-1 B		01/17/2023	PAYDOWN		7,606	7,606	7,605	7,605	0	1	0	1	0	7,606	0	0	0	36	05/17/2052	2.B FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		03/16/2023	PAYDOWN		329,768	329,768	336,981	332,361	0	(2,593)	0	(2,593)	0	329,768	0	0	0	3,520	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		03/16/2023	PAYDOWN		540,946	540,946	566,800	555,095	0	(14,149)	0	(14,149)	0	540,946	0	0	0	5,211	10/16/2040	1.F FE
89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A		03/21/2023	PAYDOWN		66,101	66,101	66,098	66,099	0	2	0	2	0	66,101	0	0	0	512	05/20/2052	1.F FE
89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A		03/17/2023	PAYDOWN		169,406	169,406	169,365	169,375	0	31	0	31	0	169,406	0	0	0	592	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		03/17/2023	PAYDOWN		580,899	580,899	548,909	557,743	0	23,156	0	23,156	0	580,899	0	0	0	3,680	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		03/17/2023	PAYDOWN		506,174	506,174	506,054	506,098	0	76	0	76	0	506,174	0	0	0	3,024	10/18/2049	1.F FE
89680H-AA-0	Triton Container Finance-TCF 2020-1A A		03/20/2023	PAYDOWN		200,494	200,494	169,942	171,007	0	29,487	0	29,487	0	200,494	0	0	0	588	09/20/2045	1.F FE
89680H-AB-8	Triton Container Finance-TCF 2020-1A B		03/20/2023	PAYDOWN		68,000	68,000	62,560	62,847	0	5,153	0	5,153	0	68,000	0	0	0	636	09/20/2045	2.B FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A		03/17/2023	PAYDOWN		83,769	83,769	72,629	19,806	0	11,103	0	11,103	0	83,769	0	0	0	295	06/19/2051	1.F FE
898813-AL-4	Tucson Electric Power Co-SENIOR UNSECURE		03/15/2023	MATURITY		7,000,000	7,000,000	6,977,250	6,999,220	0	780	0	780	0	7,000,000	0	0	0	134,750	03/15/2023	1.G FE
90229*-AA-4	2015 ESA Project Company Senior Secured		03/31/2023	SINKING PAYMENT		261,138	261,138	261,138	261,138	0	0	0	0	0	261,138	0	0	0	1,985	06/30/2031	2.B PL
90253@-AA-1	UA (Portland OR) CTL Pas Trust Certifica		03/15/2023	SINKING PAYMENT		215,905	215,905	218,038	217,237	0	(1,332)	0	(1,332)	0	215,905	0	0	0	1,752	02/15/2032	3.B
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL -UBSBB 2013-C5 A		03/31/2023	PAYDOWN		141,925	141,925	133,864	141,925	0	0	0	0	0	141,925	0	0	0	688,176	03/01/2046	1.A
90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica		03/15/2023	SINKING PAYMENT		56,337	56,337	56,337	56,324	0	14	0	14	0	56,337	0	0	0	0	05/15/2033	1.F
90319#-AA-1	UOA Fayetteville (Univer Senior Secured		03/15/2023	SINKING PAYMENT		110,463	110,463	111,568	111,496	0	(1,032)	0	(1,032)	0	110,463	0	0	0	3,625	03/15/2041	1.C
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		03/28/2023	PAYDOWN		215,982	215,982	215,977	215,975	0	7	0	7	0	215,982	0	0	0	588	02/28/2051	1.F FE
90378@-AA-1	U.S. Department of Agric Trust Certifica		03/15/2023	SINKING PAYMENT		44,576	44,576	44,576	44,576	0	0	0	0	0	44,576	0	0	0	0	04/15/2038	1.B
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		01/02/2023	SINKING PAYMENT		144,293	144,293	144,293	144,464	0	(171)	0	(171)	0	144,293	0	0	0	3,899	07/02/2025	1.C FE
90783X-AA-9	Union Pacific Railroad C-FIRST LIEN		01/02/2023	SINKING PAYMENT		349,130	349,130	349,130	349,291	0	(162)	0	(162)	0	349,130	0	0	0	10,781	01/02/2031	1.C FE
909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN		02/15/2023	SINKING PAYMENT		174,491	174,491	174,491	174,530	0	(39)	0	(39)	0	174,491	0	0	0	3,752	08/15/2025	2.C FE
909320-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		03/03/2023	SINKING PAYMENT		109,377	109,377	109,377	109,399	0	(22)	0	(22)	0	109,377	0	0	0	2,051	09/03/2026	2.A FE
91841@-AA-8	Virginia (Lafayette, IN) Trust Certifica		03/15/2023	SINKING PAYMENT		74,505	74,505	74,505	74,505	0	0	0	0	0	74,505	0	0	0	479	08/15/2036	1.B
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica		03/15/2023	SINKING PAYMENT		95,122	95,122	95,122	95,125	0	(2)	0	(2)	0	95,122	0	0	0	605	05/15/2035	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica		03/15/2023	SINKING PAYMENT		88,677	88,677	88,677	88,677	0	0	0	0	0	88,677	0	0	0	714	08/15/2036	2.A
91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate		03/15/2023	SINKING PAYMENT		54,900	54,900	54,900	54,900	0	0	0	0	0	54,900	0	0	0	199	08/15/2042	1.B
91862@-AA-2	Viva Capital 3 LS 2021 L Viva Term Note		03/31/2023	CA_CASH_CLOSE		2,656,481	2,656,481	2,520,255	2,536,355	0	(4,090)	0	(4,090)	0	2,532,265	0	124,216	124,216	17,956	10/15/2031	1.G PL
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		03/15/2023	PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	124	07/15/2044	1.G FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A		03/01/2023	PAYDOWN		216,141	216,141	215,724	215,774	0	368	0	368	0	216,141	0	0	0	1,899	06/01/2052	1.A FE
92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4		01/01/2023	PAYDOWN		16,440	16,440	15,023	15,191	0	1,249	0	1,249	0	16,440	0	0	0	270	06/01/2052	3.B FE
92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A		03/01/2023	PAYDOWN		50,906	50,906	50,895	50,908	0	(1)	0	(1)	0	50,906	0	0	0	353	03/01/2049	1.A FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		03/01/2023	PAYDOWN		52,175	52,175	51,818	51,891	0	284	0	284	0	52,175	0	0	0	414	02/01/2052	1.A FE
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		03/01/2023	PAYDOWN		279,227	279,227	276,871	277,307	0	1,920	0	1,920	0	279,227	0	0	0	2,962	02/01/2052	1.D FE
92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A		03/01/2023	PAYDOWN		63,748	63,748	63,737	63,739	0	10	0	10	0	63,748	0	0	0	804	04/01/2052	1.A FE
92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A		03/01/2023	PAYDOWN		147,509	147,509	147,474	0	0	34	0	34	0	147,509	0	0	0	2,047	01/01/2053	1.A FE
92343V-GJ-7	Verizon Communications I-SENIOR UNSECURE		03/20/2023	GOLDMAN		8,359,800	10,000,000	9,958,900	9,965,472	0	1,044	0	1,044	0	9,966,516	0	(1,606,716)	(1,606,716)	128,208	03/21/2031	2.A FE
92343V-GN-8	Verizon Communications I-SENIOR UNSECURE		03/20/2023	VARIOUS		8,054,200	10,000,000	9,626,272	0	0	(101,662)	0	(101,662)	0	9,656,344	0	(1,602,144)	(1,602,144)	(233,276)	03/15/2032	2.A FE
92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3		03/01/2023	PAYDOWN		753,362	753,362	744,886	747,600	0	5,762	0	5,762	0	753,362	0	0	0	3,654	11/01/2059	1.A FE
92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2		03/01/2023	PAYDOWN		102,276	102,276	85,720	0	0	16,556	0	16,556	0	102,276	0	0	0	188	09/01/2066	1.C FE
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		03/01/2023	VARIOUS		28,673,529	33,587,198	31,281,251	31,508,851	0	85,786	0	85,786	0	31,594,638	0	(2,921,109)	(2,921,109)	281,949	10/01/2066	1.A FE
92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1		03/01/2023	PAYDOWN		114,424	114,424	113,367	113,470	0	954	0	954	0	114,424	0	0	0	1,360	06/01/2067	1.A FE
92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2		03/01/2023	PAYDOWN		116,456	116,456	113,744	113,992	0	2,464	0	2,464	0	116,456	0	0	0	1,386	06/01/2067	1.C FE
92539B-AB-8	Verus Securitization Tru-VERUS 2023-1 A2		03/01/2023	PAYDOWN		36,640	36,640	36,639	0	0	1	0	1	0	36,640	0	0	0	295	12/01/2067	1.C FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		03/01/2023	PAYDOWN		68,684	68,684	68,683	68,684	0	0	0	0	0	68,684	0	0	0	628	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		03/01/2023	PAYDOWN		61,816	61,816	61,815	61,816	0	0	0	0	0	61,816	0	0	0	883	08/01/2067	1.C FE
92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1		03/01/2023	PAYDOWN		68,684	68,684	67,972	68,093	0	591	0	591	0	68,684	0	0	0	1,393	08/01/2067	1.F FE
92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1		03/01/2023	PAYDOWN		81,267	81,267	81,266	81,267	0	0	0	0	0	81,267	0	0	0	694	07/01/2067	1.A FE
92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2		03/01/2023	PAYDOWN		93,458	93,458	92,285	92,388	0	1,070	0	1,070	0	93,458	0	0	0	829	07/01/2067	1.B FE
92556H-AB-3	ViacomCBS Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		8,973,000	10,000,000	11,485,900	11,345,088	0	(34,928)	0	(34,928)	0	11,310,160	0	(2,337,160)	(2,337,160)	339,625	01/15/2031	2.B FE
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A		03/01/2023	PAYDOWN		5,042	5,042	5,062	5,050	0	(8)	0	(8)	0	5,042	0	0	0	46	06/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A		03/01/2023	PAYDOWN		76,023	76,023	62,149	66,923	0	9,100	0	9,100	0	76,023	0	0	0	611	06/01/2033	1.A FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2023	PAYDOWN		41,182	41,182	39,185	39,998	0	1,183	0	1,183	0	41,182	0	0	0	424	10/01/2035	1.A FM
92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2023	PAYDOWN		1,377	1,377	1,340	1,371	0	6	0	6	0	1,377	0	0	0	13	09/01/2035	1.A FM
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16		03/01/2023	PAYDOWN		60,927	61,128	51,621	50,962	0	10,113	0	10,113	0	60,927	0	0	0	683	12/01/2035	1.A FM
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18		03/01/2023	PAYDOWN		13,965	13,965	13,529	13,867	0	(325)	0	(325)	0	13,965	0	0	0	161	01/01/2036	1.A FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3		03/25/2023	PAYDOWN		12,396	12,396	12,423	12,513	0	(117)	0	(117)	0	12,396	0	0	0	128	11/25/2033	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2		03/25/2023	PAYDOWN		155,302	155,302	129,143	140,252	0	15,050	0	15,050	0	155,302	0	0	0	1,577	04/25/2045	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1		03/01/2023	PAYDOWN		9,666	9,666	7,805	7,727	0	1,939	0	1,939	0	9,666	0	0	0	78	01/01/2046	1.A FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16		03/01/2023	PAYDOWN		19,082	19,082	17,955	19,355	0	(273)	0	(273)	0	19,082	0	0	0	177	12/01/2036	3.C FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		03/01/2023	PAYDOWN		18,304	24,315	21,767	23,958	0	(308)	0	(308)	0	18,304	0	0	0	264	02/01/2037	1.G FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5		03/01/2023	PAYDOWN		53,100	52,250	45,508	47,387	0	4,978	0	4,978	0	53,100	0	0	0	546	02/01/2037	1.A FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		03/01/2023	PAYDOWN		27,938	30,405	26,272	28,209	0	1,825	0	1,825	0	27,938	0	0	0	330	06/01/2037	1.A FM
92936U-AJ-8	WP Carey Inc-SENIOR UNSECURED		01/31/2023	JANE		1,071,261	1,317,000	1,190,410	1,198,857	0	968	0	968	0	1,199,826	0	(128,565)	(128,565)	16,223	02/01/2032	2.B FE
92939F-AT-6	WFRBS Commercial Mortgag-WFRBS 2014-C21		02/01/2023	PAYDOWN		14,498	14,498	15,024	14,596	0	(98)	0	(98)	0	14,498	0	0	0	165	08/01/2047	1.A
92943G-AA-9	WR Grace Holdings LLC-SENIOR UNSECURED		01/26/2023	MORGAN		2,511,150	3,000,000	3,037,500	3,029,214	0	(475)	0	(475)	0	3,028,739	0	(517,589)	(517,589)	77,344	08/15/2029	4.C FE
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4		03/01/2023	PAYDOWN		5,004	5,045	4,681	4,759	0	209	0	209	0	5,004	0	0	0	35	10/01/2035	1.A FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1		03/01/2023	PAYDOWN		37,618	36,915	33,255	33,566	0	3,433	0	3,433	0	37,618	0	0	0	297	03/01/2037	1.A FM
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note		03/15/2023	SINKING PAYMENT		30,906	30,906	31,564	31,437	0	(531)	0	(531)	0	30,906	0	0	0	219	09/15/2030	2.B
92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note		03/15/2023	SINKING PAYMENT		31,784	31,784	32,461	32,330	0	(546)	0	(546)	0	31,784	0	0	0	225	09/15/2030	2.B
92983*-AA-6	WEC 99J-4 LLC Senior Secured Note		03/15/2023	SINKING PAYMENT		18,987	18,987	19,392	19,341	0	(353)	0	(353)	0	18,987	0	0	0	135	09/15/2034	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2023	PAYDOWN		133,955	133,955	128,199	132,663	0	1,292	0	1,292	0	133,955	0	0	0	1,349	05/01/2037	2.A FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2023	PAYDOWN		96,273	98,781	76,516	87,372	0	10,834	0	10,834	0	96,273	0	0	0	481	05/01/2037	1.A FM
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3		03/01/2023	PAYDOWN		9,629	11,252	10,232	10,592	0	490	0	490	0	9,629	0	0	0	104	05/01/2037	1.A FM
933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1		03/01/2023	PAYDOWN		19,318	18,562	16,510	18,265	0	378	0	378	0	19,318	0	0	0	148	04/01/2037	1.A FM
933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3		03/01/2023	PAYDOWN		67,698	69,865	66,157	68,988	0	773	0	773	0	67,698	0	0	0	563	04/01/2037	3.B FM
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		03/01/2023	PAYDOWN		107,802	109,398	104,820	110,159	0	(832)	0	(832)	0	107,802	0	0	0	871	11/01/2036	3.A FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		03/01/2023	PAYDOWN		28,789	29,182	28,207	28,522	0	359	0	359	0	28,789	0	0	0	234	01/01/2047	1.E FM
93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10		03/01/2023	PAYDOWN		18,437	14,507	13,906	14,173	0	519	0	519	0	18,437	0	0	0	139	09/01/2036	2.C FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12		03/01/2023	PAYDOWN		19,084	19,093	18,049	19,249	0	(158)	0	(158)	0	19,084	0	0	0	208	10/01/2036	3.A FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2023	PAYDOWN		34,650	33,914	31,561	32,279	0	1,692	0	1,692	0	34,650	0	0	0	199	11/01/2036	1.A FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2023	PAYDOWN		382,021	373,901	351,146	381,807	0	(7,343)	0	(7,343)	0	382,021	0	0	0	2,192	11/01/2036	3.A FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2023	PAYDOWN		6,742	5,772	5,282	5,493	0	377	0	377	0	6,742	0	0	0	22	11/01/2036	1.A FM
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3		03/01/2023	PAYDOWN		15,907	16,670	16,835	17,290	0	(616)	0	(616)	0	15,907	0	0	0	78	07/01/2037	4.C FM
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7		03/01/2023	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	03/01/2033	1.A FM
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A		03/25/2023	PAYDOWN		64,190	64,190	56,648	58,464	0	5,726	0	5,726	0	64,190	0	0	0	617	01/25/2045	1.A FM
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A		03/01/2023	PAYDOWN		2,399	3,349	3,359	3,521	0	(18)	0	(18)	0	2,399	0	0	0	164	02/01/2036	4.B FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		03/01/2023	PAYDOWN		51,579	81,833	53,615	54,768	0	17,104	(858)	17,962	0	51,579	0	0	0	1,993	03/01/2036	3.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		03/01/2023	PAYDOWN		2,215	5,001	4,364	4,562	0	180	0	180	0	2,215	0	0	0	76	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		03/25/2023	PAYDOWN		2,829	3,264	2,578	1,625	0	2,215	0	2,215	0	2,829	0	0	0	28	07/25/2036	1.A FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A		03/01/2023	PAYDOWN		37,600	37,654	38,913	38,472	0	(817)	0	(817)	0	37,600	0	0	0	185	06/01/2037	3.B FM
94353W-AA-3	WAVE 2017-1 TRUST-WAAV 2017-1A A		03/15/2023	PAYDOWN		847	847	847	847	0	0	0	0	0	847	0	0	0	8	11/15/2042	2.B FE
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A		03/15/2023	PAYDOWN		133,634	133,634	133,629	133,632	0	2	0	2	0	133,634	0	0	0	719	09/15/2044	2.A FE
94945P-AA-3	Welk Resorts 2017-A LLC-WLKRG 2017-AA A		03/15/2023	PAYDOWN		170,685	170,685	170,668	170,635	0	50	0	50	0	170,685	0	0	0	773	06/15/2033	1.F FE
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13		03/01/2023	PAYDOWN		5,600	5,588	4,018	5,133	0	(102)	(986)	884	0	5,600	0	0	0	262	09/01/2036	1.A FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15		03/01/2023	PAYDOWN		2,423	2,701	2,516	2,667	0	(64)	(37)	(27)	0	2,394	0	29	29	33	10/01/2036	3.B FM
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4		03/01/2023	PAYDOWN		21,101	22,353	18,637	20,338	0	1,852	(202)	2,054	0	21,101	0	0	0	487	08/01/2037	1.A FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2023	PAYDOWN		214,478	227,975	229,257	221,360	0	7,220	0	7,220	0	214,478	0	0	0	2,262	01/01/2038	3.C FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2023	PAYDOWN		15,787	15,931	13,155	13,990	0	(909)	0	(909)	0	13,864	0	1,923	1,923	360	01/01/2038	1.A FM
94989D-AV-1	Wells Fargo Commercial M-WFCM 2015-C27 A		01/01/2023	PAYDOWN		41,053	41,053	40,211	40,809	0	243	0	243	0	41,053	0	0	0	218	02/01/2048	1.A
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		03/01/2023	PAYDOWN		67,412	67,412	68,084	67,595	0	(183)	0	(183)	0	67,412	0	0	0	555	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2023	PAYDOWN		59,287	59,287	60,343	60,870	0	(1,584)	0	(1,584)	0	59,287	0	0	0	452	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2023	PAYDOWN		34,355	34,355	34,763	34,988	0	(633)	0	(633)	0	34,355	0	0	0	259	12/01/2049	1.A
95040Q-AM-6	Welltower Inc-SENIOR UNSECURED		03/20/2023	GOLDMAN		4,089,900	5,000,000	4,981,250	4,982,926	0	356	0	356	0	4,983,282	0	(893,382)	(893,382)	43,167	06/01/2031	2.A FE
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II		03/15/2023	PAYDOWN		20,000	20,000	19,123	19,459	0	541	0	541	0	20,000	0	0	0	194	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		03/15/2023	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	591	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC-WEN 2021-1A A2II		03/15/2023	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	104	06/15/2051	2.B FE
958102-AR-6	Western Digital Corp-SENIOR UNSECURED		01/31/2023	GOLDMAN		7,625,356	10,000,000	9,712,000	9,734,959	0	2,322	0	2,322	0	9,737,281	0	(2,111,925)	(2,111,925)	155,861	02/01/2032	2.C FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		03/01/2023	PAYDOWN		426,529	426,529	425,969	426,447	0	82	0	82	0	426,529	0	0	0	1,911	03/01/2034	1.A FE
96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica		03/15/2023	SINKING PAYMENT		22,828	22,828	22,828	22,828	0	0	0	0	0	22,828	0	0	0	0	07/15/2047	1.D PL
96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica		03/15/2023	SINKING PAYMENT		82,999	82,999	83,829	83,734	0	(735)	0	(735)	0	82,999	0	0	0	838	11/15/2038	1.D PL
96928*-CQ-8	William Blair & Company, Trust Certifcat		03/15/2023	SINKING PAYMENT		39,750	39,750	39,750	39,750	0	0	0	0	0	39,750	0	0	0	442	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certifcat		03/15/2023	SINKING PAYMENT		48,667	48,667	48,667	48,668	0	0	0	0	0	48,667	0	0	0	541	05/15/2034	2.B
96928*-CX-3	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		101,904	101,904	102,931	102,510	0	(606)	0	(606)	0	101,904	0	0	0	1,053	01/15/2035	1.F
96928*-DA-2	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		199,800	199,800	201,953	200,817	0	(1,017)	0	(1,017)	0	199,800	0	0	0	1,785	08/15/2031	1.B
96928*-DJ-3	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		140,501	140,501	140,501	140,502	0	0	0	0	0	140,501	0	0	0	1,231	09/15/2031	1.B
96928*-DZ-7	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		189,943	189,943	191,688	190,685	0	(742)	0	(742)	0	189,943	0	0	0	1,776	10/15/2029	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
96928*-EN-3	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		117,736	117,736	119,004	118,420	0	(684)	0	(684)	0	117,736	0	0	0	1,282	02/15/2034	1.B
96928*-EZ-6	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		129,820	129,820	129,820	129,820	0	0	0	0	0	129,820	0	0	0	0	09/15/2033	4.A
96928*-FH-5	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		349,899	349,899	349,899	349,899	0	0	0	0	0	349,899	0	0	0	8,995	04/15/2025	2.A
96928*-FK-8	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		120,513	120,513	120,513	120,521	0	(7)	0	(7)	0	120,513	0	0	0	994	11/15/2032	1.D
96928*-FQ-5	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		132,924	132,924	132,924	132,924	0	0	0	0	0	132,924	0	0	0	741	09/15/2033	1.B
96928*-FV-4	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		59,776	59,776	59,776	59,776	0	0	0	0	0	59,776	0	0	0	408	09/15/2044	1.E
96928*-FX-0	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		219,133	219,133	219,133	219,133	0	0	0	0	0	219,133	0	0	0	1,466	02/15/2036	1.B
96928*-FY-8	William Blair & Company, Trust Certifica		03/15/2023	SINKING PAYMENT		83,085	83,085	83,085	83,085	0	0	0	0	0	83,085	0	0	0	628	01/15/2035	2.B
96928@-AA-3	William Blair & Company Trust Certificat		03/15/2023	SINKING PAYMENT		259,738	259,738	259,738	259,738	0	0	0	0	0	259,738	0	0	0	1,734	06/15/2023	1.B
96930@-AA-9	William Blair & Company Trust Certificat		03/15/2023	SINKING PAYMENT		64,765	64,765	64,765	64,765	0	0	0	0	0	64,765	0	0	0	1,416	08/15/2035	2.B
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		03/15/2023	PAYDOWN		349,866	349,866	349,569	349,708	0	159	0	159	0	349,866	0	0	0	2,403	08/15/2042	2.B FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		03/15/2023	PAYDOWN		192,285	192,285	192,275	192,287	0	(2)	0	(2)	0	192,285	0	0	0	1,379	09/15/2043	2.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2023	PAYDOWN		162,015	162,015	162,012	162,015	0	0	0	0	0	162,015	0	0	0	900	03/15/2045	1.F FE
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		03/05/2023	PAYDOWN		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	186	12/05/2050	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2023	PAYDOWN		7,819	7,819	7,770	7,766	0	53	0	53	0	7,819	0	0	0	45	06/01/2044	1.A
981811-AF-9	Worthington Industries I-SENIOR UNSECURE		01/31/2023	CSLLC		451,490	500,000	499,505	499,679	0	18	0	18	0	499,696	0	(48,206)	(48,206)	11,637	08/01/2032	2.B FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		01/30/2023	PAYDOWN		65,003	65,003	60,311	60,663	0	4,340	0	4,340	0	65,003	0	0	0	526	07/30/2051	2.B FE
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42		03/15/2023	PAYDOWN		30,455	30,455	30,437	30,405	0	51	0	51	0	30,455	0	0	0	0	03/15/2042	2.B FE
G8538#-AA-1	Stripes 2013 Aircraft 1 Note		02/20/2023	SINKING PAYMENT		420,958	420,958	424,333	420,941	0	17	0	17	0	420,958	0	0	0	0	04/20/2023	4.A PL
009088-AB-1	Air Canada 2015-2 Class -2ND LIEN	A	03/31/2023	SINKING PAYMENT		45	45	45	45	0	(24)	0	(24)	0	45	0	0	0	0	12/15/2027	2.B FE
009090-AB-7	AIR CANADA 2015-1B PTT-2ND LIEN	A	03/15/2023	MATURITY		1,270,127	1,270,127	1,270,127	1,270,127	0	0	0	0	0	1,270,127	0	0	0	24,609	03/15/2023	2.B FE
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	03/21/2023	VARIOUS		11,507,900	13,000,000	12,366,310	12,552,704	0	7,823	0	7,823	0	12,560,527	0	(1,052,627)	(1,052,627)	133,528	12/15/2032	2.A FE
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	03/29/2023	MORGAN		173,940	178,000	181,346	180,761	0	(228)	0	(228)	0	180,534	0	(6,594)	(6,594)	2,336	12/16/2025	2.A FE
125491-AN-0	CI Financial Corp-SENIOR UNSECURED	A	02/01/2023	GOLDMAN		11,718,950	15,000,000	15,196,065	15,161,397	0	(1,827)	0	(1,827)	0	15,159,570	0	(3,440,620)	(3,440,620)	60,444	12/17/2030	2.B FE
13645R-AK-0	Canadian Pacific Railway-SENIOR UNSECURE	A	03/15/2023	MATURITY		8,000,000	8,000,000	7,989,610	7,999,315	0	685	0	685	0	8,000,000	0	0	0	178,000	03/15/2023	2.B FE
000825-AA-7	ACAM 2019-FL1 ltd-ACAM 2019-FL1 A	D	03/16/2023	PAYDOWN		3,521,152	3,521,152	3,521,152	3,521,152	0	0	0	0	0	3,521,152	0	0	0	81,630	11/17/2034	1.A FE
001406-AA-5	AIM Aviation Finance Ltd-DCAL 2015-1A A1	D	02/15/2023	PAYDOWN		9,069	8,264	8,260	8,258	0	6	0	6	0	9,069	0	0	0	116	02/15/2040	4.C FE
00175N-AC-2	AMMC CLO 15 Ltd-AMMC 2014-15A	D	03/31/2023	DIRECT		(4,461,292)	0	0	0	0	(4,461,292)	0	(4,461,292)	0	(4,461,292)	0	0	0	0	01/15/2032	6. *
00176K-AC-7	AMMC CLO 16 Ltd-AMMC 2015-16A	D	03/31/2023	DIRECT		(507,940)	0	0	0	0	(507,940)	0	(507,940)	0	(507,940)	0	0	0	0	04/14/2029	6. *
01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	D	01/30/2023	PAYDOWN		581,430	581,430	546,746	566,375	0	15,055	0	15,055	0	581,430	0	0	0	7,194	07/30/2034	1.C FE
01448T-AA-2	ALESCO Preferred Funding-ALESC 5A A1	D	03/23/2023	PAYDOWN		11,742	11,742	10,036	11,477	0	265	0	265	0	11,742	0	0	0	153	12/23/2034	1.A FE
01449C-AA-8	ALESCO Preferred Funding-ALESC 8A A1A	D	03/31/2023	PAYDOWN		1,753,425	1,753,425	1,339,178	1,395,219	0	358,205	0	358,205	0	1,753,425	0	0	0	0	12/23/2035	1.A FE
01449C-AB-6	ALESCO Preferred Funding-ALESC 8A A1B	D	03/31/2023	PAYDOWN		3,013,699	3,013,699	2,392,808	2,240,497	0	773,201	0	773,201	0	3,013,699	0	0	0	0	12/23/2035	1.A FE
01449W-AA-4	ALESCO Preferred Funding-ALESC 10A A1	D	03/23/2023	PAYDOWN		3,103,732	3,103,732	2,761,213	2,827,314	0	276,418	0	276,418	0	3,103,732	0	0	0	39,332	09/23/2036	1.A FE
01450B-AA-6	ALESCO Preferred Funding-ALESC 15A A1	D	03/23/2023	PAYDOWN		604,045	604,045	552,860	566,561	0	37,484	0	37,484	0	604,045	0	0	0	4,429	12/23/2037	1.C FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	03/09/2023	PAYDOWN		30,102,076	32,703,237	32,703,237	32,703,237	0	0	0	0	0	30,099,520	0	2,555	2,555	265,714	01/25/2029	1.B FE
05523R-AD-9	BAE Systems PLC-SENIOR UNSECURED	D	03/20/2023	GOLDMAN		9,068,300	10,000,000	10,408,200	10,364,546	0	(10,416)	0	(10,416)	0	10,354,130	0	(1,285,830)	(1,285,830)	148,278	04/15/2030	2.A FE
12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	D	03/25/2023	PAYDOWN		173,273	173,273	154,774	155,538	0	17,734	0	17,734	0	173,273	0	0	0	641	09/25/2045	1.F FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	01/17/2023	PAYDOWN		2,610,519	2,610,519	2,610,519	2,610,519	0	0	0	0	0	2,610,519	0	0	0	36,553	07/15/2030	1.A FE
22546D-AA-4	CREDIT SUISSE-SUBORDINATED	D	03/23/2023	DEUTSCHE BANK SECURI		5,717,970	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(282,030)	(282,030)	248,083	08/08/2023	3.A FE
251525-AP-6	Deutsche Bank AG-SUBORDINATED	D	03/17/2023	SUMRIDGE PARTNERS LL		2,280,575	2,500,000	2,437,900	2,483,269	0	1,690	0	1,690	0	2,484,959	0	(204,384)	(204,384)	53,125	04/01/2025	2.C FE
26827E-AC-9	ECAF I Ltd-ECAF 2015-1A A2	D	03/15/2023	PAYDOWN		296,232	296,232	296,232	289,014	0	7,218	0	7,218	0	296,232	0	0	0	1,765	06/15/2040	5.B FE
26874R-AJ-7	Eni SpA-SENIOR UNSECURED	D	03/20/2023	GOLDMAN		4,716,100	5,000,000	4,987,100	4,991,250	0	277	0	277	0	4,991,527	0	(275,427)	(275,427)	78,507	05/09/2029	1.G FE
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	01/17/2023	PAYDOWN		2,161,283	2,161,283	2,161,283	2,161,283	0	0	0	0	0	2,161,283	0	0	0	0	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	02/15/2023	PAYDOWN		727,462	727,462	727,462	727,462	0	0	0	0	0	727,462	0	0	0	11,724	02/15/2029	1.A FE
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	01/10/2023	PAYDOWN		2,040,531	2,040,531	2,008,960	2,038,295	0	2,237	0	2,237	0	2,040,531	0	0	0	27,176	07/10/2030	1.A FE
36321P-AE-0	Galaxy Pipeline Assets B-SECURED	D	03/31/2023	SINKING PAYMENT		19,232	19,232	17,417	17,468	0	1,764	0	1,764	0	19,232	0	0	0	0	09/30/2040	1.C FE
36655L-AB-1	Garrison Funding 2018-2 -GRMML 2018-2RA	D	02/21/2023	PAYDOWN		668,405	668,405	668,405	668,405	0	0	0	0	0	668,405	0	0	0	10,685	11/20/2029	1.A FE
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	03/15/2023	PAYDOWN		3,406,897	3,406,897	3,406,814	3,406,897	0	0	0	0	0	3,406,897	0	0	0	39,213	06/15/2034	1.A FE
38175J-AA-5	Golub Capital Partners C-GOCAP 2013-17A	D	01/25/2023	PAYDOWN		1,205,343	1,205,343	1,205,343	1,205,343	0	0	0	0	0	1,205,343	0	0	0	18,508	10/25/2030	1.A FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	D	03/15/2023	PAYDOWN		431,279	431,279	431,134	431,279	0	0	0	0	0	431,279	0	0	0	0	10/15/2056	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38218J-AB-2	Goodgreen 2022-1-GOODG 2022-1A B	D	03/15/2023	PAYDOWN		13,620	13,620	13,601	13,615	0	5	0	5	0	13,620	0	0	0	0	10/15/2056	1.C FE
38218J-AC-0	Goodgreen 2022-1-GOODG 2022-1A C	D	03/31/2023	PAYDOWN		(126,751)	(126,751)	(126,392)	(126,751)	0	(359)	0	(359)	0	(126,751)	0	0	0	0	10/15/2056	2.B FE
38411H-AA-3	GRACIE POINT INTERNATION-GPIF 2022-1A A	D	03/01/2023	PAYDOWN		340,279	340,279	338,724	338,906	0	1,372	0	1,372	0	340,279	0	0	0	5,333	04/01/2024	1.C FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	01/17/2023	PAYDOWN		1,532,392	1,532,392	1,532,392	1,539,495	0	(7,102)	0	(7,102)	0	1,532,392	0	0	0	22,318	10/15/2029	1.A FE
43133A-AA-5	Hildene TruPS Financials-HITR 2018-1A A1	D	01/10/2023	PAYDOWN		1,205,607	1,205,607	1,181,495	1,200,481	0	5,126	0	5,126	0	1,205,607	0	0	0	16,056	10/10/2038	1.B FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2023	PAYDOWN		106,890	106,890	106,516	106,890	0	0	0	0	0	106,890	0	0	0	1,755	05/22/2039	1.C FE
440405-AE-8	HORZN 2018-1 A	C	01/15/2023	PAYDOWN		31,680	31,680	31,680	31,681	0	(1)	0	(1)	0	31,680	0	0	0	115	12/15/2038	2.C FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	03/15/2023	PAYDOWN		199,908	199,908	199,907	199,912	0	(4)	0	(4)	0	199,908	0	0	0	1,265	07/15/2039	2.B FE
45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	D	01/15/2023	SINKING PAYMENT		17,068	17,068	17,068	17,068	0	0	0	0	0	17,068	0	0	0	80	10/15/2037	1.F PL
45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	D	01/15/2023	SINKING PAYMENT		31,635	31,635	31,635	31,635	0	0	0	0	0	31,635	0	0	0	466	04/15/2034	2.B PL
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	D	03/15/2023	PAYDOWN		445,191	445,191	446,197	445,294	0	(104)	0	(104)	0	445,191	0	0	0	2,978	04/15/2044	2.A FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	03/21/2023	VARIOUS		2,895,733	3,441,907	3,441,789	3,441,907	0	0	0	0	0	3,441,907	0	(546,174)	(546,174)	14,844	12/15/2042	4.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	03/15/2023	PAYDOWN		37,572	37,572	36,512	37,106	0	466	0	466	0	37,572	0	0	0	249	12/15/2038	2.B FE
50188N-AA-6	LCM XVIII LP-LCM 19A COMB	D	03/31/2023	EXCHANGE OFFER		13,099,092	16,625,000	16,012,535	13,097,224	0	1,868	0	1,868	0	13,099,092	0	0	0	0	07/15/2027	1.D FE
50188R-AA-7	LCM XVIII LP-LCM 19A INC	D	03/31/2023	EXCHANGE OFFER		862,890	4,900,000	862,890	0	0	198,780	3,196,677	(2,997,897)	0	862,890	0	0	0	0	07/15/2027	4.C Z
55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	D	03/01/2023	PAYDOWN		19,866	19,866	18,931	19,724	0	143	0	143	0	19,866	0	0	0	254	12/01/2035	1.A FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	03/15/2023	PAYDOWN		22,125	22,125	22,124	22,125	0	0	0	0	0	22,125	0	0	0	161	10/15/2039	1.G FE
59111R-AA-0	METAL 2017-1 LLC-METAL 2017-1 A	D	03/24/2023	VARIOUS		2,505,730	4,299,114	4,299,111	4,299,114	0	0	0	0	0	4,299,115	0	(1,793,385)	(1,793,385)	23,392	10/15/2042	5.B FE
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	02/22/2023	PAYDOWN		760,764	760,764	760,764	760,622	0	142	0	142	0	760,764	0	0	0	4,355	11/22/2030	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	01/17/2023	PAYDOWN		593,874	593,874	593,874	597,260	0	(3,386)	0	(3,386)	0	593,874	0	0	0	8,391	04/15/2030	1.A FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	01/20/2023	PAYDOWN		619,845	619,845	619,845	619,831	0	14	0	14	0	619,845	0	0	0	5,994	04/20/2028	1.A FE
675923-AG-1	Octagon Investment Partn-OCT34 2017-1A C	D	03/31/2023	VARIOUS		(2,678,003)	0	0	0	0	(2,678,003)	0	(2,678,003)	0	(2,678,003)	0	0	0	0	01/20/2030	1.G FE
675923-AJ-5	Octagon Investment Partn-OCT34 2017-1A S	D	03/31/2023	EXCHANGE OFFER		4,023,653	4,497,002	4,023,653	0	0	0	0	0	0	4,023,653	0	0	0	0	01/20/2030	4.C Z
70469Q-AL-3	Peaks CLO 1 Ltd-PEAKS 2014-1A A2R	D	01/25/2023	PAYDOWN		1,101,816	1,101,816	1,034,479	1,083,137	0	18,679	0	18,679	0	1,101,816	0	0	0	16,139	07/25/2030	1.A FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	03/15/2023	PAYDOWN		209,388	209,388	209,387	209,385	0	3	0	3	0	209,388	0	0	0	1,363	06/15/2044	2.C FE
74041C-AA-7	Preferred Term Securitie-SECURED	D	03/27/2023	PAYDOWN		2,342,947	2,342,947	1,797,526	1,929,393	0	413,555	0	413,555	0	2,342,947	0	0	0	24,221	09/26/2034	1.A FE
74041N-AA-3	Preferred Term Securitie-SECURED	D	03/24/2023	PAYDOWN		440,617	440,617	418,857	440,617	0	0	0	0	0	440,617	0	0	0	0	12/24/2033	1.A FE
74042H-AB-3	Preferred Term Securitie-SECURED	D	03/31/2023	PAYDOWN		12,104	12,104	10,297	12,104	0	0	0	0	0	12,104	0	0	0	0	12/22/2035	1.B FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	03/10/2023	PAYDOWN		34,921	34,969	15,502	2,825	12,818	19,299	0	32,117	0	34,921	0	0	0	311	03/10/2037	1.A FM
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	03/15/2023	PAYDOWN		1,270,077	1,270,077	1,244,675	1,251,203	0	18,874	0	18,874	0	1,270,077	0	0	0	0	06/15/2046	5.A FE
80281L-AG-0	Santander UK Group Holdi-SENIOR UNSECURE	D	01/31/2023	GOLDMAN		20,362,540	22,000,000	21,613,200	21,762,369	0	2,954	0	2,954	0	21,765,323	0	(1,402,783)	(1,402,783)	207,929	11/03/2028	2.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	03/15/2023	PAYDOWN		436,410	436,410	439,345	437,889	0	(1,479)	0	(1,479)	0	436,410	0	0	0	3,791	03/15/2040	3.B FE
83367T-BR-9	SOCIETE GENERALE-SUBORDINATED	D	03/22/2023	BARCLAYS CAPITAL INC		18,875,200	20,000,000	19,924,400	19,974,480	0	1,501	0	1,501	0	19,975,981	0	(1,100,781)	(1,100,781)	316,667	11/24/2025	2.C FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	D	01/09/2023	PAYDOWN		76,713	76,713	70,672	72,093	0	4,620	0	4,620	0	76,713	0	0	0	1,322	10/07/2037	1.D FE
853254-AJ-9	Standard Chartered PLC-SUBORDINATED	D	01/11/2023	MATURITY		9,000,000	9,000,000	8,938,850	8,999,703	0	297	0	297	0	9,000,000	0	0	0	177,750	01/11/2023	2.B FE
853254-BP-4	Standard Chartered PLC-SENIOR UNSECURED	D	01/31/2023	BOFAMLSEC		8,421,930	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(578,070)	(578,070)	76,414	05/21/2030	1.G FE
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	D	03/15/2023	PAYDOWN		297,727	297,727	296,814	297,204	0	524	0	524	0	297,727	0	0	0	1,249	05/15/2043	2.A FE
85573L-AA-9	START Ireland-STARR 2019-1 A	D	03/15/2023	PAYDOWN		126,629	126,629	126,623	126,628	0	1	0	1	0	126,629	0	0	0	1,065	03/15/2044	2.B FE
870674-AA-6	Sweihan PV Power Co PJSC-SECURED	D	01/31/2023	SINKING PAYMENT		22,190	22,190	21,265	21,303	0	888	0	888	0	22,190	0	0	0	402	01/31/2049	2.A FE
87124V-AD-1	Sydney Airport Finance C-FIRST LIEN	D	03/22/2023	MATURITY		8,000,000	8,000,000	8,025,080	8,000,368	0	(368)	0	(368)	0	8,000,000	0	0	0	156,000	03/22/2023	2.A FE
87244C-AJ-5	TIAA Churchill Middle Ma-CHMML 2016-1A A	D	01/20/2023	PAYDOWN		375,714	375,714	375,714	375,714	0	0	0	0	0	375,714	0	0	0	5,543	10/20/2030	1.A FE
87267J-AA-1	TruPS Financials Note Se-TFINS 2018-2A A	D	03/30/2023	PAYDOWN		2,398,746	2,398,746	2,398,746	2,398,746	0	0	0	0	0	2,398,746	0	0	0	38,603	09/30/2039	1.B FE
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	D	02/28/2023	PAYDOWN		17,241	17,241	17,241	17,241	0	0	0	0	0	17,241	0	0	0	478	02/28/2039	1.B FE
87974K-AS-3	Telos CLO 2014-5 Ltd-TELOS 2014-5A A2R	D	01/17/2023	PAYDOWN		4,253,705	4,253,705	4,176,607	4,253,705	0	0	0	0	0	4,253,705	0	0	0	57,931	04/17/2028	1.A FE
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA	D	03/15/2023	PAYDOWN		138,398	138,398	138,392	138,427	0	(28)	0	(28)	0	138,398	0	0	0	850	05/17/2032	2.B FE
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	D	03/15/2023	PAYDOWN		459,275	459,275	459,257	459,270	0	5	0	5	0	459,275	0	0	0	1,566	11/15/2039	3.B FE
89412K-AA-8	Trapeza Cdo XI Ltd-TRAP 2006-11A A1	D	01/10/2023	PAYDOWN		458,558	458,558	433,910	450,560	0	7,998	0	7,998	0	458,558	0	0	0	4,925	10/10/2041	1.A FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	D	01/06/2023	PAYDOWN		186,477	186,477	173,657	176,911	0	9,567	0	9,567	0	186,477	0	0	0	1,945	07/06/2041	1.B FE
89413G-AA-6	Trapeza Cdo Xii Ltd-SERIES 2007-12A CLAS	D	01/06/2023	PAYDOWN		354,993	354,993	295,088	292,298	0	62,695	0	62,695	0	354,993	0	0	0	3,657	04/06/2042	1.B FE
89707W-AB-4	Tropic CDO III Ltd-TROPC 2004-1A A2L	D	01/17/2023	PAYDOWN		41,996	41,996	34,487	36,992	0	5,004	0	5,004	0	41,996	0	0	0	532	07/15/2034	1.A FE
89707Y-AA-2	Tropic CDO IV Ltd-TROPC 2004-4A A1L	D	01/17/2023	PAYDOWN		19,392	19,392	15,056	16,127	0	3,265	0	3,265	0	19,392	0	0	0	223	04/15/2035	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	D	01/17/2023	PAYDOWN		53,919	53,919	48,564	48,766	0	5,154	0	5,154	0	53,919	0	0	0	602	07/15/2036	1.B FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	03/20/2023	PAYDOWN		469,963	469,963	460,563	468,817	0	1,145	0	1,145	0	469,963	0	0	0	7,421	09/20/2039	1.C FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	D	03/20/2023	PAYDOWN		214,840	214,840	210,543	214,840	0	0	0	0	0	214,840	0	0	0	5,315	09/20/2039	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
89820U-AB-0	TruPS Financials Note Se-TFINS 2018-1A A	D	03/31/2023	PAYDOWN		238,407	238,407	236,023	238,407	0	0	0	0	0	238,407	0	0	0	0	03/30/2039	1.D FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	01/17/2023	PAYDOWN		44,196	44,196	44,196	44,196	0	0	0	0	0	44,196	0	0	0	0	04/15/2040	1.C FE
90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	D	01/10/2023	PAYDOWN		103,637	103,637	86,019	89,718	0	13,919	0	13,919	0	103,637	0	0	0	0	10/10/2040	1.C FE
90390K-AB-0	US Capital Funding II Lt-USCAP FLOAT 08/	D	03/31/2023	CALL 100		73,846	73,846	72,946	72,858	0	(9)	0	(9)	0	72,849	0	997	997	667	08/01/2034	1.C FE
92917T-AE-5	Voya CLO 2018-2 Ltd-VOYA 2018-2A SUB	D	03/31/2023	EXCHANGE OFFER		5,091,097	5,907,000	5,045,951	0	0	45,146	0	45,146	0	5,091,097	0	0	0	0	07/15/2031	4.C Z
92917T-AG-0	Voya CLO 2018-2 Ltd-VOYA 2018-2A COMB	D	03/31/2023	EXCHANGE OFFER		21,132,042	24,737,571	24,443,194	21,132,042	0	0	0	0	0	21,132,042	0	0	0	0	07/15/2031	2.C FE
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	01/31/2023	BARCLAYS CAPITAL INC		6,950,549	7,300,000	7,484,438	7,464,071	0	(2,605)	0	(2,605)	0	7,461,466	0	(510,917)	(510,917)	58,755	06/01/2028	2.B FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	01/17/2023	PAYDOWN		268,068	268,068	268,068	268,068	0	0	0	0	0	268,068	0	0	0	4,007	01/16/2031	1.A FE
98878C-AC-0	Z Capital Credit Partner-ZCCP 2018-1A A2	D	01/17/2023	PAYDOWN		71,485	71,485	70,323	71,485	0	0	0	0	0	71,485	0	0	0	1,030	01/16/2031	1.A FE
98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	C	02/15/2023	PAYDOWN		45,536	45,536	44,861	45,147	0	389	0	389	0	45,536	0	0	0	425	10/15/2038	2.C FE
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	D	02/28/2023	SINKING PAYMENT		120,972	120,972	120,972	120,972	0	0	0	0	0	120,972	0	0	0	1,534	03/31/2031	2.B PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	D	02/28/2023	SINKING PAYMENT		10,758	10,758	10,758	10,758	0	0	0	0	0	10,758	0	0	0	0	03/31/2031	2.B PL
Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	D	01/15/2023	SINKING PAYMENT		752,400	752,400	752,400	752,400	0	0	0	0	0	752,400	0	0	0	25,092	07/15/2027	2.B PL
Y7072Q-AA-1	PLDT Inc-SENIOR UNSECURED	D	01/20/2023	GOLDMAN SACHS INTERN		786,580	1,174,000	1,036,407	1,038,385	0	149	0	149	0	1,038,534	0	(251,954)	(251,954)	3,488	06/23/2050	2.A FE
29299A-WS-1	GCB ENERGY		03/31/2023	MATURITY		500,000	0	0	0	0	0	0	0	0	500,000	0	0	0	0	01/30/2023	6. FE
53948W-10-3	Loan Asset Issuer LLC Series 2021 NG-1		01/13/2023	CAPDECR		4,927,801	0	0	0	0	0	0	0	0	4,927,801	0	0	0	0	01/20/2023	1.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,143,526,073	1,230,182,095	1,220,496,496	1,192,017,954	6,017,555	(2,051,345)	3,021,619	944,591	353	1,221,624,014	0	(78,097,942)	(78,097,942)	16,255,590	XXX	XXX
172967-MV-0	Citigroup Inc-C 3 7/8 PERP		03/21/2023	BOFAMLSEC		4,175,000	5,000,000	4,512,500	4,512,498	0	12	0	12	0	4,512,509	0	(337,509)	(337,509)	67,274	03/23/2023	3.A FE
369604-BQ-5	General Electric Co-GE FLOAT PERP		03/15/2023	CALL 100		14,607,000	14,607,000	14,468,790	4,468,704	0	136	0	136	0	14,468,840	0	138,160	138,160	0	03/15/2023	3.A FE
48128B-AG-6	JPMorgan Chase & Co-JPM 4.6 PERP		03/15/2023	JP MORGAN SECURITIES		10,764,000	11,960,000	8,956,900	9,013,633	0	(203)	0	(203)	0	9,013,430	0	1,750,570	1,750,570	345,378	01/30/2023	2.B FE
55261F-AH-7	M&T Bank Corp-MTB 5 1/8 PERP		03/22/2023	SUMRIDGE PARTNERS LL		3,265,763	4,290,000	4,535,932	4,420,214	0	(7,198)	0	(7,198)	0	4,413,016	0	(1,147,253)	(1,147,253)	87,334	01/30/2023	2.C FE
808513-BD-6	Charles Schwab Corp/The-SCHW 5 3/8 PERP		03/21/2023	SEAPORT GROUP		6,676,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(323,750)	(323,750)	117,056	01/30/2023	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						39,488,013	42,857,000	39,474,122	29,415,049	0	(7,253)	0	(7,253)	0	39,407,795	0	80,218	80,218	617,042	XXX	XXX
06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	D	01/20/2023	PAYDOWN		2,204,123	2,204,123	2,204,123	2,204,123	0	0	0	0	0	2,204,123	0	0	0	12,398	01/20/2034	2.C
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,204,123	2,204,123	2,204,123	2,204,123	0	0	0	0	0	2,204,123	0	0	0	12,398	XXX	XXX
00177#-AA-1	AMF Levered II, LLC - Revolver		02/07/2023	CA_CASH_CLOSE		150,000	150,000	150,000	0	0	0	0	0	0	150,000	0	0	0	0	03/26/2031	1.C PL
00216C-AD-5	AQ Sunshine Inc./Term Loan 3/19		03/31/2023	CA_CASH_CLOSE		2,871	2,871	2,871	2,871	0	0	0	0	0	2,871	0	0	0	0	04/15/2025	3.B PL
00216C-AF-0	AQ SUNSHINE INC. - TERM LOAN B		03/31/2023	CA_CASH_CLOSE		981	981	981	981	0	0	0	0	0	981	0	0	0	0	04/15/2025	3.B PL
00216C-AH-6	AQ SUNSHINE INC. - TRANCHE C TERM LOAN		03/31/2023	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	04/15/2025	5.B GI
00221*-AB-9	ASC Communications LLC 2022 Term Loan		02/27/2023	CA_CASH_CLOSE		35,128	35,128	34,562	34,562	0	0	0	0	0	34,562	0	566	566	0	07/15/2027	4.B Z
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		03/31/2023	CA_CASH_CLOSE		5,569	5,569	5,569	5,569	0	0	0	0	0	5,569	0	0	0	0	07/31/2026	1.F PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		03/31/2023	CA_CASH_CLOSE		6,429	6,429	6,429	6,429	0	0	0	0	0	6,429	0	0	0	404	05/11/2024	4.B PL
00453@-AB-6	Accurus Aerospace Corporation - 2022 A-1		03/31/2023	CA_CASH_CLOSE		9,997	9,997	9,847	9,847	0	0	0	0	0	9,847	0	150	150	0	04/05/2028	5.A
00777Y-AD-8	Adviser Investments - 2022 1st Lien Term		03/31/2023	CA_CASH_CLOSE		1,095	1,095	1,073	1,073	0	0	0	0	0	1,073	0	22	22	0	08/31/2028	5.B GI
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		01/03/2023	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
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		01/03/2023	CA_CASH_CLOSE		319	319	319	319	0	0	0	0	0	319	0	0	0	0	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		01/03/2023	CA_CASH_CLOSE		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	41	03/02/2026	3.A PL
00843@-AB-5	AFFINIPAY MIDCO LLC - INCREMENTAL TERM		01/03/2023	CA_CASH_CLOSE		189	189	189	189	0	0	0	0	0	189	0	0	0	4	03/02/2026	3.A PL
00843@-AC-3	AFFINIPAY MIDCO LLC - 2ND AMENDMENT TL		01/03/2023	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	10	03/02/2026	3.A PL
00910#-AG-0	Air Comm Corporation LLC - 2021 Incremen		03/31/2023	CA_CASH_CLOSE		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	06/01/2027	4.B PL
01370#-AA-4	Alcami Corporation/First Lien Term Loan		03/31/2023	CA_CASH_CLOSE		1,350,000	1,350,000	1,312,875	1,330,516	0	0	0	0	0	1,330,516	0	19,484	19,484	0	07/14/2025	5.A FE
02124T-AA-1	Qatar Airways Senior Term Loa		02/15/2023	CA_CASH_CLOSE		563,947	563,947	561,698	561,698	0	0	0	0	0	561,698	0	2,249	2,249	0	05/06/2031	1.D PL
03233*-AA-1	Amtech Software - Term Loan		03/31/2023	CA_CASH_CLOSE		6,818	6,818	6,818	6,818	0	0	0	0	0	6,818	0	0	0	0	11/02/2027	5.A
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D		03/31/2023	CA_CASH_CLOSE		20	20	20	20	0	0	0	0	0	20	0	0	0	0	04/10/2026	4.A Z
05365@-AA-4	Avetta, LLC/Term Loan 4/18		03/31/2023	CA_CASH_CLOSE		5,256	5,256	5,150	5,213	0	0	0	0	0	5,213	0	43	43	254	04/10/2024	3.B PL
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T		03/31/2023	CA_CASH_CLOSE		4,066	4,066	3,989	4,030	0	0	0	0	0	4,030	0	36	36	197	04/10/2024	3.B PL
05365@-AE-6	AVETTA LLC - THIRD AMENDMENT TRANCHE B		03/31/2023	CA_CASH_CLOSE		523	523	523	523	0	0	0	0	0	523	0	0	0	25	04/10/2024	5.B GI
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		03/31/2023	CA_CASH_CLOSE		7,032	7,032	6,778	6,877	0	0	0	0	0	6,877	0	155	155	0	04/10/2024	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA		03/31/2023	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		03/31/2023	CA_CASH_CLOSE		600	600	600	600	0	0	0	0	0	600	0	0	0	0	10/30/2026	3.B PL
104752-ZZ-6	Fortis Payment Systems LLC - 2022 Term L		03/31/2023	CA_CASH_CLOSE		3,129	3,129	3,051	3,051	0	0	0	0	0	3,051	0	78	78	0	05/31/2026	4.C Z
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		03/31/2023	CA_CASH_CLOSE		10,355	10,355	10,355	10,355	0	0	0	0	0	10,355	0	0	0	0	12/29/2025	2.C PL
10947U-AC-2	BrightSign - Term Loan		03/31/2023	CA_CASH_CLOSE		5,580	5,580	5,524	5,526	0	0	0	0	0	5,526	0	54	54	0	10/14/2027	3.A PL
12464@-AA-0	CAI Software - Term Loan		03/31/2023	CA_CASH_CLOSE		9,873	9,873	9,676	9,676	0	0	0	0	0	9,676	0	197	197	0	12/10/2028	5.B GI
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		03/31/2023	CA_CASH_CLOSE		1,295	1,295	1,295	1,295	0	0	0	0	0	1,295	0	0	0	0	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco Inc./Term Loan 10/19		03/31/2023	CA_CASH_CLOSE		1,892	1,892	1,892	1,892	0	0	0	0	0	1,892	0	0	0	0	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		03/31/2023	CA_CASH_CLOSE		1,114	1,114	1,114	1,114	0	0	0	0	0	1,114	0	0	0	0	10/31/2025	3.B PL
12756@-AA-7	Cogency Global - Term Loan		03/31/2023	CA_CASH_CLOSE		176,426	176,426	172,898	172,898	0	0	0	0	0	172,897	0	3,529	3,529	0	02/14/2028	4.C IF
12759#-AA-2	CELF SPV LLC - Revolving Senior Secured		02/21/2023	CA_CASH_CLOSE		4,454,676	4,454,676	4,454,676	2,454,676	0	0	0	0	0	4,454,676	0	0	0	13,889	12/20/2029	1.F PL
149445-00-0	RCC REAL ESTATE SPE 9 LLC -Series 2022-1		03/06/2023	CA_CASH_CLOSE		2,051,086	2,051,086	2,051,086	140,438	0	0	0	0	0	2,051,086	0	0	0	5,474	12/22/2027	1.F Z
149446-00-0	RCC REAL ESTATE SPE 9 LLC -Series 2022-2		03/31/2023	CA_CASH_CLOSE		14,069	14,069	14,069	14,069	0	0	0	0	0	14,069	0	0	0	0	12/22/2027	1.F Z
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		03/31/2023	CA_CASH_CLOSE		244,064	244,064	244,064	147,738	0	0	0	0	0	244,064	0	0	0	0	10/09/2024	4.A PL
16117L-BW-8	Charter Communications O-CHTR TL B1 1L U		03/31/2023	CA_CASH_CLOSE		10,204	10,204	8,673	9,179	0	0	0	0	0	9,179	0	1,025	1,025	0	04/30/2025	2.C FE
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE		03/31/2023	CA_CASH_CLOSE		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	0	10/02/2028	3.A PL
19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE		03/31/2023	CA_CASH_CLOSE		427	427	427	427	0	0	0	0	0	427	0	0	0	0	10/02/2028	3.A PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/31/2023	CA_CASH_CLOSE		3,052	3,052	3,052	3,052	0	0	0	0	0	3,052	0	0	0	0	01/20/2027	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/31/2023	CA_CASH_CLOSE		1,107	1,107	1,107	1,107	0	0	0	0	0	1,107	0	0	0	0	01/20/2027	3.A PL
21257@-AC-8	Convey Health Solutions Inc./Term Loan		03/31/2023	CA_CASH_CLOSE		6,908	6,908	6,908	6,908	0	0	0	0	0	6,908	0	0	0	0	09/04/2026	2.C PL
23344U-AC-4	DS Admiral Bidco LLC-DSADBI TL 1L USD		03/31/2023	CA_CASH_CLOSE		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	0	03/16/2028	3.A PL
23345U-AD-1	Disa Holdings Corp. - Term Loan A		01/03/2023	CA_CASH_CLOSE		1,361	1,325	1,038	1,038	0	0	0	0	0	1,038	0	323	323	0	09/09/2028	4.C Z
23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19		03/31/2023	CA_CASH_CLOSE		1,720	1,720	1,720	1,720	0	0	0	0	0	1,720	0	0	0	0	11/01/2025	4.A PL
23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN		03/31/2023	CA_CASH_CLOSE		2,385	2,385	2,385	2,385	0	0	0	0	0	2,385	0	0	0	0	11/01/2025	3.A PL
24360@-AC-6	DECOPAC INC. - TERM B LOAN		03/31/2023	CA_CASH_CLOSE		4,244	4,244	4,244	4,244	0	0	0	0	0	4,244	0	0	0	(52)	05/15/2028	3.B PL
24823@-AA-1	DENALI HOLDCO LLC		03/31/2023	CA_CASH_CLOSE		937	937	937	937	0	0	0	0	0	937	0	0	0	0	09/15/2027	3.B PL
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/31/2023	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#-AR-7	DILIGENT CORPORATION		03/31/2023	CA_CASH_CLOSE		97	97	97	97	0	0	0	0	0	97	0	0	0	2	08/04/2025	3.C PL
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/31/2023	CA_CASH_CLOSE		469	469	464	465	0	0	0	0	0	465	0	4	4	172	08/04/2025	3.C PL
26745L-AC-2	Dwyer Instruments Inc - Term Loan		03/31/2023	CA_CASH_CLOSE		3,376	3,376	3,309	3,309	0	0	0	0	0	3,308	0	68	68	0	07/01/2027	5.A
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS LLC - TER		01/03/2023	CA_CASH_CLOSE		1,093	1,093	1,093	1,093	0	0	0	0	0	1,093	0	0	0	0	12/30/2026	2.C PL
26869@-AB-9	Standard Elevator Systems - Delayed Draw		03/31/2023	CA_CASH_CLOSE		1,943	1,943	1,943	1,943	0	0	0	0	0	1,943	0	0	0	0	12/02/2027	5.B GI
26887@-AA-9	EP WEALTH ADVISORS LLC - TERM LOAN		03/31/2023	CA_CASH_CLOSE		1,275	1,275	1,275	1,275	0	0	0	0	0	1,275	0	0	0	0	09/04/2026	1.F PL
26887@-AB-7	EP WEALTH ADVISORS LLC - DELAYED DRAW T		03/31/2023	CA_CASH_CLOSE		1,329	1,329	1,329	1,329	0	0	0	0	0	1,329	0	0	0	0	09/04/2026	1.F PL
26888*-AA-0	EPS Nass Parent Inc. - Term Loan		03/31/2023	CA_CASH_CLOSE		2,285	2,285	2,285	2,285	0	0	0	0	0	2,285	0	0	0	101	04/19/2028	2.C PL
26888*-AB-8	EPS Nass Parent Inc. - Delayed Draw Term		03/31/2023	CA_CASH_CLOSE		128	128	128	128	0	0	0	0	0	128	0	0	0	6	04/19/2028	2.C PL
28619*-AA-2	ELEMICA PARENT INC. - DELAYED DRAW TERM		03/31/2023	CA_CASH_CLOSE		1,185	1,185	1,185	1,185	0	0	0	0	0	1,185	0	0	0	0	09/18/2025	3.B PL
28619*-AB-0	Elemica Parent Inc./Term Loan 9/19		03/31/2023	CA_CASH_CLOSE		3,060	3,060	2,984	3,013	0	0	0	0	0	3,013	0	47	47	0	09/18/2025	3.B PL
28619*-AC-8	ELEMICA PARENT INC. - AMENDMENT NO. 1 T		03/31/2023	CA_CASH_CLOSE		332	332	332	332	0	0	0	0	0	332	0	0	0	0	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT INC. - AMENDMENT NO. 1 D		03/31/2023	CA_CASH_CLOSE		858	858	858	858	0	0	0	0	0	858	0	0	0	0	09/18/2025	3.B PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC		03/31/2023	CA_CASH_CLOSE		566	566	566	566	0	0	0	0	0	566	0	0	0	14	12/18/2026	3.A PL
29251@-AB-9	Encina Business Credit SPV LLC Revolving		02/28/2023	CA_CASH_CLOSE		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	0	07/07/2028	2.B PL
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		03/31/2023	CA_CASH_CLOSE		3,672	3,672	3,589	3,633	0	0	0	0	0	3,633	0	39	39	156	04/09/2026	3.B PL
29643*-AA-0	EShipping LLC - Term Loan		01/31/2023	CA_CASH_CLOSE		103,735	103,735	101,661	101,712	0	0	0	0	0	101,711	0	2,024	2,024	0	11/05/2027	4.C
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		03/31/2023	CA_CASH_CLOSE		6,567	6,567	6,567	6,567	0	0	0	0	0	6,567	0	0	0	0	11/16/2026	3.B PL
30319*-AA-1	FSS Buyer LLC Initial Term Loan		03/31/2023	CA_CASH_CLOSE		18,633	18,633	18,260	18,278	0	0	0	0	0	18,278	0	355	355	0	08/31/2028	4.C

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
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		02/10/2023	CA_CASH_CLOSE		2,608,696	2,608,696	2,608,696	2,608,696	0	0	0	0	0	2,608,696	0	0	0	0	06/16/2029	1.D PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L		03/28/2023	CA_CASH_CLOSE		16,498	16,498	16,498	16,498	0	0	0	0	0	16,498	0	0	0	0	10/01/2026	2.C PL
35042@-AA-2	Foundation Finance Trust - Fixed Class A		03/15/2023	CA_CASH_CLOSE		7,296,178	7,296,178	7,274,217	7,274,217	0	0	0	0	0	7,274,217	0	21,961	21,961	0	10/15/2042	1.D PL
35921#-AA-6	Frontline Technologies Intermediate Hold		03/31/2023	CA_CASH_CLOSE		3,389,260	3,389,260	3,230,621	3,339,756	0	0	0	0	0	3,339,755	0	49,505	49,505	56,352	09/18/2023	3.C PL
36457W-AC-5	Galway Borrower LLC-1L SR SECD		03/31/2023	CA_CASH_CLOSE		15,301	15,301	15,192	15,192	0	0	0	0	0	15,192	0	109	109	0	09/30/2028	3.B PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		03/31/2023	CA_CASH_CLOSE		2,636	2,636	2,636	2,636	0	0	0	0	0	2,636	0	0	0	0	09/29/2028	4.A PL
38870#-AG-8	GraphPad Software Inc. ProteinMetrics In		03/31/2023	CA_CASH_CLOSE		16,304	16,304	16,141	16,144	0	0	0	0	0	16,143	0	161	161	0	04/27/2027	5.A
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		03/31/2023	CA_CASH_CLOSE		9,375	9,375	9,139	9,271	0	0	0	0	0	9,271	0	104	104	393	11/03/2025	2.C PL
40476@-AB-5	Hanley Wood LLC - 2021 Incremental Term		03/07/2023	CA_CASH_CLOSE		29,736	29,736	29,141	29,148	0	0	0	0	0	29,148	0	588	588	0	12/10/2024	4.C
40476@-AC-3	Hanley Wood LLC - 2021 Delayed Draw Term		03/07/2023	CA_CASH_CLOSE		5,590	5,590	5,590	5,590	0	0	0	0	0	5,590	0	0	0	0	12/10/2024	4.C
40489@-AA-2	HPS Mezzanine Partners 2019, L.P., MP 20		02/23/2023	BANK LOANS BABSON CA		5,499,382	5,499,382	5,499,382	5,499,382	0	0	0	0	0	5,499,382	0	0	0	0	07/15/2030	1.F PL
40490@-AA-9	HTI Technology & Industries - 2022 Term		03/31/2023	CA_CASH_CLOSE		1,378	1,378	1,358	1,358	0	0	0	0	0	1,357	0	21	21	(82)	07/07/2025	4.C Z
41902@-AA-9	Sigma Electric Manufacturing Corporation		03/31/2023	CA_CASH_CLOSE		5,496	5,496	5,385	5,458	0	0	0	0	0	5,459	0	37	37	0	10/31/2023	3.A PL
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T		03/31/2023	CA_CASH_CLOSE		939	939	939	939	0	0	0	0	0	939	0	0	0	0	04/14/2028	3.B PL
42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B		03/31/2023	CA_CASH_CLOSE		700	700	700	700	0	0	0	0	0	700	0	0	0	0	04/14/2028	3.B PL
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T		03/31/2023	CA_CASH_CLOSE		405	405	405	405	0	0	0	0	0	405	0	0	0	0	04/14/2028	3.B PL
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T		03/31/2023	CA_CASH_CLOSE		921	921	921	921	0	0	0	0	0	921	0	0	0	0	04/14/2028	3.B PL
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		03/31/2023	VARIOUS		2,209	2,209	2,209	2,209	0	0	0	0	0	2,209	0	0	0	126	04/30/2024	3.C PL
45054@-AA-6	ITI Intermodal - Term Loan		03/31/2023	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		03/31/2023	CA_CASH_CLOSE		344	344	343	344	0	0	0	0	0	344	0	0	0	0	04/30/2024	3.C PL
45763F-AN-8	Inmar Inc-INMARI TL 1L USD		03/31/2023	CA_CASH_CLOSE		8,990	8,990	8,541	8,782	0	0	0	0	0	8,782	0	208	208	0	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		03/31/2023	CA_CASH_CLOSE		3,701	3,701	3,618	3,653	0	0	0	0	0	3,653	0	48	48	0	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		03/31/2023	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	01/11/2026	5.B GI
46139Z-MM-8	Invesco Private Credit Opportunities Hol		01/13/2023	CA_CASH_CLOSE		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	1,471	09/23/2032	1.F Z
47231#-MQ-8	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/06/2023	CA_CASH_CLOSE		2,197,466	2,197,466	2,197,466	2,197,466	0	0	0	0	0	2,197,466	0	0	0	0	06/17/2031	2.B Z
47231#-MR-6	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/06/2023	CA_CASH_CLOSE		897,006	897,006	897,006	897,006	0	0	0	0	0	897,006	0	0	0	0	06/17/2031	2.B Z
47231#-MS-4	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/06/2023	CA_CASH_CLOSE		4,333,331	4,333,331	4,333,331	4,333,331	0	0	0	0	0	4,333,331	0	0	0	0	06/17/2031	2.B Z
48240@-AA-5	K2 Insurance Services LLC/Term Loan 7/1		03/31/2023	CA_CASH_CLOSE		11,842	11,842	11,529	11,685	0	0	0	0	0	11,685	0	157	157	479	07/01/2026	2.B Z
48240@-AB-3	K2 Insurance Services LLC/Delayed Draw		03/31/2023	CA_CASH_CLOSE		2,039	2,039	2,039	2,039	0	0	0	0	0	2,039	0	0	0	203	07/01/2026	2.B Z
48881#-AB-5	Kene Acquisition Inc./Term Loan 8/19		03/31/2023	CA_CASH_CLOSE		3,081	3,081	3,003	3,030	0	0	0	0	0	3,030	0	51	51	137	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition Inc./Delayed Draw Term		03/31/2023	CA_CASH_CLOSE		513	513	513	513	0	0	0	0	0	513	0	0	0	0	08/10/2026	3.B PL
49375@-AA-0	DistroKid Senior Term Loa		03/31/2023	CA_CASH_CLOSE		17,414	17,414	17,065	17,080	0	0	0	0	0	17,080	0	334	334	0	09/30/2027	5.B GI
500500-XX-6	RedSail Technologies - 2022 Incremental		03/31/2023	CA_CASH_CLOSE		12,500	12,500	12,250	12,250	0	0	0	0	0	12,250	0	250	250	0	12/11/2027	4.B Z
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		03/31/2023	CA_CASH_CLOSE		1,133	1,133	1,133	1,133	0	0	0	0	0	1,133	0	0	0	0	07/23/2027	3.B PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		03/31/2023	CA_CASH_CLOSE		180	180	180	180	0	0	0	0	0	180	0	0	0	0	07/23/2027	3.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		03/31/2023	CA_CASH_CLOSE		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	0	07/23/2027	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		03/31/2023	CA_CASH_CLOSE		5,445	5,445	5,445	5,445	0	0	0	0	0	5,445	0	0	0	249	07/23/2027	3.B PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		03/31/2023	CA_CASH_CLOSE		403	403	403	403	0	0	0	0	0	403	0	0	0	0	07/23/2027	3.B Z
51206#-AA-9	LAKERS BUYER INC. - TERM LOAN		03/31/2023	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
52172*-AA-1	LeadsOnline - Term Loan		03/31/2023	CA_CASH_CLOSE		5,379	5,379	5,285	5,285	0	0	0	0	0	5,285	0	94	94	0	02/07/2028	5.B GI
53173#-AA-4	LIDO ADVISORS LLC - INITIAL TERM LOAN		03/31/2023	CA_CASH_CLOSE		558	558	558	558	0	0	0	0	0	558	0	0	0	0	06/15/2027	2.C PL
53173#-AB-2	LIDO ADVISORS LLC - DELAYED DRAW TERM L		03/31/2023	CA_CASH_CLOSE		254	254	254	254	0	0	0	0	0	254	0	0	0	0	06/15/2027	2.C PL
53186*-AB-1	LIFE EXTENSION INSTITUTE INC RESTATEMENT		03/31/2023	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	5.A
534508-CC-0	Cleaver-Brooks Inc - 2022 Term Loan		03/31/2023	CA_CASH_CLOSE		23,426	23,426	22,958	22,958	0	0	0	0	0	22,957	0	469	469	0	07/14/2028	4.C Z
54288@-AC-2	Illinois St Sales Tax Revenue - 2022 Inc		03/31/2023	CA_CASH_CLOSE		1,677	1,677	1,644	1,644	0	0	0	0	0	1,643	0	34	34	0	09/08/2027	4.C
552000-CC-3	National Auto Care - 2022 Incremental De		01/03/2023	CA_CASH_CLOSE		720,651	720,651	720,651	720,651	0	0	0	0	0	720,651	0	0	0	0	09/28/2024	4.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55371*-AU-9	MRI Software LLC/Term Loan 2/20		03/31/2023	CA_CASH_CLOSE		1,762	1,762	1,762	1,762	0	0	0	0	0	1,762	0	0	0	0	02/10/2026	4.A PL
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		03/30/2023	CA_CASH_CLOSE		1,633	1,633	1,600	1,602	0	0	0	0	0	1,603	0	30	30	0	06/23/2028	3.B PL
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		03/30/2023	CA_CASH_CLOSE		275	275	275	275	0	0	0	0	0	275	0	0	0	0	06/23/2028	3.B PL
57233#-AB-1	Marshall Excelsior - Term Loan		03/31/2023	CA_CASH_CLOSE		2,288	2,288	2,248	2,248	0	0	0	0	0	2,248	0	40	40	0	02/18/2028	5.A
57780@-AA-2	MAVERICK ACQUISITION INC. - TERM LOAN		03/31/2023	CA_CASH_CLOSE		780	780	780	780	0	0	0	0	0	780	0	0	0	0	06/01/2027	4.C PL
57780@-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		03/31/2023	CA_CASH_CLOSE		708	708	701	701	0	0	0	0	0	701	0	7	7	0	06/01/2027	4.C PL
57810J-AC-2	Amynta Agency Borrower I-MAYAGE TL B 1L		02/28/2023	CA_CASH_CLOSE		903,968	903,968	903,968	903,946	0	0	0	0	0	903,946	0	22	22	0	02/28/2025	4.C FE
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		02/06/2023	CA_CASH_CLOSE		15,427	15,427	15,427	15,427	0	0	0	0	0	15,427	0	0	0	1,119	12/18/2025	2.B PL
60937@-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN		03/31/2023	CA_CASH_CLOSE		7,926	7,926	7,926	7,926	0	0	0	0	0	7,926	0	0	0	0	01/07/2028	2.C PL
62900*-AA-9	NCWS INTERMEDIATE INC. - DELAYED DRAW T		03/31/2023	CA_CASH_CLOSE		215	215	215	215	0	0	0	0	0	215	0	0	0	3	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE INC. - CLOSING DATE T		03/31/2023	CA_CASH_CLOSE		722	722	722	722	0	0	0	0	0	722	0	0	0	11	12/29/2026	3.A PL
62901@-AA-6	National Auto Care - Term Loan		01/03/2023	VARIOUS		704,363	704,363	695,559	695,559	0	0	0	0	0	695,558	0	8,805	8,805	0	09/28/2024	4.C
62901@-AB-4	National Auto Care - Delayed Draw Term L		01/03/2023	CA_CASH_CLOSE		696,942	696,942	696,942	696,942	0	0	0	0	0	696,942	0	0	0	0	09/28/2024	4.C
62907@-AA-0	NEFCO Holding Company, LLC - Term Loan		01/03/2023	CA_CASH_CLOSE		1,308	1,308	1,282	1,282	0	0	0	0	0	1,282	0	26	26	0	08/05/2028	4.C Z
62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra		03/31/2023	CA_CASH_CLOSE		29	29	29	29	0	0	0	0	0	29	0	0	0	0	08/05/2028	4.C Z
62907@-AD-4	NEFCO Holding Company, LLC - Delayed Dra		01/03/2023	CA_CASH_CLOSE		238	238	238	238	0	0	0	0	0	238	0	0	0	0	08/05/2028	4.C Z
63086*-AA-3	Narda-MITEQ - Incremental Term Loan		01/03/2023	CA_CASH_CLOSE		2,076	2,076	2,039	2,040	0	0	0	0	0	2,040	0	36	36	0	12/06/2027	5.B GI
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		03/31/2023	CA_CASH_CLOSE		3,145	3,145	3,082	3,105	0	0	0	0	0	3,104	0	41	41	70	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		03/31/2023	CA_CASH_CLOSE		938	938	919	925	0	0	0	0	0	926	0	12	12	0	07/02/2026	3.A PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/31/2023	CA_CASH_CLOSE		305	305	305	305	0	0	0	0	0	305	0	0	0	0	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/31/2023	CA_CASH_CLOSE		963	963	963	963	0	0	0	0	0	963	0	0	0	0	09/15/2027	2.C PL
67008*-AA-9	TERM LOAN - LX191049		03/17/2023	CA_CASH_CLOSE		17,059	17,059	17,059	17,059	0	0	0	0	0	17,059	0	0	0	0	12/01/2026	2.C PL
67096@-AA-0	OMH-HealthEdge Holdings LLC/Term Loan 9		03/31/2023	CA_CASH_CLOSE		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	38	10/24/2025	2.A PL
67115E-AC-4	Omega Holdings - Senior Term Loan		03/31/2023	CA_CASH_CLOSE		2,030	2,030	1,989	1,989	0	0	0	0	0	1,989	0	41	41	0	03/31/2029	5.B GI
67117*-AA-7	OA BUYER INC INITIAL TERM LN		03/31/2023	CA_CASH_CLOSE		9,361	9,361	9,174	9,174	0	0	0	0	0	9,174	0	187	187	0	12/20/2028	5.B GI
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen		03/31/2023	BANK LOANS BABSON CA		71,305	71,305	71,305	0	0	0	0	0	0	71,305	0	0	0	0	02/26/2027	4.B PL
69398*-AD-7	PDI TA Holdings Inc. - 2019 1st Lien Ter		03/31/2023	CA_CASH_CLOSE		14,000	14,000	13,984	13,992	0	0	0	0	0	13,992	0	8	8	0	10/24/2024	5.A
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL		03/31/2023	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.A
70216*-AA-1	PARTNERS GROUP PRIVATE EQUITY II, LLC -		03/20/2023	CA_CASH_CLOSE		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	1,599	06/09/2032	1.F Z
70559@-AA-4	Pegasus Global Enterprise Holdings LLC/		03/31/2023	CA_CASH_CLOSE		8,278	8,278	8,065	8,157	0	0	0	0	0	8,157	0	121	121	345	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings LLC/		03/31/2023	CA_CASH_CLOSE		2,391	2,391	2,391	2,391	0	0	0	0	0	2,391	0	0	0	54	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings LLC		03/31/2023	CA_CASH_CLOSE		2,391	2,391	2,391	2,391	0	0	0	0	0	2,391	0	0	0	57	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/31/2023	CA_CASH_CLOSE		2,240	2,240	2,240	2,240	0	0	0	0	0	2,240	0	0	0	53	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/31/2023	CA_CASH_CLOSE		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	48	05/29/2025	3.A PL
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		03/31/2023	MATURITY		(1,953,915)	(1,953,915)	(53,733)	0	0	0	(1,546,164)	1,546,164	0	(53,732)	0	(1,900,183)	(1,900,183)	0	06/30/2023	6. Z
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		03/31/2023	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/		03/31/2023	CA_CASH_CLOSE		6,851	6,851	6,699	6,760	0	0	0	0	0	6,760	0	91	91	0	07/23/2025	3.B PL
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN		03/31/2023	CA_CASH_CLOSE		739	739	739	739	0	0	0	0	0	739	0	0	0	0	08/20/2027	3.A PL
74142K-AF-6	Pretium Packaging, LLC First lien term		03/31/2023	CA_CASH_CLOSE		1,480	1,480	1,472	1,472	0	0	0	0	0	1,473	0	7	7	0	10/02/2028	5.A FE
74273J-AE-3	Pro Mach Inc. First Lien Term		03/31/2023	CA_CASH_CLOSE		5,187	5,187	5,187	5,187	0	0	0	0	0	5,187	0	0	0	0	08/31/2028	4.C FE
74309#-AA-7	PRODUCTION RESOURCE GROUP L.L.C. - DELA		03/31/2023	CA_CASH_CLOSE		1,372	1,372	1,372	1,372	0	0	0	0	0	1,372	0	0	0	0	08/21/2024	4.C PL
74309#-AB-5	PRG 9/20 Last Out		03/31/2023	CA_CASH_CLOSE		2,777	2,777	2,777	2,777	0	0	0	0	0	2,777	0	0	0	0	08/21/2024	4.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA		03/31/2023	CA_CASH_CLOSE		543	543	543	543	0	0	0	0	0	543	0	0	0	0	08/21/2024	5.B GI
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		03/31/2023	CA_CASH_CLOSE		2,601	2,601	2,601	(1,380)	0	0	0	0	0	2,601	0	0	0	0	08/21/2024	5.B GI
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN		03/31/2023	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	0	04/20/2028	3.C PL
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		03/31/2023	CA_CASH_CLOSE		3,724	3,724	3,724	3,724	0	0	0	0	0	3,724	0	0	0	0	07/15/2023	3.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
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		03/31/2023	CA_CASH_CLOSE		1,379	1,379	1,379	1,379	0	0	0	0	0	1,379	0	0	0	0	07/15/2023	3.C PL
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		01/19/2023	CA_CASH_CLOSE		126,640	126,640	126,640	126,482	0	0	0	0	0	126,640	0	0	0	7,086	07/15/2023	3.C PL
74741@-AA-5	Olympia Acquisition Inc./Term Loan 9/19		03/31/2023	VARIOUS		532,905	532,905	532,905	532,905	0	0	0	0	0	532,905	0	0	0	0	09/24/2026	3.C PL
74923@-AB-3	RoadOne IntermodaLogistics - Term Loan		03/31/2023	CA_CASH_CLOSE		3,062	3,062	2,960	0	0	0	0	0	0	2,960	0	102	102	0	12/30/2028	4.C Z
75000#-AE-8	RSC Acquisition Inc./Term Loan 10/19		03/31/2023	CA_CASH_CLOSE		1,611	1,611	1,611	1,611	0	0	0	0	0	1,611	0	0	0	36	10/30/2026	3.C PL
75279*-AA-4	RANDYS HLDGS INC INITIAL TERM LN		03/31/2023	CA_CASH_CLOSE		4,137	4,137	4,013	4,013	0	0	0	0	0	4,013	0	124	124	0	10/31/2028	4.C Z
75333*-AA-8	RFS ASSET SECURITIZATION III, LLC - 1st		03/22/2023	CA_CASH_CLOSE		1,866,340	1,866,340	1,866,340	1,866,340	0	0	0	0	0	1,866,340	0	0	0	0	03/30/2029	1.F PL
75333*-AB-6	RFS ASSET SECURITIZATION III, LLC - 1st		03/22/2023	CA_CASH_CLOSE		194,410	194,410	194,410	194,410	0	0	0	0	0	194,410	0	0	0	0	03/30/2029	2.B PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T		03/31/2023	CA_CASH_CLOSE		2,117	2,117	2,117	2,117	0	0	0	0	0	2,117	0	0	0	105	12/31/2026	3.B PL
75734@-AB-9	Reddy Ice Holdings Inc./Term Loan 7/19		03/31/2023	CA_CASH_CLOSE		23,686	23,686	22,930	23,245	0	0	0	0	0	23,244	0	442	442	309	07/01/2025	3.B PL
75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN		03/31/2023	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
76028@-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN		03/31/2023	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	0	06/14/2027	1.G PL
78029#-AB-5	RMA Companies - Term Loan		03/31/2023	CA_CASH_CLOSE		4,300	4,300	4,214	4,214	0	0	0	0	0	4,214	0	86	86	0	12/30/2026	4.C Z
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		03/31/2023	CA_CASH_CLOSE		909	909	891	901	0	0	0	0	0	901	0	8	8	36	07/31/2024	2.B PL
78488C-AH-3	SeaWorld Parks & Entertainment Inc. - 2		03/31/2023	CA_CASH_CLOSE		7,500	7,500	7,425	7,429	0	0	0	0	0	7,429	0	71	71	0	08/25/2028	3.C FE
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		03/20/2023	CA_CASH_CLOSE		11,394,556	11,394,556	11,394,556	11,394,556	0	0	0	0	0	11,394,556	0	0	0	0	10/19/2029	1.G PL
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		01/03/2023	CA_CASH_CLOSE		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	0	08/04/2024	2.C PL
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		01/03/2023	CA_CASH_CLOSE		450	450	450	450	0	0	0	0	0	450	0	0	0	0	08/04/2024	2.C PL
79400@-AA-6	Saldon Holdings Inc./First Amendment Te		03/31/2023	CA_CASH_CLOSE		875	875	866	870	0	0	0	0	0	870	0	5	5	34	03/13/2025	3.B PL
79400@-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT		03/31/2023	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	21	03/13/2025	5.B GI
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term		03/31/2023	CA_CASH_CLOSE		8,740	8,740	8,565	8,567	0	(1)	0	(1)	0	8,566	0	174	174	0	12/16/2028	2.B PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19		03/31/2023	CA_CASH_CLOSE		10,702	10,702	10,702	10,702	0	0	0	0	0	10,702	0	0	0	0	11/05/2024	3.B PL
83218#-TT-7	Atreides Funding Trust - Pass-Through In		02/21/2023	CA_CASH_CLOSE		2,182,216	2,182,216	2,182,216	2,182,216	0	0	0	0	0	2,182,216	0	0	0	0	11/18/2083	1.F Z
84724#-AA-3	Sparus Holdings LLC - 1st Lien Term Loan		03/31/2023	CA_CASH_CLOSE		3,226	3,226	3,153	3,153	0	0	0	0	0	3,153	0	73	73	0	03/19/2027	4.C Z
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term		03/31/2023	CA_CASH_CLOSE		509	509	509	0	0	0	0	0	0	509	0	0	0	0	03/19/2027	4.C Z
84967#-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA		03/31/2023	CA_CASH_CLOSE		1,108	1,108	1,108	1,108	0	0	0	0	0	1,108	0	0	0	0	11/24/2025	3.A PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE		03/31/2023	CA_CASH_CLOSE		188	188	188	188	0	0	0	0	0	188	0	0	0	0	11/24/2025	3.A PL
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		01/03/2023	CA_CASH_CLOSE		575	575	575	575	0	0	0	0	0	575	0	0	0	0	03/02/2026	3.C PL
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		01/03/2023	CA_CASH_CLOSE		822	822	822	822	0	0	0	0	0	822	0	0	0	0	03/02/2026	3.C PL
86662#-AA-2	SUN ACQUIRER CORP		03/31/2023	CA_CASH_CLOSE		2,484	2,484	2,484	2,484	0	0	0	0	0	2,484	0	0	0	0	09/08/2028	3.B PL
86662#-AB-0	SUN ACQUIRER CORP		03/31/2023	CA_CASH_CLOSE		6,793	6,793	6,793	0	0	0	0	0	0	6,793	0	0	0	0	09/08/2028	3.B PL
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN		03/31/2023	CA_CASH_CLOSE		11,587	11,587	11,356	11,356	0	0	0	0	0	11,355	0	232	232	0	12/30/2027	5.B GI
87300*-AB-0	THG Acquisition LLC - 2019 Term Loan		03/31/2023	CA_CASH_CLOSE		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	65	12/02/2026	4.C
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		03/31/2023	CA_CASH_CLOSE		298	298	298	298	0	0	0	0	0	298	0	0	0	17	12/02/2026	4.C
87300*-AD-6	THG Acquisition LLC - 2020 Term Loan		03/31/2023	CA_CASH_CLOSE		875	875	875	875	0	0	0	0	0	875	0	0	0	54	12/02/2026	3.A PL
87300*-AE-4	THG Acquisition LLC - 2020 Delayed Draw		03/31/2023	CA_CASH_CLOSE		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	94	12/02/2026	3.A PL
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		01/03/2023	CA_CASH_CLOSE		36	36	36	36	0	0	0	0	0	36	0	0	0	0	10/04/2027	3.A PL
87583F-AN-8	Tank Holding Corp. - 2022 Term Loan		03/31/2023	CA_CASH_CLOSE		11,846	11,846	11,579	11,579	0	0	0	0	0	11,579	0	267	267	0	03/31/2028	4.B PL
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		03/31/2023	CA_CASH_CLOSE		392	392	387	390	0	0	0	0	0	391	0	1	1	0	03/30/2025	3.B PL
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		03/31/2023	CA_CASH_CLOSE		154	154	149	152	0	0	0	0	0	152	0	2	2	0	03/30/2025	3.B PL
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		03/31/2023	CA_CASH_CLOSE		13,695	13,695	12,463	12,839	0	0	0	0	0	12,839	0	856	856	0	12/31/2025	2.C FE
88430@-AA-1	36TH STREET CAPITAL LLC TERM LOAN CLASS		02/15/2023	CA_CASH_CLOSE		3,278,293	3,278,293	3,278,293	3,278,293	0	0	0	0	0	3,278,293	0	0	0	0	03/01/2027	1.G PL
88732#-AA-4	TIMECLOCK PLUS LLC - DELAYED DRAW TERM		03/31/2023	CA_CASH_CLOSE		(4)	(4)	(4)	(4)	0	0	0	0	0	(4)	0	0	0	25	08/28/2026	4.C PL
89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter		03/31/2023	CA_CASH_CLOSE		7,453	7,453	7,341	7,341	0	0	0	0	0	7,341	0	112	112	0	02/26/2027	4.B
89989#-AF-1	Portfolio Group - Agency 1st Lien Term L		03/31/2023	CA_CASH_CLOSE		3,503	3,503	3,433	3,435	0	0	0	0	0	3,435	0	68	68	0	12/02/2025	4.B PL
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		03/31/2023	CA_CASH_CLOSE		2,627	2,627	2,627	2,627	0	0	0	0	0	2,627	0	0	0	0	12/02/2025	4.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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89989#-AH-7	TURBO BUYER INC AMEND NO 5 - Delayed Dra		03/31/2023	CA_CASH_CLOSE		70	70	70	70	0	0	0	0	0	70	0	0	0	0	12/02/2025	4.B PL
90139@-AA-1	Twin Brook Capital Funding XIII WSPV, LL		03/30/2023	CA_CASH_CLOSE		286,654	286,654	286,654	286,654	0	0	0	0	0	286,654	0	0	0	3,563	10/18/2028	1.D Z
90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC		03/30/2023	CA_CASH_CLOSE		362,731	362,731	362,731	362,731	0	0	0	0	0	362,731	0	0	0	0	10/18/2028	1.D Z
90212T-AD-3	2U INC. - INITIAL TERM LOAN		01/11/2023	CA_CASH_CLOSE		369,375	369,375	362,911	363,711	0	0	0	0	0	363,711	0	5,664	5,664	12,529	12/30/2024	4.C PL
90380@-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO		03/31/2023	CA_CASH_CLOSE		8,438	8,438	8,438	8,438	0	0	0	0	0	8,438	0	0	0	196	07/19/2028	3.A PL
90385P-AC-4	Ultimus Group Midco LLC/-ULTGRP TL 1L US		03/31/2023	CA_CASH_CLOSE		5,789	5,789	5,673	5,721	0	0	0	0	0	5,721	0	68	68	120	02/01/2026	3.A Z
91831Z-MO-1	VPC LEGAL FINANCE FUND HOLDINGS - Secure		03/10/2023	CA_CASH_CLOSE		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	0	10/14/2030	1.F Z
918340-QQ-6	Van Pool Transportation LLC - 2022 Delay		03/31/2023	CA_CASH_CLOSE		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	05/22/2024	4.C Z
92943H-AB-5	W.R. Grace & Co. TL B		03/31/2023	CA_CASH_CLOSE		872	872	870	870	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		03/31/2023	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 PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		03/31/2023	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 PL
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		03/31/2023	CA_CASH_CLOSE		996	996	996	996	0	0	0	0	0	996	0	0	0	0	03/30/2027	3.B PL
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		03/31/2023	CA_CASH_CLOSE		417	417	403	411	0	0	0	0	0	411	0	6	6	0	03/28/2024	3.B PL
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		03/31/2023	CA_CASH_CLOSE		522	522	522	522	0	0	0	0	0	522	0	0	0	0	03/28/2024	3.B PL
93000#-AA-9	WWEC Holdings II Corp - Term Loan		03/31/2023	CA_CASH_CLOSE		4,503	4,503	4,391	4,391	0	0	0	0	0	4,390	0	113	113	0	10/03/2028	4.C Z
93279#-AA-3	WALNUT PARENT INC. - INITIAL TERM LOAN		02/28/2023	CA_CASH_CLOSE		2,421	2,421	2,421	2,421	0	0	0	0	0	2,421	0	0	0	0	11/09/2027	3.B PL
94184#-AA-5	WATERMILL EXPRESS LLC - TERM LOAN FACIL		03/31/2023	CA_CASH_CLOSE		856	856	856	856	0	0	0	0	0	856	0	0	0	0	04/20/2027	3.B PL
94184#-AB-3	WATERMILL EXPRESS LLC - DELAYED DRAW TE		03/31/2023	CA_CASH_CLOSE		132	132	132	132	0	0	0	0	0	132	0	0	0	0	04/20/2027	3.B PL
94979@-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN		03/31/2023	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
956525-ZZ-5	Kings III - 1st Lien Term Loan		03/31/2023	CA_CASH_CLOSE		4,550	4,550	4,459	4,459	0	0	0	0	0	4,459	0	91	91	0	07/07/2028	4.C Z
96525Z-MN-3	WHITEHORSE LIQUIDITY PARTNERS V-R LP, -C		03/15/2023	CA_CASH_CLOSE		316,455	316,455	316,455	316,455	0	0	0	0	0	316,455	0	0	0	0	12/15/2032	1.F Z
96811*-AA-5	Wildcat BuyerCo Inc./Term Loan 2/20		03/31/2023	CA_CASH_CLOSE		615	615	615	615	0	0	0	0	0	615	0	0	0	0	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo Inc./Delayed Draw Term		03/31/2023	CA_CASH_CLOSE		322	322	322	322	0	0	0	0	0	322	0	0	0	0	02/27/2026	2.C PL
97959@-AA-3	Woodland Foods Inc - Term Loan		03/31/2023	CA_CASH_CLOSE		4,353	4,353	4,266	4,267	0	0	0	0	0	4,267	0	86	86	0	12/02/2027	4.C
98415D-A@-3	XIFIN Inc./Term Loan 02/20		03/31/2023	CA_CASH_CLOSE		813	813	813	813	0	0	0	0	0	813	0	0	0	0	02/06/2026	3.A PL
98876*-AA-3	ZB Holdco LLC - Term Loan		03/31/2023	CA_CASH_CLOSE		1,199	1,199	1,175	1,175	0	0	0	0	0	1,175	0	24	24	0	02/09/2028	5.B GI
C01051-82-1	ATL II MRO Holdings Inc. - Senior Term L		03/31/2023	CA_CASH_CLOSE		3,183	3,183	3,103	3,103	0	0	0	0	0	3,103	0	80	80	0	11/01/2029	4.C Z
C01065-47-4	Applied Aerospace Structures Corp. - Ter		03/31/2023	CA_CASH_CLOSE		5,242	5,242	5,085	5,085	0	0	0	0	0	5,085	0	157	157	0	11/22/2028	4.C Z
C01087-01-0	Cogency Global - Incremental Term Loan		03/31/2023	CA_CASH_CLOSE		1,223	1,223	1,186	0	0	0	0	0	0	1,186	0	37	37	0	02/14/2028	4.C Z
G4217#-AA-8	HL Private Assets Holdings LP - Term Loa		03/13/2023	CA_CASH_CLOSE		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	323,420	03/12/2030	1.F Z
G9341J-AN-0	Veritas US Inc. - 2021 USD Term Loan B		03/31/2023	CA_CASH_CLOSE		3,015	3,015	3,000	3,000	0	0	0	0	0	3,000	0	15	15	0	09/01/2025	4.C FE
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		03/31/2023	CA_CASH_CLOSE		1,886	1,886	1,843	1,859	0	0	0	0	0	1,859	0	27	27	0	01/11/2026	3.B PL
C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	03/31/2023	CA_CASH_CLOSE		3,373	3,373	3,339	3,339	0	0	0	0	0	3,339	0	34	34	0	10/29/2028	4.C
03979*-AA-9	RTI Surgical	C	03/31/2023	CA_CASH_CLOSE		7,786	7,786	7,786	7,786	0	0	0	0	0	7,786	0	0	0	0	07/20/2026	3.B PL
85914#-MM-1	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	C	01/24/2023	CA_CASH_CLOSE		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	255	02/28/2034	3.A Z
G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	C	03/27/2023	CA_CASH_CLOSE		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	0	12/16/2032	1.F PL
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	C	03/31/2023	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	45	03/29/2025	3.B Z
G7741#-AA-6	SSG CREDIT STRATEGIES VII ICAV - Senior	D	01/24/2023	CA_CASH_CLOSE		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	229	02/28/2034	1.E PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						96,847,665	96,847,629	98,494,321	94,434,277	0	(1)	(1,546,164)	1,546,163	0	98,624,402	0	(1,776,737)	(1,776,737)	431,661	XXX	XXX
2509999997. Total - Bonds - Part 4						1,334,224,714	1,423,875,549	1,412,945,943	1,369,668,759	6,017,705	(2,085,185)	1,475,455	2,457,065	353	1,413,683,727	0	(79,459,014)	(79,459,014)	18,128,870	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						1,334,224,714	1,423,875,549	1,412,945,943	1,369,668,759	6,017,705	(2,085,185)	1,475,455	2,457,065	353	1,413,683,727	0	(79,459,014)	(79,459,014)	18,128,870	XXX	XXX
096444-ZZ-0	BLUE WATER VACCINE PERP CONV PFD		03/31/2023	DIRECT	82,101.000	461,590	82,101.00	499,995	858,458	(358,463)	0	0	(358,463)	0	499,995	0	(38,405)	(38,405)	0		5.B GI
173333-ZA-6	LOSANT IoT INC B PERP CONV PFD		03/31/2023	DIRECT	998,403.000	669,763	998,403.00	1,000,000	1,071,885	(71,885)	0	0	(71,885)	0	1,000,001	0	(330,238)	(330,238)	0		5.B GI
173333-ZZ-1	LOSANT IoT INC SERIES A PERP CONV PFD		03/31/2023	DIRECT	1,070,173.000	717,909	1,070,173.00	700,000	1,000,000	(300,000)	0	0	(300,000)	0	700,000	0	17,909	17,909	0		5.B GI
277777-ZZ-4	EIKONOKLASTES SEED PERP PREFERRED		03/31/2023	DIRECT	714,285.000	641,058	714,285.00	500,000	1,132,856	(632,856)	0	0	(632,856)	0	500,000	0	141,058	141,058	0		5.B GI

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
292450-ZZ-9	ENABLE INJECTIONS SERIES B PERP PFD		03/31/2023	DIRECT	499,597.000	5,062,001	499,597.00	2,443,030	7,553,907	(5,110,877)	0	0	(5,110,877)	0	2,443,030	0	2,618,971	2,618,971	0		5.B GI
371877-ZA-2	GENETESIS SERIES B PERP PFD		03/31/2023	DIRECT	135,739.000	890,037	135,739.00	1,085,077	2,169,999	(1,084,922)	0	0	(1,084,922)	0	1,085,076	0	(195,039)	(195,039)	0		5.B GI
371877-ZZ-7	GENETESIS A-2 MAND REDEEM PFD		03/31/2023	DIRECT	286,741.000	1,453,806	286,741.00	2,169,999	1,329,346	840,653	0	0	840,653	0	2,169,998	0	(716,192)	(716,192)	0		5.B GI
90187B-50-7	Two Harbors Investment C-PREFERRED STOCK		01/06/2023	MORGAN	67,160.000	1,276,040	67,160.00	906,660	1,261,265	(354,605)	0	0	(354,605)	0	906,660	0	369,380	369,380	0		4.A
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						11,172,204	XXX	9,304,761	16,377,716	(7,072,955)	0	0	(7,072,955)	0	9,304,760	0	1,867,444	1,867,444	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						11,172,204	XXX	9,304,761	16,377,716	(7,072,955)	0	0	(7,072,955)	0	9,304,760	0	1,867,444	1,867,444	0	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						11,172,204	XXX	9,304,761	16,377,716	(7,072,955)	0	0	(7,072,955)	0	9,304,760	0	1,867,444	1,867,444	0	XXX	XXX
16411Q-10-1	CHENIERE ENERGY PARTNERS-COMMON STOCK		02/08/2023	BLOOMBERG TRADEBOOK	180.000	9,468		10,774	10,237	537	0	0	537	0	10,774	0	(1,306)	(1,306)	193		
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK		01/09/2023	BLOOMBERG TRADEBOOK	10,181.000	1,470,286		1,331,154	1,526,743	(195,588)	0	0	(195,588)	0	1,331,155	0	139,131	139,131	0		
185899-10-1	CLIFFS NATURAL RESOURCES-COMMON STOCK		02/15/2023	BLOOMBERG TRADEBOOK	3,600.000	73,450		58,538	57,996	542	0	0	542	0	58,537	0	14,913	14,913	0		
21037T-10-9	Constellation Energy Cor-COMMON STOCK		02/22/2023	BLOOMBERG TRADEBOOK	17,700.000	1,420,452		1,549,530	1,525,917	23,613	0	0	23,613	0	1,549,530	0	(129,078)	(129,078)	0		
26884L-10-9	EQT CORP-COMMON STOCK		03/03/2023	BLOOMBERG TRADEBOOK	6,200.000	199,115		245,161	209,746	35,415	0	0	35,415	0	245,161	0	(46,046)	(46,046)	930		
29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT		03/24/2023	BLOOMBERG TRADEBOOK	23,510.000	233,082		297,627	0	0	0	0	0	0	297,627	0	(64,545)	(64,545)	2,939		
294600-10-1	Equitrans Midstream Corp-COMMON STOCK		03/02/2023	BLOOMBERG TRADEBOOK	25,200.000	154,802		244,732	168,840	75,892	0	0	75,892	0	244,732	0	(89,930)	(89,930)	3,780		
684023-30-2	Oragenics Inc-COMMON STOCK		03/31/2023	VARIOUS	10,000.000	1,700		2,399	(1,084)	1,348	0	0	1,348	0	2,399	0	(699)	(699)	0		
718546-10-4	PHILLIPS 66-COMMON STOCK		03/24/2023	BLOOMBERG TRADEBOOK	2,270.000	208,225		251,464	236,262	15,203	0	0	15,203	0	251,464	0	(43,239)	(43,239)	2,384		
74017N-10-5	Precigen Inc-COMMON STOCK		03/31/2023	VARIOUS	25,000.000	38,604		50,500	(112,740)	12,500	0	0	12,500	0	50,500	0	(11,896)	(11,896)	0		
780287-10-8	ROYAL GOLD INC-COMMON STOCK		03/01/2023	GS	180.000	21,848		17,815	20,290	(2,475)	0	0	(2,475)	0	17,815	0	4,033	4,033	68		
87484T-10-8	Talos Energy Inc-COMMON STOCK		02/23/2023	JONES TRADING INST	990,034.000	16,599,021		17,612,705	0	0	0	0	0	0	17,612,705	0	(1,013,684)	(1,013,684)	0		
969457-10-0	WILLIAMS COS INC COMMON STK		03/24/2023	BLOOMBERG TRADEBOOK	24,900.000	700,449		785,638	819,210	(33,572)	0	0	(33,572)	0	785,638	0	(85,189)	(85,189)	11,143		
82575P-10-7	Sibanye Stillwater Ltd-ADR	C	03/03/2023	BLOOMBERG TRADEBOOK	5,600.000	45,982		58,673	59,696	(1,023)	0	0	(1,023)	0	58,672	0	(12,690)	(12,690)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						21,176,484	XXX	22,516,710	4,521,113	(67,608)	0	0	(67,608)	0	22,516,709	0	(1,340,225)	(1,340,225)	21,437	XXX	XXX
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R		01/12/2023	CALL 100	47,936.000	4,793,600		4,793,600	4,793,600	0	0	0	0	0	4,793,600	0	0	0	74,294		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,793,600	XXX	4,793,600	4,793,600	0	0	0	0	0	4,793,600	0	0	0	74,294	XXX	XXX
5989999997. Total - Common Stocks - Part 4						25,970,084	XXX	27,310,310	9,314,713	(67,608)	0	0	(67,608)	0	27,310,309	0	(1,340,225)	(1,340,225)	95,731	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						25,970,084	XXX	27,310,310	9,314,713	(67,608)	0	0	(67,608)	0	27,310,309	0	(1,340,225)	(1,340,225)	95,731	XXX	XXX
5999999999. Total - Preferred and Common Stocks						37,142,288	XXX	36,615,071	25,692,429	(7,140,563)	0	0	(7,140,563)	0	36,615,069	0	527,219	527,219	95,731	XXX	XXX
6009999999 - Totals						1,371,367,002	XXX	1,449,561,014	1,395,361,188	(1,122,858)	(2,085,185)	1,475,455	(4,683,498)	353	1,450,298,796	0	(78,931,795)	(78,931,795)	18,224,601	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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
141932 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,560,103	4073.94000000	61,186		(2,130)	43,886		(39,739)			(2,130)				0003
141936 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		643,934	4073.94000000	14,875		(725)	8,985		(3,982)			(725)				0003
141931 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,131,255	4134.94000000	55,626		(1,936)	40,202		(4,689)			(1,936)				0003
141935 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,033,297	4134.94000000	25,316		(1,234)	15,486		(2,551)			(1,234)				0003
141929 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		2,934,227	4201.62000000	71,302		(3,475)	44,241		6,854			(3,475)				0003
141934 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,525,201	4201.62000000	93,418		(3,252)	68,100		(30,617)			(3,252)				0003
139414 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,238,121	4159.12000000	79,334		(3,867)	49,834		60,418			(3,867)				0003
141933 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,387,198	4159.12000000	117,577		(4,094)	86,343		43,208			(4,094)				0003
142030 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,793,322	4229.89000000	92,936		(4,527)	59,160		24,499			(4,527)				0003
142031 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,756,297	4229.89000000	99,542		(3,462)	73,713		(16,747)			(3,462)				0003
142042 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,246,800	4166.45000000	104,896		(5,110)	67,577		137,732			(5,110)				0003
142043 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		5,895,992	4166.45000000	159,192		(5,537)	118,756		197,248			(5,537)				0003
142044 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,766,527	4343.54000000	116,303		(5,669)	76,049		139,024			(5,669)				0003
142045 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,597,757	4343.54000000	92,822		(3,231)	69,880		100,985			(3,231)				0003
142024 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,182,637	4323.06000000	98,710		(4,811)	65,302		117,970			(4,811)				0003
142025 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,039,052	4323.06000000	50,365		(1,753)	38,192		50,790			(1,753)				0003
142046 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,064,101	4436.52000000	95,100		(4,635)	63,799		68,903			(4,635)				0003
142047 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,826,358	4436.52000000	97,189		(3,385)	74,328		57,188			(3,385)				0003
142048 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,809,340	4441.67000000	41,977		(2,046)	28,483		22,132			(2,046)				0003
142049 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,137,781	4441.67000000	56,010		(1,951)	43,142		23,554			(1,951)				0003
142050 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,540,167	4535.43000000	43,125		(2,101)	29,600		14,701			(2,101)				0003
142051 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,111,925	4535.43000000	61,246		(2,129)	47,537		5,383			(2,129)				0003
142217 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,174,913	4357.73000000	27,141		(1,324)	18,867		28,000			(1,324)				0003
142219 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,873,140	4357.73000000	46,454		(1,617)	36,353		41,119			(1,617)				0003
141613 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	04/06/2023		6,545,325	4363.55000000	596,280		(97,018)	7,631		7			(97,018)				0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
142231 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,802,801	4363.55000000	42,366		(2,065)	29,837		45,708			(2,065)				0003
142232 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,272,930	4363.55000000	59,551		(2,073)	46,975		57,312			(2,073)				0003
142242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,142,624	4536.19000000	51,423		(2,506)	36,610		47,032			(2,506)				0003
142243 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,133,416	4536.19000000	55,255		(1,923)	43,889		42,177			(1,923)				0003
142680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/20/2021	04/20/2023		7,145,543	4536.19000000	632,375		(102,891)	24,278		246			(102,891)				0003
143685 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		8,455,554	4697.53000000	726,336		(118,395)	47,890		321			(118,395)				0003
143735 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,225,894	4697.53000000	80,325		(2,795)	64,310		76,596			(2,795)				0003
143737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,317,530	4697.53000000	30,567		(1,489)	22,034		32,795			(1,489)				0003
143709 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	05/19/2023		7,516,736	4697.96000000	682,512		(111,252)	62,501		661			(111,252)				0003
143909 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,146,967	4697.96000000	26,495		(1,291)	19,302		24,599			(1,291)				0003
143911 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,303,354	4697.96000000	60,118		(2,092)	48,461		51,379			(2,092)				0003
144155 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	06/06/2023		9,183,340	4591.67000000	915,580		(148,970)	113,820		4,709			(148,970)				0003
144235 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2021	12/04/2026		729,148	4591.67000000	16,916		(825)	12,474		13,460			(825)				0003
144237 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		752,619	4591.67000000	18,966		(660)	15,413		13,256			(660)				0003
144700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	06/20/2023		9,136,040	4568.02000000	911,780		(148,352)	136,684		9,734			(148,352)				0003
144701 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,060,073	4568.02000000	24,594		(1,200)	18,324		23,321			(1,200)				0003
144703 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,687,120	4568.02000000	44,371		(1,544)	36,302		35,368			(1,544)				0003
145265 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	07/06/2023		6,104,865	4696.05000000	583,622		(95,133)	104,753		4,231			(95,133)				0003
145280 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2027		840,780	4696.05000000	20,431		(996)	15,418		14,946			(996)				0003
145291 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,075,217	4696.05000000	55,408		(1,929)	45,697		24,880			(1,929)				0003
145768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,067,105	4482.73000000	26,998		(1,316)	20,581		21,755			(1,316)				0003
145772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,284,303	4482.73000000	66,016		(2,299)	54,807		48,072			(2,299)				0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
145875 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/20/2022	07/20/2023		4,034,457	4482.73000000	394,164		(64,250)	80,854		18,480			(64,250)				0003
146423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		8,790,818	4500.53000000	906,773		(147,807)	210,916		30,902			(147,807)				0003
146459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2022	02/05/2027		875,187	4500.53000000	23,367		(1,138)	18,008		15,112			(1,138)				0003
146461 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,205,498	4500.53000000	62,195		(2,163)	52,011		32,165			(2,163)				0003
147090 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,524,511	4348.87000000	802,823		(130,863)	207,322		93,315			(130,863)				0003
147150 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,589,414	4348.87000000	43,391		(2,114)	33,772		31,055			(2,114)				0003
147153 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,507,570	4348.87000000	70,713		(2,459)	59,522		37,535			(2,459)				0003
147824 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	09/01/2023		7,359,079	4328.87000000	812,447		(132,432)	230,640		89,263			(132,432)				0003
147912 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,313,933	4328.87000000	67,104		(3,271)	52,735		50,193			(3,271)				0003
147914 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,147,487	4328.87000000	96,628		(3,366)	81,841		53,939			(3,366)				0003
148445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/18/2022	09/20/2023		10,711,488	4463.12000000	1,158,984		(187,204)	365,995		96,084			(187,204)				0003
148494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2022	03/19/2027		3,484,463	4463.12000000	103,140		(5,024)	81,857		59,398			59,655				0003
148496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2022	03/20/2029		2,690,653	4463.12000000	83,679		(2,910)	71,351		24,610			47,896				0003
149297 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		50,322,766	179.66000000	4,157,774		(1,013,813)	79,738		1,049,810			(1,013,813)				0003
149311 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	10/06/2023		9,410,415	4481.15000000	1,005,963		(163,377)	348,783		83,216			(163,377)				0003
149325 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		40,309,869	110.55000000	3,308,161		(806,647)	63,444					(806,647)				0003
149327 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,309,381	72.70000000	87,342		(21,297)	1,675		1,557			(21,297)				0003
149330 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		52,429,455	4481.15000000	4,634,721		(1,130,110)	88,885					(1,130,110)				0003
149332 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		63,184,215	4481.15000000	5,585,433		(1,361,928)	107,118					(1,361,928)				0003

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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)
149335 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		40,330,350	4481.15000000	3,406,948		(830,735)	65,339					(830,735)				0003
149338 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023		80,083,097	4481.15000000	7,243,100		(1,766,126)	138,909		50			(1,766,126)				0003
149339 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		47,500,190	4481.15000000	4,187,247		(1,021,000)	80,303					(1,021,000)				0003
149342 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		53,325,685	4481.15000000	4,699,927		(1,146,010)	90,136					(1,146,010)				0003
149343 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		56,635,991	4481.15000000	5,153,875		(1,256,698)	98,841					(1,256,698)				0003
149346 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		49,740,765	4481.15000000	4,245,505		(1,035,205)	81,421					(1,035,205)				0003
149348 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		61,658,372	4481.15000000	5,610,912		(1,368,140)	107,607					(1,368,140)				0003
149349 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		51,085,110	4481.15000000	4,271,629		(1,041,575)	81,922					(1,041,575)				0003
149353 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		47,052,075	4481.15000000	4,159,365		(1,014,201)	79,769					(1,014,201)				0003
149361 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		68,067,431	4481.15000000	6,194,136		(1,510,351)	118,792					(1,510,351)				0003
149364 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		67,442,398	4481.15000000	6,137,258		(1,496,482)	117,701					(1,496,482)				0003
149381 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023		58,884,342	1202.43000000	3,014,878		(735,135)	57,820		1,049			(735,135)				0003
149382 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2022	04/06/2023		15,938,516	522.31000000	642,322		(156,621)	12,319		800			(156,621)				0003
149383 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,256,634	4481.15000000	38,830		(1,352)	33,393		(22,479)			(1,352)				0003
149385 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,034,169	4481.15000000	81,923		(3,993)	65,861		(13,910)			(3,993)				0003
149390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		44,747,971	4481.15000000	2,340,319		(570,653)	44,883					(570,653)				0003
149394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		26,713,623	4481.15000000	560,987		(136,789)	10,759					(136,789)				0003
149730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023		1,554,813	4092.58306698	176,096		(42,938)	7,237					(42,938)				0003
149935 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		42,364,775	4459.45000000	3,728,085		(909,040)	214,493		2,859			(909,040)				0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
149944 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		51,729,620	4459.45000000	4,535,535		(1,105,925)	260,949		3,637			(1,105,925)				0003
149948 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		60,202,575	4459.45000000	5,233,112		(1,276,019)	301,083		5,119			(1,276,019)				0003
149952 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		55,297,180	4459.45000000	4,866,132		(1,186,536)	279,969		5,114			(1,186,536)				0003
149955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		65,999,860	4459.45000000	5,787,235		(1,411,134)	332,964		6,358			(1,411,134)				0003
149959 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		63,324,190	4459.45000000	5,572,506		(1,358,775)	320,610		6,298			(1,358,775)				0003
149968 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		39,103,137	182.71000000	3,156,182		(769,590)	181,589		564,752			(769,590)				0003
149970 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		52,621,510	4459.45000000	4,622,653		(1,127,167)	265,961		5,377			(1,127,167)				0003
149973 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		29,919,315	112.38000000	2,387,912		(582,258)	137,387		2			(582,258)				0003
149974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		53,959,345	4459.45000000	4,646,834		(1,133,064)	267,352		5,477			(1,133,064)				0003
149976 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,568,899	72.42000000	93,652		(22,836)	5,388		11,191			(22,836)				0003
149978 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	10/20/2023		7,213,078	4459.45000000	642,685		(104,378)	239,248		71,228			(104,378)				0003
149982 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		70,905,255	4459.45000000	6,138,269		(1,496,729)	353,161		7,297			(1,496,729)				0003
149984 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		56,189,070	4459.45000000	4,944,618		(1,205,674)	284,485		5,922			(1,205,674)				0003
150009 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023		50,286,178	1200.40000000	2,640,024		(643,732)	151,892		63,142			(643,732)				0003
150010 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/20/2023		10,691,669	523.25000000	444,773		(108,452)	25,590		9,259			(108,452)				0003
150017 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		31,480,978	4459.45000000	2,804,955		(683,948)	161,381					(683,948)				0003
150021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		3,978,366	4459.45000000	125,716		(6,127)	102,033		(49,110)			(6,127)				0003
150023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,397,649	4459.45000000	76,485		(2,662)	66,195		(38,525)			(2,662)				0003

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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)
150025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		21,692,132	4459.45000000	444,689		(108,431)	25,585					(108,431)				0003
150374 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	11/06/2023		8,246,680	4123.34000000	923,620		(149,731)	371,803		189,926			(149,731)				0003
150384 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		47,679,735	175.42000000	4,100,527		(1,002,601)	405,547		1,664,233			(1,002,601)				0003
150386 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		36,058,801	99.83000000	3,420,805		(836,406)	338,321		3,875			(836,406)				0003
150388 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,267,327	67.27000000	96,423		(23,576)	9,536		47,271			(23,576)				0003
150392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		56,077,424	4123.34000000	4,962,912		(1,213,459)	490,837		566,640			(1,213,459)				0003
150395 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		46,593,742	4123.34000000	4,123,596		(1,008,242)	407,828		612,797			(1,008,242)				0003
150397 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		53,867,686	4123.34000000	5,225,636		(1,277,697)	516,821		519,885			(1,277,697)				0003
150399 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		82,470,558	4123.34000000	8,382,382		(2,049,538)	829,027		1,391,707			(2,049,538)				0003
150405 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		53,300,661	4123.34000000	5,399,357		(1,320,172)	534,002		934,656			(1,320,172)				0003
150407 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,772,032	4123.34000000	5,244,507		(1,282,311)	518,687		946,925			(1,282,311)				0003
150409 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,986,324	4123.34000000	5,266,215		(1,287,618)	520,834		979,812			(1,287,618)				0003
150413 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		52,510,943	4123.34000000	5,246,483		(1,282,794)	518,883		994,523			(1,282,794)				0003
150415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,349,761	4123.34000000	5,809,531		(1,420,462)	574,569		1,116,515			(1,420,462)				0003
150417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,804,307	4123.34000000	5,855,576		(1,431,721)	579,123		1,152,203			(1,431,721)				0003
150420 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		51,541,750	4123.34000000	4,561,500		(1,115,312)	451,137		785,589			(1,115,312)				0003
150422 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		51,541,750	4123.34000000	4,508,587		(1,102,374)	445,904		819,439			(1,102,374)				0003
150446 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2022	05/05/2023		57,221,839	1159.24000000	2,952,647		(721,938)	292,020		1,143,339			(721,938)				0003
150447 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2022	05/05/2023		15,676,768	510.08000000	675,670		(165,205)	66,825		319,878			(165,205)				0003
150448 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		41,938,396	4123.34000000	4,248,360		(1,038,747)	420,167					(1,038,747)				0003
150452 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,560,850	4123.34000000	78,874		(3,844)	64,706		15,243			(3,844)				0003
150453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,806,435	4123.34000000	58,890		(2,051)	51,330		(9,733)			(2,051)				0003

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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)
150456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/05/2023		24,065,637	4123.34000000	452,434		(110,623)	44,746					(110,623)				0003
150696 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2023		1,496,901	3937.43000000	112,713		(27,484)	13,587		14,357			(27,484)				0003
150999 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		39,618,509	172.03000000	3,385,071		(827,669)	464,982		1,737,214			(827,669)				0003
151002 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		1,423,170	67.77000000	84,514		(20,664)	11,609		44,363			(20,664)				0003
151038 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		30,611,764	94.88000000	2,807,309		(686,403)	385,619		40,048			(686,403)				0003
151040 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		60,330,213	3901.36000000	6,178,134		(1,510,588)	848,645		1,756,620			(1,510,588)				0003
151042 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		40,032,578	3901.36000000	4,079,847		(997,545)	560,419		1,258,192			(997,545)				0003
151046 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		53,166,502	3901.36000000	5,451,074		(1,332,817)	748,774		1,864,318			(1,332,817)				0003
151050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		46,024,903	3901.36000000	4,716,498		(1,153,210)	647,871		1,807,566			(1,153,210)				0003
151052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		57,596,373	3901.36000000	5,797,785		(1,417,590)	796,399		2,384,168			(1,417,590)				0003
151054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		50,257,133	3901.36000000	4,797,239		(1,172,951)	658,961		2,061,067			(1,172,951)				0003
151057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	11/20/2023		6,632,312	3901.36000000	814,453		(132,033)	348,627		196,694			(132,033)				0003
151059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		46,036,048	3901.36000000	4,732,508		(1,157,124)	650,070		710,144			(1,157,124)				0003
151061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		49,547,272	3901.36000000	5,093,462		(1,245,379)	699,651		806,737			(1,245,379)				0003
151063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		42,914,960	3901.36000000	4,349,897		(1,063,574)	597,513		1,000,872			(1,063,574)				0003
151065 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		54,228,904	3901.36000000	5,574,734		(1,363,053)	765,760		1,795,959			(1,363,053)				0003

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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	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		62,421,760	3901.36000000	6,416,960		(1,568,982)	881,451		2,941,498			(1,568,982)				0003
151069 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		48,767,000	3901.36000000	5,013,250		(1,225,767)	688,633		2,468,911			(1,225,767)				0003
151092 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023		49,387,221	1137.94000000	2,565,666		(627,319)	352,427		1,895,217			(627,319)				0003
151093 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		12,574,878	509.24000000	544,492		(133,131)	74,793		304,324			(133,131)				0003
151094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		36,643,026	3901.36000000	2,268,203		(554,588)	311,566		487,641			(554,588)				0003
151098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,069,803	3901.36000000	173,894		(8,476)	143,991		144,574			(8,476)				0003
151099 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,272,358	3901.36000000	44,660		(1,556)	39,171		22,490			(1,556)				0003
151102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		21,232,330	3901.36000000	382,182		(93,446)	52,498					(93,446)				0003
151614 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		64,110,670	4121.43000000	6,261,744		(1,526,836)	1,166,571		722,933			(1,526,836)				0003
151616 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,875,755	4121.43000000	5,848,731		(1,426,129)	1,089,627		643,481			(1,426,129)				0003
151618 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		46,064,942	171.82000000	3,741,279		(912,257)	697,005		1,954,295			(912,257)				0003
151633 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		1,441,588	69.98000000	82,891		(20,212)	15,443		35,442			(20,212)				0003
151636 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	12/06/2023		4,945,716	4121.43000000	586,068		(95,183)	268,436		133,031			(95,183)				0003
151639 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		41,733,980	4121.43000000	4,044,150		(986,108)	753,431		637,316			(986,108)				0003
151640 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		49,869,303	4121.43000000	4,782,791		(1,166,215)	891,040		911,584			(1,166,215)				0003
151644 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		46,984,302	4121.43000000	4,520,185		(1,102,182)	842,117		911,616			(1,102,182)				0003
151646 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		49,457,160	4121.43000000	4,782,480		(1,166,139)	890,983		1,023,934			(1,166,139)				0003
151653 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		30,384,255	98.01000000	2,743,056		(668,855)	511,035		21,175			(668,855)				0003
151664 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		56,797,496	4121.43000000	5,559,657		(1,355,642)	1,035,772		1,215,223			(1,355,642)				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
151668 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		55,689,074	4121.43000000	5,451,158		(1,329,186)	1,015,558		1,251,418			(1,329,186)				0003
151675 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		48,166,560	4121.43000000	4,690,295		(1,143,661)	873,808		1,119,679			(1,143,661)				0003
151681 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		67,070,602	4121.43000000	6,519,110		(1,589,591)	1,214,519		1,610,379			(1,589,591)				0003
151684 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		50,949,901	4121.43000000	4,692,281		(1,144,145)	874,178		1,185,178			(1,144,145)				0003
151687 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		63,503,018	4121.43000000	6,207,152		(1,513,525)	1,156,401		1,633,052			(1,513,525)				0003
151690 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		55,576,783	4121.43000000	5,437,944		(1,325,964)	1,013,096		1,489,474			(1,325,964)				0003
151698 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		55,620,993	1157.03000000	2,959,037		(721,519)	551,273		1,611,997			(721,519)				0003
151699 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2022	06/06/2023		12,783,726	513.34000000	571,433		(139,336)	106,459		255,271			(139,336)				0003
151700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		37,200,320	4121.43000000	2,190,048		(534,012)	408,009		126			(534,012)				0003
151704 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,053,241	4121.43000000	143,079		(6,981)	119,782		(14,333)			(6,981)				0003
151705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,853,944	4121.43000000	65,073		(2,265)	57,515		(4,942)			(2,265)				0003
151709 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		21,183,265	4121.43000000	446,967		(108,986)	83,271					(108,986)				0003
151812 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2023		1,224,323	4115.37000000	48,841		(11,909)	9,634		18			(11,909)				0003
152991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		34,318,827	3674.84000000	2,278,770		(551,116)	507,769		1,015,840			(551,116)				0003
152997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/17/2022	12/20/2023		5,592,728	3674.84000000	601,217		(97,111)	289,151		195,805			(97,111)				0003
152999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		19,516,657	3674.84000000	382,526		(92,513)	85,237					(92,513)				0003
153001 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		3,972,298	3674.84000000	129,483		(6,308)	109,214		145,907			(6,308)				0003
153002 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		48,507,888	3674.84000000	5,107,872		(1,235,328)	1,138,167		822,558			(1,235,328)				0003
153006 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,273,169	3674.84000000	42,519		(1,478)	37,769		44,245			(1,478)				0003
153010 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023		27,595,849	87.66000000	2,636,526		(637,638)	587,487		495,422			(637,638)				0003
153011 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		57,694,988	3674.84000000	6,075,272		(1,469,291)	1,353,729		2,483,624			(1,469,291)				0003
153014 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,739,991	61.48000000	99,465		(24,055)	22,163		50,599			(24,055)				0003
153015 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		44,833,048	3674.84000000	4,720,912		(1,141,742)	1,051,942		2,095,832			(1,141,742)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		43,363,112	3674.84000000	4,566,128		(1,104,308)	1,017,452		2,665,169			(1,104,308)				0003
153019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		56,866,149	3674.84000000	6,081,583		(1,470,818)	1,355,135		1,049,915			(1,470,818)				0003
153023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		67,197,150	3674.84000000	7,125,884		(1,723,380)	1,587,833		1,996,789			(1,723,380)				0003
153034 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		41,618,610	171.27000000	3,662,234		(885,703)	816,041		1,689,501			(885,703)				0003
153050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		50,345,308	3674.84000000	5,290,749		(1,279,556)	1,178,917		1,710,822			(1,279,556)				0003
153052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		50,712,792	3674.84000000	5,335,776		(1,290,446)	1,188,950		1,859,197			(1,290,446)				0003
153054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		59,899,892	3674.84000000	6,286,003		(1,520,256)	1,400,685		2,361,354			(1,520,256)				0003
153057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		60,267,376	3674.84000000	6,200,183		(1,499,501)	1,381,562		2,991,314			(1,499,501)				0003
153061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		47,037,952	3674.84000000	4,881,764		(1,180,644)	1,087,784		2,533,960			(1,180,644)				0003
153101 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		49,198,338	1113.27000000	2,656,710		(642,520)	591,984		3,112,940			(642,520)				0003
153102 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2022	06/20/2023		10,315,157	500.75000000	509,569		(123,238)	113,545		470,550			(123,238)				0003
153784 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023		55,628,138	1130.16000000	3,031,734		(739,245)	814,000		2,925,236			(739,245)				0003
153785 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2022	07/06/2023		12,737,041	508.13000000	612,652		(149,386)	164,493		429,945			(149,386)				0003
153786 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	01/05/2024		5,767,620	3845.08000000	712,305		(115,685)	365,251		158,384			(115,685)				0003
153791 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	07/06/2023		62,674,804	3845.08000000	6,424,156		(1,566,438)	1,724,842		962,018			(1,566,438)				0003
153794 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	07/06/2023		65,366,360	3845.08000000	6,700,040		(1,633,708)	1,798,915		1,058,420			(1,633,708)				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
153798 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	07/06/2023		1,950,930	61.35000000	115,492		(28,161)	31,009		70,648			(28,161)				0003
153816 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		50,903,301	3845.08000000	5,237,098		(1,276,991)	1,406,125		2,586,956			(1,276,991)				0003
153819 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		33,663,703	3845.08000000	2,019,822		(492,505)	542,308		913,473			(492,505)				0003
153820 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		69,495,328	3845.08000000	6,949,533		(1,694,544)	1,865,902		4,070,448			(1,694,544)				0003
153828 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		41,631,148	3845.08000000	4,204,877		(1,025,299)	1,128,981		978,373			(1,025,299)				0003
153829 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029		4,331,917	3845.08000000	156,815		(5,458)	140,441		(25,864)			(5,458)				0003
153832 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,109,284	3845.08000000	5,540,962		(1,351,084)	1,487,710		1,594,384			(1,351,084)				0003
153835 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		52,124,593	3845.08000000	5,360,740		(1,307,139)	1,439,322		1,613,687			(1,307,139)				0003
153837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2027		4,143,069	3845.08000000	145,007		(7,068)	123,804		135,057			(7,068)				0003
153838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		48,619,159	3845.08000000	4,917,354		(1,199,026)	1,320,276		1,574,235			(1,199,026)				0003
153841 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		61,324,498	3845.08000000	6,276,014		(1,530,316)	1,685,067		2,100,162			(1,530,316)				0003
153844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		63,090,037	3845.08000000	6,447,570		(1,572,147)	1,731,128		2,317,068			(1,572,147)				0003
153847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		62,086,159	3845.08000000	6,217,024		(1,515,932)	1,669,228		2,637,658			(1,515,932)				0003
153851 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,859,498	3845.08000000	5,476,633		(1,335,398)	1,470,438		2,500,434			(1,335,398)				0003
153882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023		18,859,593	3845.08000000	407,367		(99,331)	109,375		26,432			(99,331)				0003
153898 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023		47,374,956	162.14000000	4,165,782		(1,015,766)	1,118,484		2,590,400			(1,015,766)				0003
153907 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		30,929,112	93.31000000	2,893,016		(705,420)	776,755		166,280			(705,420)				0003
154270 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,440,309	3801.99420000	100,530		(24,580)	29,275		81,797			(24,580)				0003
154434 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	01/19/2024		4,751,880	3959.90000000	594,456		(96,545)	320,008		113,446			(96,545)				0003
154439 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		29,188,206	3959.90000000	1,768,805		(431,298)	542,757		426,526			(431,298)				0003
154454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023		16,832,420	3959.90000000	345,065		(84,139)	105,883					(84,139)				0003
154458 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027		2,557,974	3959.90000000	91,064		(4,438)	78,447		58,822			(4,438)				0003
154462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029		1,734,536	3959.90000000	63,657		(2,216)	57,359		(22,928)			(2,216)				0003
154464 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		49,102,760	3959.90000000	5,018,280		(1,223,635)	1,539,856		685,607			(1,223,635)				0003

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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)
154477 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		34,492,772	158.04000000	3,036,975		(740,523)	931,894		1,858,894			(740,523)				0003
154483 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		62,962,410	3959.90000000	6,434,730		(1,569,016)	1,974,492		931,821			(1,569,016)				0003
154486 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		22,272,611	93.96000000	1,978,419		(482,409)	607,077		157,326			(482,409)				0003
154495 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		1,722,149	62.91000000	127,445		(31,076)	39,106		70,256			(31,076)				0003
154507 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		49,102,760	3959.90000000	5,018,280		(1,223,635)	1,539,856		1,509,924			(1,223,635)				0003
154515 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		46,726,820	3959.90000000	4,775,460		(1,164,427)	1,465,347		1,559,612			(1,164,427)				0003
154532 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		53,854,640	3959.90000000	5,503,920		(1,342,052)	1,688,874		2,677,707			(1,342,052)				0003
154536 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		38,857,839	1143.36000000	2,148,839		(523,963)	659,370		1,763,566			(523,963)				0003
154537 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2022	07/20/2023		8,720,523	508.19000000	437,770		(106,744)	134,330		311,493			(106,744)				0003
154538 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		36,827,070	3959.90000000	3,645,153		(888,818)	1,118,513		774,865			(888,818)				0003
154544 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		36,035,090	3959.90000000	3,662,146		(892,962)	1,123,727		935,407			(892,962)				0003
154551 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		54,646,620	3959.90000000	5,576,483		(1,359,745)	1,711,140		1,493,489			(1,359,745)				0003
154557 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		44,746,870	3959.90000000	4,558,933		(1,111,630)	1,398,906		1,257,396			(1,111,630)				0003
154563 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		45,538,850	3959.90000000	4,550,730		(1,109,630)	1,396,388		1,740,604			(1,109,630)				0003
154572 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		50,686,720	3959.90000000	5,022,683		(1,224,709)	1,541,207		2,080,035			(1,224,709)				0003
155003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		62,734,914	4145.19000000	6,127,319		(1,498,163)	2,137,828		1,891,252			(1,498,163)				0003
155019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		65,099,239	4145.19000000	6,469,736		(1,581,886)	2,257,298		1,358,698			(1,581,886)				0003

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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)
155024 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023		51,090,867	1165.05000000	2,840,652		(694,555)	991,107		1,747,847			(694,555)				0003
155025 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2023		13,410,152	513.77000000	682,577		(166,894)	238,152		381,287			(166,894)				0003
155031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029		2,584,672	4145.19000000	90,464		(3,147)	82,082		32,924			(3,147)				0003
155046 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		25,711,610	98.55000000	2,236,987		(546,956)	780,487		64,826			(546,956)				0003
155058 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	02/06/2024		7,750,577	4145.19000000	1,131,584		(183,111)	643,974		201,942			(183,111)				0003
155062 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		2,187,109	65.01000000	136,846		(33,460)	47,746		66,886			(33,460)				0003
155067 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		69,240,473	4145.19000000	6,920,055		(1,691,991)	2,414,415		772,246			(1,691,991)				0003
155076 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		62,835,982	4145.19000000	6,234,759		(1,524,433)	2,175,314		1,052,440			(1,524,433)				0003
155081 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		54,251,776	4145.19000000	5,425,178		(1,326,486)	1,892,850		1,906,060			(1,326,486)				0003
155084 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		62,336,146	4145.19000000	6,216,161		(1,519,885)	2,168,825		1,217,922			(1,519,885)				0003
155103 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/06/2027		1,336,139	4145.19000000	48,101		(2,343)	41,861		20,251			(2,343)				0003
155106 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		51,796,971	4145.19000000	5,163,122		(1,262,412)	1,801,419		1,145,418			(1,262,412)				0003
155114 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		52,363,692	4145.19000000	5,222,755		(1,276,992)	1,822,225		1,223,196			(1,276,992)				0003
155120 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		49,546,455	4145.19000000	4,949,691		(1,210,227)	1,726,953		1,248,141			(1,210,227)				0003
155127 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023		51,553,666	4145.19000000	4,968,742		(1,214,885)	1,733,600		1,427,028			(1,214,885)				0003
155132 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2023		20,434,560	4145.19000000	433,213		(105,923)	151,148					(105,923)				0003
155142 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		41,420,217	4145.19000000	2,427,225		(593,470)	846,861		17,659			(593,470)				0003
155143 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		41,620,022	165.29000000	3,509,134		(858,003)	1,224,341		2,026,806			(858,003)				0003
155155 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		58,032,660	4145.19000000	5,731,562		(1,401,398)	1,999,748		697,441			(1,401,398)				0003
155336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/12/2022	08/11/2023		1,352,423	4206.21000000	83,742		(20,476)	30,828		253			(20,476)				0003
155746 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027		1,556,207	4228.48000000	56,023		(2,729)	49,185		(17,808)			(2,729)				0003
155753 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029		1,396,739	4228.48000000	51,540		(1,793)	47,047		(44,017)			(1,793)				0003
155756 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023		18,643,242	4228.48000000	410,151		(100,284)	158,877					(100,284)				0003
155764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/18/2023		33,950,936	4228.48000000	2,037,056		(498,071)	789,079		2,427			(498,071)				0003
155775 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		31,502,029	162.72000000	2,592,872		(633,972)	1,004,382		1,595,012			(633,972)				0003

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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)
155777 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	02/20/2024		5,735,110	4228.48000000	724,230		(117,194)	430,587		117,271			(117,194)				0003
155783 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		59,117,823	4228.48000000	5,902,915		(1,443,295)	2,286,569		512,277			(1,443,295)				0003
155787 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		53,794,996	4228.48000000	5,379,500		(1,315,317)	2,083,817		1,138,712			(1,315,317)				0003
155791 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		20,725,985	100.66000000	1,815,086		(443,798)	703,096		51,638			(443,798)				0003
155798 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023		1,230,160	64.69000000	96,152		(23,510)	37,246		49,607			(23,510)				0003
155799 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,294,354	4228.48000000	4,629,435		(1,131,922)	1,793,270		1,328,994			(1,131,922)				0003
155815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		47,755,733	4228.48000000	4,767,933		(1,165,786)	1,846,919		432,056			(1,165,786)				0003
155837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,535,551	4228.48000000	4,986,848		(1,219,312)	1,931,719		748,569			(1,219,312)				0003
155848 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023		39,156,817	1174.45000000	2,286,758		(559,125)	885,805		1,211,438			(559,125)				0003
155849 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2023		9,018,288	517.00000000	460,835		(112,677)	178,510		229,263			(112,677)				0003
155852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,353,664	4228.48000000	4,617,752		(1,129,066)	1,788,745		793,212			(1,129,066)				0003
155859 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,483,846	4228.48000000	5,034,249		(1,230,902)	1,950,080		894,475			(1,230,902)				0003
155873 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,602,823	4228.48000000	5,252,392		(1,284,239)	2,034,580		1,013,327			(1,284,239)				0003
155882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,223,249	4228.48000000	4,540,972		(1,110,293)	1,759,003		1,080,034			(1,110,293)				0003
155888 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,019,752	4228.48000000	4,746,374		(1,160,515)	1,838,568		1,212,800			(1,160,515)				0003
156450 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023		35,303,711	158.33000000	3,004,880		(732,697)	1,317,208		1,895,251			(732,697)				0003
156455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	03/06/2024		4,689,828	3908.19000000	599,364		(97,520)	374,739		109,964			(97,520)				0003
156458 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023		24,469,038	94.28000000	2,337,267		(569,909)	1,024,555		258,188			(569,909)				0003
156460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		59,013,669	3908.19000000	6,155,062		(1,500,823)	2,698,109		857,701			(1,500,823)				0003
156474 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		1,848,391	60.32000000	156,935		(38,266)	68,793		71,934			(38,266)				0003
156492 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		49,634,013	3908.19000000	5,176,774		(1,262,282)	2,269,271		2,236,530			(1,262,282)				0003
156497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		34,726,329	3908.19000000	2,237,070		(545,477)	980,633		711,156			(545,477)				0003
156500 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027		1,564,291	3908.19000000	54,750		(2,669)	48,604		43,302			(2,669)				0003

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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)
156505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029		987,646	3908.19000000	36,049		(1,255)	33,159		46,866			(1,255)				0003
156508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		50,024,832	3908.19000000	5,196,144		(1,267,005)	2,277,762		773,375			(1,267,005)				0003
156526 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		30,093,063	3908.19000000	3,117,959		(760,269)	1,366,776		671,867			(760,269)				0003
156533 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		54,714,660	3908.19000000	5,686,136		(1,386,482)	2,492,553		1,457,377			(1,386,482)				0003
156541 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		49,634,013	3908.19000000	5,161,761		(1,258,621)	2,262,690		1,382,475			(1,258,621)				0003
156549 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		74,255,610	3908.19000000	7,732,388		(1,885,432)	3,389,540		2,238,350			(1,885,432)				0003
156559 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		46,898,280	3908.19000000	4,866,005		(1,186,505)	2,133,043		1,566,420			(1,186,505)				0003
156569 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		65,266,773	3908.19000000	6,667,705		(1,625,824)	2,922,830		2,264,959			(1,625,824)				0003
156572 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		46,854,214	1127.44000000	2,787,827		(679,771)	1,222,061		3,031,009			(679,771)				0003
156578 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		44,944,185	3908.19000000	4,509,031		(1,099,462)	1,976,562		1,827,953			(1,099,462)				0003
156579 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/06/2022	09/06/2023		13,000,187	505.76000000	689,010		(168,005)	302,032		611,771			(168,005)				0003
156588 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/06/2022	09/06/2023		18,186,604	3908.19000000	383,737		(93,569)	168,214					(93,569)				0003
156621 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		48,723,171	3908.19000000	5,211,429		(1,270,732)	2,284,462		2,656,629			(1,270,732)				0003
156718 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2023		998,178	3994.15000000	68,118		(16,610)	30,420		15,197			(16,610)				0003
156928 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		54,317,583	3855.93000000	6,000,463		(1,463,127)	2,860,495		760,359			(1,463,127)				0003
156935 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		63,079,530	3855.93000000	7,021,561		(1,712,107)	3,347,265		1,642,525			(1,712,107)				0003
156943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		39,316,957	3855.93000000	4,423,942		(1,078,715)	2,108,947		1,130,560			(1,078,715)				0003
156960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2023		61,799,202	3855.93000000	6,579,699		(1,604,365)	3,136,624		3,298,418			(1,604,365)				0003

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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)
156969 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		34,678,393	3855.93000000	2,302,299		(561,382)	1,097,534		781,481			(561,382)				0003
156979 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027		1,181,616	3855.93000000	45,492		(2,217)	40,734		62,155			(2,217)				0003
156981 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2022	09/20/2023		9,746,598	504.43000000	552,632		(134,751)	263,447		501,862			(134,751)				0003
156983 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023		37,811,296	1122.20000000	2,344,300		(571,624)	1,117,557		2,632,398			(571,624)				0003
156984 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029		908,253	3855.93000000	35,059		(1,220)	32,440		47,074			(1,220)				0003
156987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2023		17,448,140	3855.93000000	383,859		(93,599)	182,990		97,891			(93,599)				0003
156990 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		29,664,891	155.07000000	2,609,413		(636,268)	1,243,939		1,554,484			(636,268)				0003
156998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	03/20/2024		7,326,267	3855.93000000	961,210		(156,394)	625,577		179,274			(156,394)				0003
157000 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		63,237,252	3855.93000000	5,085,121		(1,239,934)	2,424,140		1,135,951			(1,239,934)				0003
157014 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		50,512,683	3855.93000000	4,059,444		(989,837)	1,935,187		1,554,139			(989,837)				0003
157027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		56,296,578	3855.93000000	4,549,314		(1,109,285)	2,168,714		1,911,260			(1,109,285)				0003
157038 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		45,885,567	3855.93000000	3,698,351		(901,790)	1,763,050		1,843,727			(901,790)				0003
157047 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		47,042,346	3855.93000000	3,805,668		(927,957)	1,814,209		2,089,623			(927,957)				0003
157067 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023		20,665,997	89.16000000	1,808,006		(440,856)	861,899		396,462			(440,856)				0003
157075 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		1,126,864	59.58000000	90,917		(22,169)	43,341		38,652			(22,169)				0003
157991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		46,293,184	3744.52000000	5,204,948		(1,269,152)	2,709,425		1,064,982			(1,269,152)				0003
158005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		63,179,941	3744.52000000	7,140,392		(1,741,082)	3,716,916		1,738,979			(1,741,082)				0003
158016 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		50,422,349	3744.52000000	5,712,348		(1,392,874)	2,973,551		1,506,728			(1,392,874)				0003

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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)
158019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		62,196,830	3744.52000000	7,133,770		(1,739,467)	3,713,469		2,075,985			(1,739,467)				0003
158030 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		38,120,554	3744.52000000	4,323,710		(1,054,274)	2,250,698		1,266,521			(1,054,274)				0003
158038 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		43,939,507	3744.52000000	5,045,770		(1,230,339)	2,626,565		1,970,553			(1,230,339)				0003
158041 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		47,710,974	3744.52000000	5,327,648		(1,299,070)	2,773,296		2,224,872			(1,299,070)				0003
158061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		65,354,199	3744.52000000	7,345,061		(1,790,987)	3,823,456		4,515,392			(1,790,987)				0003
158073 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2022	10/06/2023		10,955,312	498.42000000	632,121		(154,134)	329,050		715,696			(154,134)				0003
158074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/06/2022	10/06/2023		18,551,640	3744.52000000	352,481		(85,947)	183,483		653,179			(85,947)				0003
158075 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		42,815,454	1110.16000000	2,680,247		(653,540)	1,395,197		3,663,409			(653,540)				0003
158076 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2027		2,932,137	3744.52000000	137,810		(6,717)	124,603		43,282			(6,717)				0003
158083 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/05/2029		2,188,606	3744.52000000	108,555		(3,780)	101,123		(22,927)			(3,780)				0003
158086 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2022	10/06/2023		35,198,415	159.63000000	3,239,585		(789,926)	1,686,359		1,791,725			(789,926)				0003
158094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2022	10/06/2023		47,180,952	3744.52000000	3,915,130		(954,648)	2,038,013		1,791,942			(954,648)				0003
158110 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/06/2023		38,412,021	3744.52000000	2,612,300		(636,972)	1,359,827		1,098,701			(636,972)				0003
158130 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023		23,483,135	80.52000000	2,498,950		(609,333)	1,300,823		850,769			(609,333)				0003
158140 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,677,140	57.75000000	147,675		(36,009)	76,872		68,948			(36,009)				0003
158141 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	04/05/2024		6,051,642	3744.52000000	846,625		(137,751)	575,767		153,188			(137,751)				0003
158143 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		63,435,360	3744.52000000	10,301,901		(2,511,971)	5,362,634		990,217			(2,511,971)				0003
158151 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		49,799,100	3744.52000000	5,675,764		(1,383,953)	2,954,507		795,877			(1,383,953)				0003
158397 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/14/2022	10/13/2023		1,552,292	3583.15000000	129,338		(31,624)	69,999		214,721			(31,624)				0003
158672 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023		28,796,103	151.45000000	2,782,961		(678,585)	1,555,408		1,638,521			(678,585)				0003
158690 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023		19,002,747	78.33000000	2,090,320		(509,694)	1,168,288		763,780			(509,694)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
158703 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023		2,086,526	56.96000000	82,678		(20,160)	46,209		34,403			(20,160)				0003
158715 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023		59,553,688	3665.78000000	6,892,410		(1,680,615)	3,852,196		3,839,790			(1,680,615)				0003
158720 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		29,295,136	3665.78000000	2,079,662		(507,096)	1,162,331		795,010			(507,096)				0003
158726 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023		39,211,139	3665.78000000	4,626,914		(1,128,207)	2,586,001		3,227,049			(1,128,207)				0003
158729 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/20/2027		6,530,815	3665.78000000	321,316		(15,661)	292,985		290,641			(15,661)				0003
158732 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/19/2029		3,668,206	3665.78000000	186,345		(6,489)	174,607		(38,583)			(6,489)				0003
158743 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	04/19/2024		5,498,670	3665.78000000	780,810		(127,042)	550,992		148,424			(127,042)				0003
158752 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		59,019,058	3665.78000000	6,881,623		(1,677,985)	3,846,167		932,718			(1,677,985)				0003
158755 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		73,315,600	3665.78000000	8,503,292		(2,073,406)	4,752,525		1,495,549			(2,073,406)				0003
158769 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023		38,430,560	1103.30000000	2,505,673		(610,972)	1,400,431		3,416,650			(610,972)				0003
158771 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2022	10/20/2023		8,641,892	496.73000000	532,341		(129,804)	297,527		610,340			(129,804)				0003
158774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2022	10/20/2023		17,015,922	3665.78000000	318,198		(77,588)	177,842		438,455			(77,588)				0003
158776 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		43,989,360	3665.78000000	5,018,883		(1,223,782)	2,805,074		1,218,946			(1,223,782)				0003
158792 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		79,914,004	3665.78000000	9,316,110		(2,271,600)	5,206,812		2,629,925			(2,271,600)				0003
158810 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		31,892,286	3665.78000000	3,702,651		(902,838)	2,069,427		1,076,668			(902,838)				0003
158821 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		50,221,186	3665.78000000	5,619,803		(1,370,308)	3,140,931		1,899,749			(1,370,308)				0003
158828 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		58,285,902	3665.78000000	6,796,137		(1,657,140)	3,798,389		2,747,795			(1,657,140)				0003
159728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		39,822,474	3770.55000000	4,481,240		(1,086,731)	2,698,512		1,023,892			(1,086,731)				0003
159745 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		43,403,478	3770.55000000	5,007,355		(1,214,318)	3,015,328		1,253,775			(1,214,318)				0003

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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)
159748 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		54,126,322	3770.55000000	6,206,978		(1,505,234)	3,737,717		1,669,870			(1,505,234)				0003
159760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		57,070,214	3770.55000000	6,543,353		(1,586,808)	3,940,275		1,881,629			(1,586,808)				0003
159769 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023		45,692,708	1115.53000000	3,024,857		(733,549)	1,821,508		3,699,650			(733,549)				0003
159771 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2022	11/06/2023		13,151,244	503.66000000	825,882		(200,282)	497,329		778,940			(200,282)				0003
159794 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		45,374,370	3770.55000000	4,908,605		(1,190,370)	2,955,863		1,561,690			(1,190,370)				0003
159810 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		53,553,142	3770.55000000	6,178,318		(1,498,284)	3,720,459		2,204,288			(1,498,284)				0003
159815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		50,254,079	3770.55000000	5,797,556		(1,405,947)	3,491,171		2,271,887			(1,405,947)				0003
159820 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		53,526,169	3770.55000000	5,982,495		(1,450,796)	3,602,538		2,805,704			(1,450,796)				0003
159831 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		76,202,158	3770.55000000	8,791,372		(2,131,967)	5,293,987		5,731,518			(2,131,967)				0003
159834 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027		11,680,363	3770.55000000	496,415		(24,182)	456,746		823,465			(24,182)				0003
159838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029		7,664,623	3770.55000000	344,908		(11,996)	325,230		467,377			(11,996)				0003
159842 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	05/06/2024		8,295,210	3770.55000000	1,154,692		(187,191)	847,615		207,322			(187,191)				0003
159850 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	11/06/2023		82,197,990	3770.55000000	9,271,976		(2,248,517)	5,583,397		1,241,445			(2,248,517)				0003
159852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	11/06/2023		47,885,985	3770.55000000	5,393,462		(1,307,951)	3,247,834		768,528			(1,307,951)				0003
159862 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023		31,555,802	156.47000000	2,986,410		(724,225)	1,798,356		1,633,540			(724,225)				0003
159884 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023		24,921,677	82.65000000	2,569,620		(623,150)	1,547,374		809,615			(623,150)				0003
159894 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023		1,536,737	60.75000000	116,000		(28,131)	69,853		47,805			(28,131)				0003
159900 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023		40,610,293	3770.55000000	649,765		(157,572)	391,275		1,089,007			(157,572)				0003
159907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		57,344,121	3770.55000000	6,615,877		(1,604,395)	3,983,948		1,289,919			(1,604,395)				0003
159911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2022	11/06/2023		21,552,501	3770.55000000	362,082		(87,807)	218,038		946,541			(87,807)				0003
160252 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/11/2022	11/11/2023		1,236,181	3742.94162740	131,801		(32,138)	81,608		117,029			(32,138)				0003
160843 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/19/2027		12,068,585	3965.34000000	582,913		(28,396)	540,797		499,742			(28,396)				0003
160847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2029		7,589,428	3965.34000000	380,230		(13,224)	360,617		(105,949)			(13,224)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
160852 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/18/2022	11/20/2023		39,938,226	1138.09000000	2,643,911		(641,166)	1,692,967		2,633,313			(641,166)				0003
160853 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		29,725,454	162.79000000	2,729,714		(661,974)	1,747,909		1,323,695			(661,974)				0003
160854 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2022	11/20/2023		11,578,651	508.36000000	722,508		(175,213)	462,641		605,740			(175,213)				0003
160855 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2022	11/20/2023		18,816,034	86.59000000	1,803,823		(437,439)	1,155,037		502,250			(437,439)				0003
160872 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2022	05/20/2024		6,584,397	3965.34000000	737,256		(119,519)	559,993		162,058			(119,519)				0003
160874 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		1,732,990	65.15000000	96,487		(23,399)	61,783		42,989			(23,399)				0003
160893 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		68,905,179	3965.34000000	7,620,277		(1,847,969)	4,879,469		937,618			(1,847,969)				0003
160896 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		47,980,614	3965.34000000	5,169,840		(1,253,721)	3,310,388		1,036,114			(1,253,721)				0003
160908 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		60,984,398	3965.34000000	6,732,172		(1,632,598)	4,310,791		1,001,851			(1,632,598)				0003
160909 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		47,187,546	3965.34000000	5,140,141		(1,246,519)	3,291,371		1,363,599			(1,246,519)				0003
160921 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		34,101,924	3965.34000000	3,593,101		(871,351)	2,300,759		1,052,377			(871,351)				0003
160932 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		68,203,848	3965.34000000	7,206,348		(1,747,588)	4,614,419		2,102,605			(1,747,588)				0003
160936 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		45,564,355	3965.34000000	5,038,997		(1,221,991)	3,226,606		1,244,993			(1,221,991)				0003
160943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		51,764,770	3965.34000000	5,662,772		(1,373,261)	3,626,025		3,180,894			(1,373,261)				0003
160972 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		34,842,921	3965.34000000	2,132,684		(517,191)	1,365,615		669,517			(517,191)				0003
160985 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		45,997,944	3965.34000000	5,032,196		(1,220,342)	3,222,251		1,766,774			(1,220,342)				0003
160992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		51,152,886	3965.34000000	5,587,195		(1,354,933)	3,577,632		2,176,179			(1,354,933)				0003
160993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2022	11/20/2023		17,723,482	3965.34000000	342,063		(82,953)	219,032		434,164			(82,953)				0003

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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)
161833 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023		19,222,071	86.37000000	1,727,409		(421,204)	1,187,889		509,114			(421,204)				0003
161845 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2023		16,030,576	3941.26000000	312,596		(76,222)	214,963		372,283			(76,222)				0003
161847 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/06/2023		28,863,484	164.84000000	2,579,672		(629,016)	1,773,966		1,237,268			(629,016)				0003
161858 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/06/2023		2,601,323	66.53000000	69,833		(17,028)	48,022		35,598			(17,028)				0003
161868 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023		41,734,898	1137.22000000	2,739,896		(668,084)	1,884,148		2,859,508			(668,084)				0003
161869 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	06/06/2024		6,306,016	3941.26000000	831,136		(134,984)	658,235		161,977			(134,984)				0003
161871 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/06/2023		10,850,695	511.36000000	671,658		(163,774)	461,880		532,438			(163,774)				0003
161874 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/06/2023		42,959,734	3941.26000000	4,585,843		(1,118,192)	3,153,552		642,976			(1,118,192)				0003
161884 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		62,999,881	3941.26000000	6,868,308		(1,674,738)	4,723,138		853,110			(1,674,738)				0003
161886 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/06/2023		42,565,608	3941.26000000	4,510,585		(1,099,841)	3,101,799		871,176			(1,099,841)				0003
161899 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		49,665,993	3941.26000000	5,397,308		(1,316,056)	3,711,573		1,245,813			(1,316,056)				0003
161902 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/06/2023		29,559,450	3941.26000000	1,658,250		(404,340)	1,140,331		574,607			(404,340)				0003
161925 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		38,914,411	3941.26000000	4,206,002		(1,025,573)	2,892,346		1,094,389			(1,025,573)				0003
161940 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		50,076,725	3941.26000000	5,459,413		(1,331,199)	3,754,281		1,477,721			(1,331,199)				0003
161942 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		48,696,422	3941.26000000	4,658,056		(1,135,800)	3,203,211		1,357,493			(1,135,800)				0003
161957 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		59,655,691	3941.26000000	6,503,721		(1,585,839)	4,472,422		2,153,687			(1,585,839)				0003
161962 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		66,457,345	3941.26000000	7,245,244		(1,766,649)	4,982,346		2,704,236			(1,766,649)				0003
161964 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		56,516,003	3941.26000000	5,689,464		(1,387,294)	3,912,481		3,189,305			(1,387,294)				0003
161965 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027		8,250,589	3941.26000000	391,903		(19,102)	367,436		395,377			(19,102)				0003
161970 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029		10,495,862	3941.26000000	524,793		(18,266)	501,396		506,799			(18,266)				0003
162048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/09/2022	12/09/2023		2,301,254	3937.33544339	157,725		(38,459)	109,759		128,774			(38,459)				0003

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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)
162527 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		29,854,890	3821.62000000	1,916,684		(467,356)	1,391,565		686,035			(467,356)				0003
162533 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2027		6,695,471	3821.62000000	321,383		(15,664)	303,782		299,562			(15,664)				0003
162536 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2029		10,151,085	3821.62000000	507,554		(17,666)	487,705		405,652			(17,666)				0003
162540 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		27,965,832	169.08000000	2,496,242		(608,673)	1,812,340		1,077,287			(608,673)				0003
162559 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,074,528	65.52000000	47,795		(11,654)	34,701		19,306			(11,654)				0003
162574 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	06/20/2024		6,114,592	3821.62000000	813,248		(132,079)	664,845		156,154			(132,079)				0003
162578 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		52,356,194	3821.62000000	5,654,401		(1,378,744)	4,105,250		750,116			(1,378,744)				0003
162586 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		47,770,250	3821.62000000	5,151,902		(1,256,217)	3,740,422		755,446			(1,256,217)				0003
162587 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/20/2022	12/20/2023		41,531,267	1123.49000000	2,707,839		(660,268)	1,965,965		3,381,959			(660,268)				0003
162590 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/20/2023		10,505,238	508.98000000	650,274		(158,560)	472,117		577,980			(158,560)				0003
162601 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		45,095,116	3821.62000000	4,791,804		(1,168,412)	3,478,981		967,591			(1,168,412)				0003
162614 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		45,859,440	3821.62000000	4,942,359		(1,205,123)	3,588,288		1,209,255			(1,205,123)				0003
162625 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		50,063,222	3821.62000000	5,384,595		(1,312,956)	3,909,364		1,455,701			(1,312,956)				0003
162644 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		65,731,864	3821.62000000	6,873,209		(1,675,933)	4,990,138		2,307,710			(1,675,933)				0003
162656 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		49,681,060	3821.62000000	5,365,490		(1,308,298)	3,895,493		2,059,996			(1,308,298)				0003
162660 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		50,063,222	3821.62000000	5,085,601		(1,240,051)	3,692,286		2,224,665			(1,240,051)				0003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
162677 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023		19,835,611	83.29000000	1,953,043		(476,221)	1,417,963		593,906			(476,221)				0003
162692 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023		33,391,749	3821.62000000	3,588,735		(875,061)	2,605,520		2,329,566			(875,061)				0003
162698 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/20/2023		19,414,179	3821.62000000	423,229		(103,198)	307,276		889,312			(103,198)				0003
162699 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2022	12/20/2023		53,884,842	3821.62000000	5,650,728		(1,377,849)	4,102,583		1,647,009			(1,377,849)				0003
163181 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/06/2023	01/05/2024		47,226,592	1134.16000000		3,088,619	(712,758)	2,375,861		3,507,092			(712,758)				0003
163183 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2023	01/05/2024		10,898,213	515.20000000		671,330	(154,922)	516,408		504,325			(154,922)				0003
163191 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		44,333,951	3895.08000000		4,600,961	(1,061,760)	3,539,201		909,080			(1,061,760)				0003
163210 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		65,090,360	3895.08000000		6,750,297	(1,557,761)	5,192,536		1,667,576			(1,557,761)				0003
163272 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		63,224,753	3895.08000000		6,463,746	(1,491,634)	4,972,113		1,934,897			(1,491,634)				0003
163301 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024		35,688,968	3895.08000000		3,541,300	(817,223)	2,724,077		1,127,599			(817,223)				0003
163312 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		52,694,569	3895.08000000		5,476,141	(1,263,725)	4,212,416		2,007,730			(1,263,725)				0003
163325 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		49,720,315	3895.08000000		5,131,438	(1,184,178)	3,947,260		2,122,008			(1,184,178)				0003
163331 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		43,520,735	3895.08000000		4,366,468	(1,007,646)	3,358,821		2,751,231			(1,007,646)				0003
163342 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		29,739,668	3895.08000000		1,775,458	(409,721)	1,365,737		634,759			(409,721)				0003
163348 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		19,861,310	3895.08000000		436,949	(100,834)	336,114		491,252			(100,834)				0003
163350 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2023	01/05/2024		17,525,877	86.21000000		1,637,610	(377,910)	1,259,700		441,469			(377,910)				0003
163351 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/06/2028		11,272,223	3895.08000000		516,268	(23,749)	492,518		452,284			(23,749)				0003
163356 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/04/2030		13,719,968	3895.08000000		684,626	(22,508)	662,118		249,239			(22,508)				0003
163360 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024		1,571,607	68.13000000		100,998	(23,307)	77,691		34,871			(23,307)				0003
163368 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		53,847,905	3895.08000000		5,622,048	(1,297,396)	4,324,652		757,725			(1,297,396)				0003
163374 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		50,097,876	3895.08000000		5,228,953	(1,206,682)	4,022,272		708,204			(1,206,682)				0003
163380 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	01/05/2024		33,404,433	173.71000000		3,026,394	(698,399)	2,327,995		1,085,972			(698,399)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
163386 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	07/05/2024		4,284,588	3895.08000000		539,858	(83,055)	456,803		118,999			(83,055)				0003
163389 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	01/05/2024		34,276,704	3895.08000000		3,479,808	(803,033)	2,676,775		974,939			(803,033)				0003
163622 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/13/2023	01/13/2024		963,504	3969.61000000		55,881	(11,789)	44,093		57,251			(11,789)				0003
163820 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		33,921,132	1145.17000000		2,201,481	(423,362)	1,778,120		2,453,551			(423,362)				0003
163821 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2023	01/19/2024		7,682,400	515.67000000		470,163	(90,416)	379,747		361,988			(90,416)				0003
163825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		48,503,638	3972.61000000		4,753,405	(914,116)	3,839,289		677,269			(914,116)				0003
163846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		47,992,725	3972.61000000		4,680,773	(900,149)	3,780,624		950,523			(900,149)				0003
163857 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		54,040,959	3972.61000000		5,233,026	(1,006,351)	4,226,675		1,368,623			(1,006,351)				0003
163871 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		67,697,689	3972.61000000		6,502,345	(1,250,451)	5,251,894		1,949,063			(1,250,451)				0003
163880 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		64,876,456	3972.61000000		6,158,165	(1,184,263)	4,973,903		2,183,133			(1,184,263)				0003
163905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		59,390,723	3972.61000000		5,746,052	(1,105,010)	4,641,042		2,355,038			(1,105,010)				0003
163907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024		48,728,142	3972.61000000		4,549,655	(874,934)	3,674,722		2,735,908			(874,934)				0003
163916 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		23,818,982	3972.61000000		1,310,044	(251,932)	1,058,112		479,744			(251,932)				0003
163921 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024		16,019,215	3972.61000000		402,082	(77,324)	324,759		354,231			(77,324)				0003
163922 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/20/2028		5,705,912	3972.61000000		263,613	(10,106)	253,507		213,162			(10,106)				0003
163924 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/18/2030		18,090,591	3972.61000000		891,866	(24,435)	867,431		(212,153)			(24,435)				0003
163946 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2023	01/19/2024		18,206,385	89.47000000		1,651,228	(317,544)	1,333,684		400,338			(317,544)				0003
163954 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	07/19/2024		4,043,828	3972.61000000		500,343	(64,147)	436,196		107,962			(64,147)				0003
163964 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		50,655,583	3972.61000000		4,964,298	(954,673)	4,009,625		652,525			(954,673)				0003
163966 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2023	01/19/2024		27,467,228	179.29000000		2,512,891	(483,248)	2,029,643		795,206			(483,248)				0003
163973 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2023	01/19/2024		1,200,069	71.01000000		77,328	(14,871)	62,457		26,069			(14,871)				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
164455 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024		53,904,509	1167.94000000		3,557,698	(516,597)	3,041,100		3,047,107			(516,597)				0003
164461 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2023	02/06/2024		12,080,110	518.61000000		758,631	(110,157)	648,474		537,388			(110,157)				0003
164465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		63,985,221	4111.08000000		6,068,998	(881,252)	5,187,746		802,588			(881,252)				0003
164494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		50,300,148	4111.08000000		4,726,583	(686,326)	4,040,257		906,134			(686,326)				0003
164511 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		33,297,856	4111.08000000		3,130,493	(454,565)	2,675,928		737,088			(454,565)				0003
164536 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		51,608,936	4111.08000000		4,793,948	(696,108)	4,097,841		1,333,461			(696,108)				0003
164563 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		75,864,001	4111.08000000		6,970,977	(1,012,224)	5,958,753		2,037,975			(1,012,224)				0003
164571 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		37,982,426	4111.08000000		3,590,661	(521,384)	3,069,277		1,093,921			(521,384)				0003
164575 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		50,489,635	4111.08000000		4,773,027	(693,070)	4,079,957		1,662,630			(693,070)				0003
164581 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		45,021,501	4111.08000000		4,268,038	(619,743)	3,648,296		1,595,111			(619,743)				0003
164584 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		49,843,809	4111.08000000		4,704,875	(683,174)	4,021,701		1,873,353			(683,174)				0003
164592 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		51,342,868	4111.08000000		4,530,486	(657,851)	3,872,635		2,584,096			(657,851)				0003
164600 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/04/2028		5,580,626	4111.08000000		257,825	(7,492)	250,333		160,792			(7,492)				0003
164603 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2030		20,840,541	4111.08000000		1,025,355	(21,253)	1,004,102		317,744			(21,253)				0003
164605 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/06/2023	02/06/2024		3,166,912	70.69000000		190,409	(27,648)	162,760		87,502			(27,648)				0003
164615 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2023	02/06/2024		45,404,977	173.82000000		3,874,646	(562,620)	3,312,026		1,569,772			(562,620)				0003
164621 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024		28,635,852	92.74000000		2,482,333	(360,448)	2,121,885		510,097			(360,448)				0003
164628 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	08/06/2024		6,804,276	4111.08000000		819,228	(79,377)	739,851		163,294			(79,377)				0003
164633 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		66,315,525	4111.08000000		6,290,028	(913,346)	5,376,681		823,847			(913,346)				0003
164639 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		29,689,385	4111.08000000		1,591,351	(231,073)	1,360,278		457,770			(231,073)				0003
164641 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2023	02/06/2024		21,353,699	4111.08000000		565,873	(82,168)	483,705		570,108			(82,168)				0003
164704 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2023	02/10/2024		1,214,990	4114.28506883		61,767	(8,292)	53,475		47,790			(8,292)				0003
165119 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		26,712,445	90.66000000		2,412,753	(275,369)	2,137,385		569,226			(275,369)				0003
165129 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		1,760,037	71.02000000		86,442	(9,866)	76,576		33,942			(9,866)				0003
165141 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		53,827,100	4079.09000000		5,067,714	(578,380)	4,489,334		1,192,889			(578,380)				0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
165170 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/20/2024		51,850,700	4079.09000000		4,801,643	(548,014)	4,253,629		1,378,895			(548,014)				0003
165187 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		37,395,023	4079.09000000		3,633,785	(414,725)	3,219,059		2,029,578			(414,725)				0003
165229 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		24,302,451	4079.09000000		1,287,175	(146,906)	1,140,269		376,960			(146,906)				0003
165236 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	08/20/2024		6,934,453	4079.09000000		835,601	(63,810)	771,791		159,855			(63,810)				0003
165237 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/17/2023	02/20/2024		43,532,760	1163.41000000		2,934,108	(334,871)	2,599,237		2,636,812			(334,871)				0003
165239 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/20/2024		10,435,563	517.77000000		672,050	(76,701)	595,349		495,282			(76,701)				0003
165240 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		56,699,351	4079.09000000		5,465,758	(623,809)	4,841,949		701,088			(623,809)				0003
165249 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		55,067,715	4079.09000000		5,287,236	(603,435)	4,683,802		735,121			(603,435)				0003
165257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		44,869,990	4079.09000000		4,283,031	(488,824)	3,794,207		824,437			(488,824)				0003
165270 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		62,410,077	4079.09000000		6,016,266	(686,639)	5,329,627		1,670,159			(686,639)				0003
165272 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		51,804,443	4079.09000000		4,993,894	(569,955)	4,423,939		1,562,802			(569,955)				0003
165277 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		48,949,080	4079.09000000		4,718,640	(538,540)	4,180,100		1,690,118			(538,540)				0003
165279 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		50,580,716	4079.09000000		4,640,421	(529,613)	4,110,807		1,863,612			(529,613)				0003
165301 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		39,844,267	171.26000000		3,431,310	(391,617)	3,039,693		1,445,003			(391,617)				0003
165307 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/17/2023	02/20/2024		17,306,899	4079.09000000		418,827	(47,801)	371,026		265,691			(47,801)				0003
165308 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2028		8,592,432	4079.09000000		391,815	(9,007)	382,808		261,587			(9,007)				0003
165310 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2030		16,958,688	4079.09000000		827,584	(13,578)	814,006		393,155			(13,578)				0003
165807 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		46,900,497	171.62000000		3,881,504	(265,130)	3,616,374		1,694,737			(265,130)				0003
165815 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		29,250,046	87.97000000		2,734,948	(186,813)	2,548,135		715,811			(186,813)				0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
165823 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024		2,105,695	70.70000000		119,821	(8,184)	111,636		35,924			(8,184)				0003
165834 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	09/06/2024		4,453,262	4048.42000000		498,762	(22,671)	476,091		84,876			(22,671)				0003
165836 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		50,425,583	1159.79000000		3,474,323	(237,317)	3,237,005		3,227,259			(237,317)				0003
165837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	03/06/2024		65,584,404	4048.42000000		5,804,298	(396,468)	5,407,830		857,553			(396,468)				0003
165839 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2023	03/06/2024		11,534,942	513.13000000		753,232	(51,450)	701,781		656,195			(51,450)				0003
165843 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	03/06/2024		53,439,144	4048.42000000		4,651,865	(317,750)	4,334,115		985,276			(317,750)				0003
165863 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028		9,177,411	4048.42000000		431,338	(5,902)	425,436		367,657			(5,902)				0003
165865 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2023	03/06/2030		13,812,465	4048.42000000		661,617	(6,469)	655,148		182,796			(6,469)				0003
165878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		66,124,379	4048.42000000		6,407,452	(437,668)	5,969,785		852,773			(437,668)				0003
165886 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		80,587,053	4048.42000000		7,693,377	(525,504)	7,167,873		2,460,894			(525,504)				0003
165890 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		48,526,462	4048.42000000		4,667,888	(318,845)	4,349,043		1,133,781			(318,845)				0003
165901 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		51,204,228	4048.42000000		4,948,930	(338,042)	4,610,888		1,945,185			(338,042)				0003
165917 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		38,472,320	4048.42000000		3,658,278	(249,882)	3,408,395		1,130,865			(249,882)				0003
165918 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		64,612,671	4048.42000000		6,264,198	(427,882)	5,836,316		1,755,076			(427,882)				0003
165919 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		46,974,554	4048.42000000		4,186,086	(285,935)	3,900,151		2,376,079			(285,935)				0003
165920 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		30,804,472	4048.42000000		1,712,729	(116,990)	1,595,739		535,701			(116,990)				0003
165938 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024		16,729,080	4048.42000000		418,227	(28,567)	389,660		491,752			(28,567)				0003
165942 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		31,127,643	4048.42000000		3,017,825	(206,136)	2,811,689		1,047,280			(206,136)				0003
165944 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		45,097,973	4048.42000000		4,374,503	(298,805)	4,075,699		1,624,161			(298,805)				0003
166106 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/08/2024		1,446,382	3992.55380987		65,531	(3,781)	61,750		101,681			(3,781)				0003
166342 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2024		52,175,511	1142.99000000		3,323,580	(99,889)	3,223,691		4,002,397			(99,889)				0003
166343 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2023	03/20/2024		11,228,864	514.00000000		666,995	(20,046)	646,948		640,774			(20,046)				0003
166351 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		45,640,763	183.84000000		4,062,895	(122,109)	3,940,786		1,062,103			(122,109)				0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
166358 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		31,394,312	82.99000000		2,767,283	(83,170)	2,684,113		918,511			(83,170)				0003
166366 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		1,443,353	68.23000000		80,595	(2,422)	78,173		32,052			(2,422)				0003
166374 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024		63,730,416	3951.57000000		6,032,485	(181,304)	5,851,181		3,496,263			(181,304)				0003
166385 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2024		19,494,043	3951.57000000		432,768	(13,007)	419,761		551,444			(13,007)				0003
166386 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2028		10,912,967	3951.57000000		538,009	(3,239)	534,770		439,467			(3,239)				0003
166390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030		13,135,985	3951.57000000		650,231	(2,797)	647,434		632,446			(2,797)				0003
166392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		45,443,055	3951.57000000		3,972,097	(119,380)	3,852,717		1,217,292			(119,380)				0003
166399 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		52,160,724	3951.57000000		4,543,191	(136,544)	4,406,647		1,477,684			(136,544)				0003
166405 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		47,813,997	3951.57000000		4,336,761	(130,340)	4,206,421		1,531,343			(130,340)				0003
166411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		49,789,782	3951.57000000		4,515,966	(135,726)	4,380,240		1,757,148			(135,726)				0003
166415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		72,708,888	3951.57000000		6,592,766	(198,143)	6,394,622		2,826,516			(198,143)				0003
166441 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		27,545,458	3951.57000000		1,647,218	(49,507)	1,597,712		519,622			(49,507)				0003
166443 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	09/20/2024		4,741,884	3951.57000000		401,640	(8,033)	393,607		86,530			(8,033)				0003
166445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		74,684,673	3951.57000000		6,773,949	(203,589)	6,570,360		987,878			(203,589)				0003
166450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		66,386,376	3951.57000000		6,009,848	(180,624)	5,829,224		921,113			(180,624)				0003
166456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		48,209,154	3951.57000000		4,338,933	(130,405)	4,208,528		952,816			(130,405)				0003
166466 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		49,789,782	3951.57000000		4,473,064	(134,436)	4,338,628		1,221,232			(134,436)				0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,321,581,192	383,890,196	(366,027,443)	822,249,622	XXX	514,339,547	0	0	(365,911,957)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,321,581,192	383,890,196	(366,027,443)	822,249,622	XXX	514,339,547	0	0	(365,911,957)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										1,321,581,192	383,890,196	(366,027,443)	822,249,622	XXX	514,339,547	0	0	(365,911,957)	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										1,321,581,192	383,890,196	(366,027,443)	822,249,622	XXX	514,339,547	0	0	(365,911,957)	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
141924 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,662,509	4236.90000000	0						0	0					0003
141928 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		669,047	4232.82000000	0						0	0					0003
141923 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,225,032	4316.88000000	0						0	0					0003
141927 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,074,629	4300.34000000	0						0	0					0003
141922 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		3,051,593	4369.68000000	0						0	0					0003
141926 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,678,547	4384.39000000	0						0	0					0003
141921 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,369,262	4327.56000000	0						0	0					0003
141925 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,582,427	4344.20000000	0						0	0					0003
142028 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,946,952	4401.20000000	0						0	0					0003
142029 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,919,696	4413.89000000	0						0	0					0003
142032 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,418,795	4335.19000000	0						0	0					0003
142033 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		6,158,364	4351.86000000	0						0	0					0003
142034 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,959,571	4519.45000000	0						0	0					0003
142035 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,750,662	4528.14000000	0						0	0					0003
142026 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,354,125	4500.31000000	0						0	0					0003
142027 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,123,673	4502.47000000	0						0	0					0003
142036 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,218,537	4605.11000000	0						0	0					0003
142037 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,983,239	4618.42000000	0						0	0					0003
142038 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,876,286	4606.01000000	0						0	0					0003
142039 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,228,637	4630.44000000	0						0	0					0003
142040 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,597,923	4705.51000000	0						0	0					0003

STATEMENT AS OF MARCH 31, 2023 OF THE MassMutual Ascend Life Insurance Company

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)
142041 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,196,401	4716.85000000	0						0	0					0003
142220 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,218,385	4518.96601000	0						0	0					0003
142222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,947,129	4529.86033500	0						0	0					0003
141615 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	04/06/2023		6,816,960	4544.63732500	(446,460)		72,642	(5,713)			0	0	72,642				0003
142233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,870,404	4527.18312500	0						0	0					0003
142234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,368,393	4546.81910000	0						0	0					0003
142244 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,221,902	4704.02903000	0						0	0					0003
142245 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,219,393	4718.99845700	0						0	0					0003
142679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	10/20/2021	04/20/2023		7,397,784	4696.31750700	(489,470)		79,640	(18,791)			0	0	79,640				0003
143686 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	05/05/2023		8,723,595	4846.44170100	(574,218)		93,600	(37,861)			0	0	93,600				0003
143734 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,354,930	4885.43120000	0						0	0					0003
143736 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,366,674	4872.75000000	0						0	0					0003
143710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	05/19/2023		7,774,560	4859.10002800	(536,176)		87,399	(49,100)			0	0	87,399				0003
143910 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,189,404	4871.78000000	0						0	0					0003
143912 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,401,016	4897.15000000	0						0	0					0003
144157 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	06/06/2023		9,453,330	4726.66509800	(760,560)		123,747	(94,549)			0	0	123,747				0003
144236 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2021	12/04/2026		755,616	4758.35000000	0						0	0					0003
144238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		782,197	4772.12000000	0						0	0					0003
144702 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,098,660	4734.30000000	0						0	0					0003
144704 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,756,967	4757.14000000	0						0	0					0003
144705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	06/20/2023		9,415,603	4707.80141200	(751,080)		122,205	(112,593)			0	0	122,205				0003
145287 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2027		872,078	4870.86049988	0						0	0					0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
145292 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,158,669	4884.89463634	0						0	0					0003
145267 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	07/06/2023		6,359,162	4891.66323581	(438,633)		71,499	(78,729)			0	0	71,499				0003
145771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,109,017	4658.79505485	0						0	0					0003
145774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,388,575	4687.35252513	0						0	0					0003
145876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/20/2022	07/20/2023		4,208,827	4676.47472112	(295,767)		48,211	(60,670)			0	0	48,211				0003
146424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		9,139,814	4679.20104100	(709,507)		115,652	(165,032)			0	0	115,652				0003
146460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2022	02/05/2027		911,857	4689.10220700	0						0	0					0003
146462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,301,878	4697.20316100	0						0	0					0003
147094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,830,759	4525.86900900	(630,512)		102,776	(162,824)			0	0	102,776				0003
147152 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,656,805	4533.26208800	0						0	0					0003
147156 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,616,900	4538.48073200	0						0	0					0003
147826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	09/01/2023		7,605,608	4473.88714500	(673,642)		109,806	(191,235)			0	0	109,806				0003
147913 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,419,217	4525.83358500	0						0	0					0003
147915 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,298,567	4536.65576000	0						0	0					0003
148449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/18/2022	09/20/2023		11,109,955	4629.14806400	(931,248)		150,419	(294,078)			0	0	150,419				0003
148495 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2022	03/19/2027		3,639,522	4661.72884000	0						0	0					0003
148497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2022	03/20/2029		2,815,500	4670.20876800	0						0	0					0003
149310 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		52,944,582	189.02028600	(3,165,832)		771,943	(60,715)			0	0	771,943				0003
149326 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		42,615,594	116.87346000	(2,160,269)		526,751	(41,430)			0	0	526,751				0003
149328 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,375,374	76.36408000	(52,665)		12,842	(1,010)			0	0	12,842				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149329 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	10/06/2023		9,739,780	4637.99025000	(814,275)		132,245	(282,322)			0	0	132,245				0003
149331 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		53,441,343	4567.63619500	(4,018,716)		979,906	(77,071)			0	0	979,906				0003
149333 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		64,485,810	4573.46169000	(4,794,423)		1,169,051	(91,948)			0	0	1,169,051				0003
149337 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		41,725,780	4636.19779000	(2,614,232)		637,443	(50,136)			0	0	637,443				0003
149340 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		49,419,198	4662.18846000	(3,058,964)		745,884	(58,665)			0	0	745,884				0003
149341 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023		82,437,540	4612.89581000	(5,835,177)		1,422,824	(111,908)			0	0	1,422,824				0003
149344 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		55,602,692	4672.49510500	(3,366,582)		820,893	(64,565)			0	0	820,893				0003
149345 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		58,759,840	4649.19312500	(3,896,556)		950,119	(74,728)			0	0	950,119				0003
149347 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		51,974,125	4682.35363500	(2,983,417)		727,463	(57,216)			0	0	727,463				0003
149350 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		64,827,612	4711.48111000	(3,779,658)		921,615	(72,487)			0	0	921,615				0003
149351 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		53,526,978	4695.34897000	(2,925,861)		713,429	(56,112)			0	0	713,429				0003
149354 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		49,790,506	4741.95293000	(2,591,190)		631,824	(49,694)			0	0	631,824				0003
149363 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,790,720	4726.26890500	(4,050,012)		987,537	(77,671)			0	0	987,537				0003
149365 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,711,502	4764.80679500	(3,716,076)		906,112	(71,267)			0	0	906,112				0003
149384 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,315,067	4689.52347500	0						0	0					0003
149386 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,167,976	4678.76871500	0						0	0					0003
149391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		46,018,813	4608.41466000	(1,624,351)		396,075	(31,152)			0	0	396,075				0003

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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)
149943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		43,182,415	4545.51738500	(3,232,470)		788,191	(185,978)			0	0	788,191				0003
149947 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		52,826,288	4553.99034000	(3,874,789)		944,812	(222,933)			0	0	944,812				0003
149950 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		62,165,179	4604.82807000	(4,080,689)		995,017	(234,779)			0	0	995,017				0003
149953 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		57,359,765	4625.78748500	(3,649,072)		889,774	(209,947)			0	0	889,774				0003
149957 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		68,725,654	4643.62528500	(4,193,802)		1,022,598	(241,287)			0	0	1,022,598				0003
149969 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		66,180,111	4660.57119500	(3,907,698)		952,836	(224,826)			0	0	952,836				0003
149971 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		41,277,271	192.86867600	(2,330,970)		568,373	(134,111)			0	0	568,373				0003
149972 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		55,315,731	4687.77384000	(3,069,871)		748,544	(176,623)			0	0	748,544				0003
149975 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023		31,762,345	119.30260800	(1,472,448)		359,035	(84,716)			0	0	359,035				0003
149977 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,653,619	76.33068000	(57,067)		13,915	(3,283)			0	0	13,915				0003
149980 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	04/20/2022	10/20/2023		7,445,339	4603.04429000	(507,224)		82,378	(188,820)			0	0	82,378				0003
149981 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		56,964,881	4707.84136500	(2,961,361)		722,085	(170,380)			0	0	722,085				0003
149983 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		75,173,751	4727.90889000	(3,750,565)		914,521	(215,786)			0	0	914,521				0003
149985 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		59,942,500	4757.34126000	(2,835,252)		691,335	(163,124)			0	0	691,335				0003
150019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023		32,406,519	4590.55783000	(2,273,871)		554,451	(130,825)			0	0	554,451				0003
150022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		4,166,941	4670.82793000	0						0	0					0003
150024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,515,134	4677.96305000	0						0	0					0003

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150385 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		50,387,944	185.38385600	(3,042,326)		743,865	(300,889)			0	0	743,865				0003
150387 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		38,215,117	105.79983400	(2,330,581)		569,840	(230,497)			0	0	569,840				0003
150389 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,336,523	70.94294200	(62,884)		15,376	(6,219)			0	0	15,376				0003
150390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	11/06/2023		8,569,125	4284.56259400	(743,600)		120,547	(299,336)			0	0	120,547				0003
150394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		57,232,619	4208.28080400	(4,291,616)		1,049,324	(424,446)			0	0	1,049,324				0003
150398 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		54,912,719	4203.33279600	(4,616,931)		1,128,865	(456,620)			0	0	1,128,865				0003
150400 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		86,082,769	4303.94229200	(6,354,431)		1,553,693	(628,460)			0	0	1,553,693				0003
150406 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		55,763,152	4313.83830800	(4,021,002)		983,157	(397,682)			0	0	983,157				0003
150408 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,412,405	4333.63034000	(3,775,217)		923,061	(373,373)			0	0	923,061				0003
150410 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,866,366	4351.77303600	(3,675,953)		898,791	(363,556)			0	0	898,791				0003
150414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		55,598,586	4365.79239200	(3,573,616)		873,769	(353,435)			0	0	873,769				0003
150416 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		60,893,976	4378.16241200	(3,871,109)		946,507	(382,857)			0	0	946,507				0003
150418 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		61,763,902	4405.78879000	(3,711,615)		907,510	(367,083)			0	0	907,510				0003
150419 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		47,968,257	4244.97853000	(3,335,195)		815,474	(329,854)			0	0	815,474				0003
150421 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		53,443,641	4275.49124600	(3,481,750)		851,307	(344,349)			0	0	851,307				0003
150423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		53,613,728	4289.09826800	(3,351,170)		819,380	(331,434)			0	0	819,380				0003
150450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		43,192,354	4246.62786600	(3,547,988)		867,503	(350,900)			0	0	867,503				0003
150454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,684,539	4322.49732200	0						0	0					0003
150455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,896,215	4328.26999800	0						0	0					0003
151001 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		42,039,200	182.54103300	(2,439,075)		596,367	(335,038)			0	0	596,367				0003
151039 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		32,537,243	100.84795200	(1,856,449)		453,912	(255,007)			0	0	453,912				0003

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151041 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		62,622,761	4049.61168000	(4,912,720)		1,201,187	(674,824)			0	0	1,201,187				0003
151043 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		41,697,933	4063.65657600	(3,168,602)		774,741	(435,248)			0	0	774,741				0003
151047 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		55,654,695	4083.94364800	(4,095,328)		1,001,330	(562,545)			0	0	1,001,330				0003
151051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		48,487,235	4110.08276000	(3,391,643)		829,275	(465,885)			0	0	829,275				0003
151053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		60,954,241	4128.80928800	(4,027,829)		984,826	(553,273)			0	0	984,826				0003
151055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		53,352,973	4141.68377600	(3,257,868)		796,567	(447,509)			0	0	796,567				0003
151056 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		1,503,294	71.58545100	(50,615)		12,376	(6,953)			0	0	12,376				0003
151058 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	11/20/2023		6,916,838	4068.72834400	(658,648)		106,775	(281,935)			0	0	106,775				0003
151060 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		46,933,751	3977.43652000	(4,223,810)		1,032,745	(580,194)			0	0	1,032,745				0003
151062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		50,567,946	3981.72801600	(4,515,231)		1,103,999	(620,224)			0	0	1,103,999				0003
151064 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		44,219,575	4019.96134400	(3,631,783)		887,991	(498,871)			0	0	887,991				0003
151066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		56,614,976	4073.01984000	(4,264,520)		1,042,699	(585,786)			0	0	1,042,699				0003
151068 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		66,641,471	4165.09193600	(4,177,920)		1,021,524	(573,890)			0	0	1,021,524				0003
151070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		52,409,895	4192.79159200	(3,101,125)		758,242	(425,979)			0	0	758,242				0003
151096 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		37,753,309	4019.57120800	(1,665,059)		407,116	(228,717)			0	0	407,116				0003
151100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,349,149	4116.32493600	0						0	0					0003
151101 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,342,084	4115.15452800	0						0	0					0003

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151615 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		65,431,349	4206.33145800	(5,505,238)		1,342,373	(1,025,633)			0	0	1,342,373				0003
151617 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		61,043,332	4201.79788500	(5,178,123)		1,262,611	(964,691)			0	0	1,262,611				0003
151632 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		48,856,477	182.23229200	(2,635,600)		642,653	(491,016)			0	0	642,653				0003
151635 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		1,514,821	73.53498400	(49,735)		12,127	(9,266)			0	0	12,127				0003
151638 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	12/06/2023		5,173,219	4311.01578000	(460,296)		74,756	(210,829)			0	0	74,756				0003
151643 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		51,719,454	4274.33505300	(3,751,084)		914,648	(698,832)			0	0	914,648				0003
151645 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		48,868,373	4286.69934300	(3,471,290)		846,424	(646,706)			0	0	846,424				0003
151648 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		51,618,438	4301.53649100	(3,579,240)		872,746	(666,817)			0	0	872,746				0003
151655 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		32,301,502	104.19443100	(1,777,573)		433,435	(331,164)			0	0	433,435				0003
151657 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		42,990,173	4245.48504300	(3,344,201)		815,435	(623,029)			0	0	815,435				0003
151667 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		59,404,501	4310.60363700	(4,112,456)		1,002,763	(766,156)			0	0	1,002,763				0003
151670 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		58,451,253	4325.85292800	(3,926,948)		957,530	(731,596)			0	0	957,530				0003
151676 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		50,719,387	4339.86579000	(3,296,895)		803,901	(614,216)			0	0	803,901				0003
151683 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		71,014,353	4363.77008400	(4,392,609)		1,071,075	(818,349)			0	0	1,071,075				0003
151686 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		54,088,415	4375.31008800	(3,095,072)		754,689	(576,616)			0	0	754,689				0003
151689 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		67,783,122	4399.21438200	(3,921,044)		956,090	(730,496)			0	0	956,090				0003
151692 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,750,599	4430.94939300	(3,231,546)		787,966	(602,041)			0	0	787,966				0003
151702 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		38,305,169	4243.83647100	(1,585,915)		386,703	(295,458)			0	0	386,703				0003
151706 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,280,628	4352.64222300	0						0	0					0003
151708 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,953,500	4342.75079100	0						0	0					0003
152993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		35,348,391	3785.08520000	(1,729,669)		418,317	(385,415)			0	0	418,317				0003
152998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	06/17/2022	12/20/2023		5,850,553	3844.25012400	(461,399)		74,527	(221,907)			0	0	74,527				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153004 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		4,183,227	3674.84000000	0						0	0					0003
153008 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,343,448	3877.69116800	0						0	0					0003
153009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		49,453,792	3746.49938000	(4,575,780)		1,106,642	(1,019,603)			0	0	1,106,642				0003
153012 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023		29,268,157	92.97219600	(1,782,896)		431,190	(397,276)			0	0	431,190				0003
153013 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		60,625,893	3861.52187200	(4,503,702)		1,089,211	(1,003,542)			0	0	1,089,211				0003
153016 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		47,316,799	3878.42613600	(3,398,310)		821,874	(757,232)			0	0	821,874				0003
153017 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,822,118	64.38185600	(67,056)		16,217	(14,942)			0	0	16,217				0003
153020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		46,580,655	3947.51312800	(2,900,086)		701,379	(646,215)			0	0	701,379				0003
153021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		58,071,712	3752.74660800	(5,412,643)		1,309,036	(1,206,078)			0	0	1,309,036				0003
153025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		69,535,611	3802.72443200	(5,857,179)		1,416,546	(1,305,132)			0	0	1,416,546				0003
153047 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		44,003,356	181.08377100	(2,663,660)		644,200	(593,533)			0	0	644,200				0003
153051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,349,051	3821.09863200	(4,201,453)		1,016,112	(936,193)			0	0	1,016,112				0003
153053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,893,442	3832.85812000	(4,154,062)		1,004,651	(925,633)			0	0	1,004,651				0003
153055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		62,685,237	3845.72006000	(4,788,252)		1,158,028	(1,066,948)			0	0	1,158,028				0003
153059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		63,913,552	3897.16782000	(4,317,824)		1,044,256	(962,124)			0	0	1,044,256				0003
153062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		50,114,234	3915.17453600	(3,290,674)		795,842	(733,248)			0	0	795,842				0003

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153789 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	01/05/2024		5,991,404	3994.26910400	(589,455)		95,733	(302,257)			0	0	95,733				0003
153793 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		63,896,963	3920.05906000	(5,730,265)		1,397,243	(1,538,537)			0	0	1,397,243				0003
153795 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		66,712,907	3924.28864800	(5,935,210)		1,447,216	(1,593,563)			0	0	1,447,216				0003
153799 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		2,058,036	64.71811500	(71,862)		17,522	(19,294)			0	0	17,522				0003
153818 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,430,900	4111.54404400	(3,374,037)		822,710	(905,906)			0	0	822,710				0003
153822 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		75,249,541	4163.45262400	(3,970,268)		968,093	(1,065,990)			0	0	968,093				0003
153825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		34,687,079	3961.97043200	(1,462,688)		356,655	(392,722)			0	0	356,655				0003
153830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		42,934,203	3965.43100400	(3,504,527)		854,528	(940,941)			0	0	854,528				0003
153833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		56,187,080	3992.73107200	(4,398,549)		1,072,523	(1,180,980)			0	0	1,072,523				0003
153836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,225,214	4000.03672400	(4,201,432)		1,024,459	(1,128,056)			0	0	1,024,459				0003
153840 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		50,695,197	4009.26491600	(3,785,544)		923,050	(1,016,393)			0	0	923,050				0003
153842 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		64,090,232	4018.49310800	(4,769,023)		1,162,858	(1,280,450)			0	0	1,162,858				0003
153846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		66,162,522	4032.33539600	(4,783,753)		1,166,449	(1,284,405)			0	0	1,166,449				0003
153848 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029		4,579,270	4064.63406800	0						0	0					0003
153849 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		65,711,990	4069.63267200	(4,320,155)		1,053,408	(1,159,932)			0	0	1,053,408				0003
153852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		58,337,591	4088.85807200	(3,675,720)		896,271	(986,906)			0	0	896,271				0003
153854 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2027		4,382,124	4066.94111600	0						0	0					0003
153902 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023		50,345,366	172.30617800	(2,922,542)		712,620	(784,683)			0	0	712,620				0003
153908 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		32,852,903	99.11388200	(1,939,845)		473,003	(520,835)			0	0	473,003				0003
154440 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	01/19/2024		4,921,522	4101.26843000	(499,176)		81,071	(268,717)			0	0	81,071				0003
154444 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		30,072,609	4079.88497000	(1,284,281)		313,153	(394,081)			0	0	313,153				0003
154460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027		2,701,988	4182.84237000	0						0	0					0003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
154465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029		1,833,751	4186.40628000	0						0	0					0003
154474 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		50,055,354	4036.72210000	(4,464,372)		1,088,573	(1,369,889)			0	0	1,088,573				0003
154481 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		36,524,396	167.34855600	(2,159,016)		526,445	(662,493)			0	0	526,445				0003
154487 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		64,259,436	4041.47390000	(5,681,070)		1,385,247	(1,743,232)			0	0	1,385,247				0003
154488 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		23,571,104	99.43786800	(1,332,005)		324,790	(408,725)			0	0	324,790				0003
154496 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		1,815,489	66.31972200	(82,037)		20,004	(25,173)			0	0	20,004				0003
154508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		51,302,564	4137.30352000	(3,784,852)		922,882	(1,161,379)			0	0	922,882				0003
154518 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		49,016,434	4153.93500000	(3,499,408)		853,280	(1,073,791)			0	0	853,280				0003
154535 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		58,157,626	4276.29600000	(3,221,024)		785,400	(988,369)			0	0	785,400				0003
154541 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		37,957,661	4081.46890000	(3,018,803)		736,092	(926,318)			0	0	736,092				0003
154548 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		37,382,802	4108.00030000	(2,902,842)		707,816	(890,735)			0	0	707,816				0003
154554 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		56,799,697	4115.92010000	(4,360,735)		1,063,303	(1,338,089)			0	0	1,063,303				0003
154560 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		46,568,068	4121.06790000	(3,534,272)		861,781	(1,084,489)			0	0	861,781				0003
154568 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		48,216,534	4192.74210000	(3,113,320)		759,138	(955,320)			0	0	759,138				0003
154575 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		53,971,219	4216.50150000	(3,291,241)		802,522	(1,009,915)			0	0	802,522				0003
155009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		42,729,096	4276.17800400	(1,706,513)		417,252	(595,404)			0	0	417,252				0003
155014 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		67,690,188	4310.16860000	(5,011,263)		1,225,281	(1,748,435)			0	0	1,225,281				0003

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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)
155021 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		2,305,869	68.54000000	(91,179)		22,294	(31,813)			0	0	22,294				0003
155026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		64,771,331	4272.86185200	(5,133,690)		1,255,215	(1,791,150)			0	0	1,255,215				0003
155028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2027		1,414,170	4387.26909600	0						0	0					0003
155035 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029		2,732,774	4382.70938700	0						0	0					0003
155056 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		27,228,595	104.36445000	(1,478,898)		361,599	(515,989)			0	0	361,599				0003
155061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	02/06/2024		8,098,578	4331.30903100	(935,495)		151,380	(532,381)			0	0	151,380				0003
155069 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		70,590,662	4226.02120500	(6,134,176)		1,499,840	(2,140,221)			0	0	1,499,840				0003
155087 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		58,673,295	4483.02298500	(3,092,351)		756,097	(1,078,925)			0	0	756,097				0003
155100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		64,617,649	4296.90400000	(4,921,334)		1,203,293	(1,717,059)			0	0	1,203,293				0003
155109 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		53,993,163	4320.94605600	(3,929,136)		960,695	(1,370,880)			0	0	960,695				0003
155117 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		54,735,767	4332.96710000	(3,895,653)		952,508	(1,359,197)			0	0	952,508				0003
155123 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		52,008,914	4351.20594300	(3,579,616)		875,236	(1,248,932)			0	0	875,236				0003
155130 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		54,600,488	4390.17072900	(3,358,373)		821,141	(1,171,740)			0	0	821,141				0003
155138 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		66,850,324	4417.11446400	(3,947,219)		965,117	(1,377,189)			0	0	965,117				0003
155147 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		44,125,547	175.24045800	(2,432,666)		594,800	(848,760)			0	0	594,800				0003
155159 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		59,239,739	4231.40995200	(5,031,443)		1,230,215	(1,755,476)			0	0	1,230,215				0003
155751 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027		1,644,288	4467.81200000	0						0	0					0003
155755 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029		1,477,052	4471.61760000	0						0	0					0003
155768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		35,000,020	4359.14003200	(1,449,026)		354,295	(561,299)			0	0	354,295				0003
155781 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		33,401,601	172.53201600	(1,762,640)		430,975	(682,781)			0	0	430,975				0003
155782 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	02/20/2024		5,965,661	4398.46489600	(591,003)		95,635	(351,378)			0	0	95,635				0003
155784 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		60,300,180	4313.04960000	(5,196,457)		1,270,562	(2,012,913)			0	0	1,270,562				0003
155790 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		56,436,331	4436.09836800	(3,872,702)		946,897	(1,500,140)			0	0	946,897				0003
155795 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		21,975,762	106.72979800	(1,187,418)		290,330	(459,961)			0	0	290,330				0003
155800 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,076,603	4573.94681600	(2,583,688)		631,726	(1,000,824)			0	0	631,726				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
155806 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023		1,301,878	68.46142700	(60,175)		14,713	(23,310)			0	0	14,713				0003
155825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		48,758,604	4317.27808000	(4,169,614)		1,019,493	(1,615,153)			0	0	1,019,493				0003
155846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,147,635	4363.36851200	(4,054,308)		991,300	(1,570,487)			0	0	991,300				0003
155855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		48,091,927	4387.04800000	(3,611,544)		883,042	(1,398,977)			0	0	883,042				0003
155866 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,457,764	4393.81356800	(3,893,488)		951,979	(1,508,192)			0	0	951,979				0003
155879 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		54,885,786	4411.99603200	(3,940,344)		963,436	(1,526,342)			0	0	963,436				0003
155885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		48,908,820	4474.15468800	(3,057,436)		747,560	(1,184,337)			0	0	747,560				0003
155891 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		53,281,040	4504.17689600	(3,025,814)		739,828	(1,172,087)			0	0	739,828				0003
156454 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023		37,460,768	168.00396300	(2,035,720)		496,381	(892,370)			0	0	496,381				0003
156459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	03/06/2024		4,851,158	4042.63173600	(510,252)		83,021	(319,024)			0	0	83,021				0003
156461 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		60,193,942	3986.35380000	(5,479,941)		1,336,205	(2,402,166)			0	0	1,336,205				0003
156466 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023		25,927,393	99.89908800	(1,631,043)		397,706	(714,978)			0	0	397,706				0003
156486 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		1,940,995	63.34203200	(111,864)		27,277	(49,036)			0	0	27,277				0003
156493 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		52,934,675	4168.08463500	(3,408,807)		831,189	(1,494,272)			0	0	831,189				0003
156499 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		35,837,571	4033.25208000	(1,636,652)		399,074	(717,436)			0	0	399,074				0003
156503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027		1,651,422	4125.87618300	0						0	0					0003
156506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029		1,044,140	4131.73846800	0						0	0					0003
156522 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		51,095,363	3991.83000000	(4,587,832)		1,118,677	(2,011,105)			0	0	1,118,677				0003
156529 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		31,037,985	4030.90716600	(2,590,012)		631,537	(1,135,348)			0	0	631,537				0003
156537 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		56,777,403	4055.52876300	(4,540,176)		1,107,057	(1,990,214)			0	0	1,107,057				0003

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156546 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		51,594,557	4062.56000000	(4,074,502)		993,509	(1,786,083)			0	0	993,509				0003
156555 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		77,441,176	4075.85135100	(5,971,630)		1,456,096	(2,617,701)			0	0	1,456,096				0003
156563 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		49,154,087	4096.17393900	(3,632,492)		885,731	(1,592,325)			0	0	885,731				0003
156573 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		68,595,378	4107.50769000	(4,882,759)		1,190,590	(2,140,387)			0	0	1,190,590				0003
156584 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		47,730,724	4150.49778000	(3,064,243)		747,172	(1,343,230)			0	0	747,172				0003
156623 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2023		52,781,811	4233.74222700	(3,093,921)		754,408	(1,356,239)			0	0	754,408				0003
156930 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		55,376,776	3931.12063500	(5,399,168)		1,316,509	(2,573,850)			0	0	1,316,509				0003
156939 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		65,350,393	3994.74348000	(5,782,974)		1,410,095	(2,756,815)			0	0	1,410,095				0003
156949 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		40,869,977	4008.23923500	(3,569,060)		870,264	(1,701,415)			0	0	870,264				0003
156963 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2023		66,804,937	4168.26033000	(4,057,282)		989,310	(1,934,156)			0	0	989,310				0003
156971 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		35,743,020	3974.30705100	(1,732,533)		422,453	(825,920)			0	0	422,453				0003
156982 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027		1,254,640	4094.22647400	0						0	0					0003
156986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029		964,383	4094.22647400	0						0	0					0003
156995 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		31,391,388	164.09507400	(1,816,319)		442,883	(865,862)			0	0	442,883				0003
156999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	03/20/2024		7,584,884	3992.04432900	(819,888)		133,400	(533,602)			0	0	133,400				0003
157005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		64,780,241	3950.01469200	(4,221,462)		1,029,343	(2,012,423)			0	0	1,029,343				0003
157019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		52,669,575	4020.57821100	(2,882,759)		702,919	(1,374,247)			0	0	702,919				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
157034 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		58,948,147	4037.54430300	(3,103,025)		756,628	(1,479,250)			0	0	756,628				0003
157043 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		48,482,690	4074.17563800	(2,304,445)		561,906	(1,098,557)			0	0	561,906				0003
157048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		50,001,310	4098.46799700	(2,226,012)		542,781	(1,061,167)			0	0	542,781				0003
157070 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023		21,881,157	94.40260800	(1,214,818)		296,216	(579,119)			0	0	296,216				0003
157078 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		1,179,714	62.37430200	(66,012)		16,096	(31,469)			0	0	16,096				0003
157994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		47,695,867	3857.97895600	(4,438,944)		1,082,373	(2,310,683)			0	0	1,082,373				0003
158009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		65,523,916	3883.44169200	(5,844,659)		1,425,136	(3,042,425)			0	0	1,425,136				0003
158018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		52,454,369	3895.42415600	(4,591,459)		1,119,561	(2,390,075)			0	0	1,119,561				0003
158023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		64,908,612	3907.78107200	(5,649,049)		1,377,439	(2,940,601)			0	0	1,377,439				0003
158034 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		39,794,046	3908.90442800	(3,416,305)		833,017	(1,778,350)			0	0	833,017				0003
158040 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		46,549,514	3966.94448800	(3,644,100)		888,561	(1,896,929)			0	0	888,561				0003
158046 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		50,754,934	3983.42037600	(3,750,247)		914,444	(1,952,183)			0	0	914,444				0003
158065 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		71,732,769	4109.98515200	(4,178,934)		1,018,973	(2,175,335)			0	0	1,018,973				0003
158081 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2027		3,163,776	4040.33708000	0						0	0					0003
158084 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/05/2029		2,372,230	4058.68522800	0						0	0					0003
158090 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2022	10/06/2023		37,338,479	169.33550400	(2,287,659)		557,813	(1,190,836)			0	0	557,813				0003
158098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2022	10/06/2023		49,563,590	3933.61826000	(2,630,240)		641,346	(1,369,166)			0	0	641,346				0003
158115 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/06/2023		39,645,046	3864.71909200	(1,950,077)		475,498	(1,015,109)			0	0	475,498				0003
158133 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023		24,878,033	85.30288800	(1,810,701)		441,513	(942,556)			0	0	441,513				0003

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158142 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	04/05/2024		6,268,896	3878.94826800	(726,742)		118,245	(494,237)			0	0	118,245				0003
158146 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,765,526	60.79342500	(106,373)		25,937	(55,372)			0	0	25,937				0003
158147 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		64,704,067	3819.41040000	(9,580,007)		2,335,947	(4,986,853)			0	0	2,335,947				0003
158157 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		50,824,961	3821.65711200	(5,097,484)		1,242,948	(2,653,485)			0	0	1,242,948				0003
158680 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023		30,604,498	160.96106000	(1,946,067)		474,520	(1,087,665)			0	0	474,520				0003
158696 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023		20,165,715	83.12379600	(1,522,095)		371,141	(850,705)			0	0	371,141				0003
158710 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023		2,186,888	59.69977600	(60,825)		14,831	(33,996)			0	0	14,831				0003
158721 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023		64,711,038	3983.23654800	(4,339,882)		1,058,218	(2,425,578)			0	0	1,058,218				0003
158722 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		30,182,779	3776.85313400	(1,612,697)		393,233	(901,343)			0	0	393,233				0003
158728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023		43,575,339	4073.78131400	(2,505,984)		611,048	(1,400,605)			0	0	611,048				0003
158730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/20/2027		7,088,546	3978.83761200	0						0	0					0003
158734 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/19/2029		3,982,571	3979.93734600	0						0	0					0003
158746 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	04/19/2024		5,699,921	3799.94754800	(672,270)		109,382	(474,399)			0	0	109,382				0003
158754 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		60,187,635	3738.36244400	(6,234,725)		1,520,248	(3,484,613)			0	0	1,520,248				0003
158762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		75,207,142	3760.35712400	(7,471,391)		1,821,791	(4,175,791)			0	0	1,821,791				0003
158779 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		45,568,578	3797.38150200	(4,182,970)		1,019,957	(2,337,879)			0	0	1,019,957				0003
158795 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		83,262,401	3819.37618200	(7,520,804)		1,833,840	(4,203,408)			0	0	1,833,840				0003
158815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		33,270,033	3824.14169600	(2,967,803)		723,656	(1,658,717)			0	0	723,656				0003
158825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		52,757,356	3850.90189000	(4,328,548)		1,055,454	(2,419,243)			0	0	1,055,454				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
158829 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2022	10/20/2023		61,835,513	3889.02600200	(4,936,791)		1,203,765	(2,759,193)			0	0	1,203,765				0003
159732 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		41,220,243	3902.89630500	(3,731,185)		904,838	(2,246,844)			0	0	904,838				0003
159746 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		45,078,853	3916.09323000	(4,090,674)		992,016	(2,463,321)			0	0	992,016				0003
159752 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		56,377,977	3927.40488000	(4,987,835)		1,209,584	(3,003,573)			0	0	1,209,584				0003
159764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		59,615,545	3938.71653000	(5,171,384)		1,254,096	(3,114,103)			0	0	1,254,096				0003
159803 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		47,624,939	3957.56928000	(3,772,585)		914,878	(2,271,775)			0	0	914,878				0003
159813 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		56,552,118	3981.70080000	(4,578,686)		1,110,363	(2,757,192)			0	0	1,110,363				0003
159818 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		53,364,806	4003.94704500	(4,152,740)		1,007,068	(2,500,696)			0	0	1,007,068				0003
159826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		57,551,337	4054.09536000	(3,959,586)		960,227	(2,384,383)			0	0	960,227				0003
159833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		84,508,193	4181.53995000	(4,695,506)		1,138,692	(2,827,539)			0	0	1,138,692				0003
159835 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027		12,677,866	4092.55497000	0						0	0					0003
159839 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029		8,325,314	4095.57141000	0						0	0					0003
159844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	05/06/2024		8,588,031	3903.65041500	(995,434)		161,373	(730,710)			0	0	161,373				0003
159851 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	11/06/2023		83,833,730	3845.58394500	(8,352,234)		2,025,474	(5,029,547)			0	0	2,025,474				0003
159856 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/04/2022	11/06/2023		48,901,168	3850.48566000	(4,823,960)		1,169,843	(2,904,892)			0	0	1,169,843				0003
159873 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023		33,477,550	165.99902300	(2,120,784)		514,304	(1,277,093)			0	0	514,304				0003
159887 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023		26,414,485	87.60073500	(1,876,116)		454,971	(1,129,759)			0	0	454,971				0003
159899 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023		1,611,269	63.69637500	(83,285)		20,197	(50,153)			0	0	20,197				0003
159904 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023		41,881,396	3888.56821500	0						0	0					0003
159910 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		59,052,975	3882.91239000	(5,667,405)		1,374,384	(3,412,797)			0	0	1,374,384				0003
160845 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/19/2027		13,083,553	4298.82509400	0						0	0					0003
160848 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2029		8,257,298	4314.28992000	0						0	0					0003

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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)
160861 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		31,422,777	172.08530900	(1,946,185)		471,963	(1,246,195)			0	0	471,963				0003
160867 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2022	11/20/2023		19,926,180	91.69881000	(1,252,240)		303,677	(801,843)			0	0	303,677				0003
160891 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2022	05/20/2024		6,833,287	4115.22985200	(597,009)		96,783	(453,466)			0	0	96,783				0003
160892 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		1,830,037	68.79840000	(63,536)		15,408	(40,684)			0	0	15,408				0003
160900 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		49,544,782	4094.61008400	(4,287,603)		1,039,773	(2,745,468)			0	0	1,039,773				0003
160903 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		70,276,392	4044.25026600	(6,822,355)		1,654,467	(4,368,538)			0	0	1,654,467				0003
160914 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		49,259,079	4139.41842600	(3,976,349)		964,292	(2,546,163)			0	0	964,292				0003
160915 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		62,460,221	4061.30122800	(5,879,927)		1,425,922	(3,765,076)			0	0	1,425,922				0003
160927 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		35,766,098	4158.84859200	(2,694,846)		653,519	(1,725,583)			0	0	653,519				0003
160937 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		71,518,555	4158.05552400	(5,411,945)		1,312,434	(3,465,415)			0	0	1,312,434				0003
160940 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		47,437,050	4128.31547400	(3,978,259)		964,755	(2,547,386)			0	0	964,755				0003
160957 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		57,308,777	4390.02791400	(2,887,987)		700,357	(1,849,256)			0	0	700,357				0003
160978 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		35,895,178	4085.09326800	(1,558,822)		378,025	(998,155)			0	0	378,025				0003
160991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		48,721,022	4200.08812800	(3,528,024)		855,570	(2,259,089)			0	0	855,570				0003
160996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		54,549,438	4228.63857600	(3,733,855)		905,485	(2,390,888)			0	0	905,485				0003
161837 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023		20,340,796	91.39673400	(1,188,754)		289,861	(817,472)			0	0	289,861				0003
161851 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		30,517,362	174.28533200	(1,805,074)		440,141	(1,241,297)			0	0	440,141				0003

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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)
161863 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		2,770,149	70.84779700	(42,183)		10,286	(29,008)			0	0	10,286				0003
161873 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	06/06/2024		6,553,212	4095.75739200	(690,832)		112,197	(547,119)			0	0	112,197				0003
161879 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		43,891,960	4026.78534200	(4,035,777)		984,066	(2,775,288)			0	0	984,066				0003
161887 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		64,234,679	4018.50869600	(6,143,810)		1,498,080	(4,224,921)			0	0	1,498,080				0003
161890 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		43,851,089	4060.28605200	(3,765,625)		918,194	(2,589,512)			0	0	918,194				0003
161905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		51,513,568	4087.87487200	(4,332,906)		1,056,517	(2,979,615)			0	0	1,056,517				0003
161932 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		40,556,599	4107.58117200	(3,272,372)		797,921	(2,250,316)			0	0	797,921				0003
161939 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		30,425,542	4056.73891800	(1,182,375)		288,305	(813,085)			0	0	288,305				0003
161941 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		52,280,101	4114.67544000	(4,197,480)		1,023,495	(2,886,486)			0	0	1,023,495				0003
161947 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		51,014,371	4128.86397600	(3,500,175)		853,467	(2,406,970)			0	0	853,467				0003
161958 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		62,912,892	4156.45279600	(4,678,257)		1,140,726	(3,217,103)			0	0	1,140,726				0003
161963 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		70,590,992	4186.40637200	(4,952,466)		1,207,588	(3,405,668)			0	0	1,207,588				0003
161967 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027		8,949,414	4275.08472200	0						0	0					0003
161971 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029		11,421,597	4288.87913200	0						0	0					0003
161972 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		62,116,739	4331.83886600	(2,975,747)		725,593	(2,046,335)			0	0	725,593				0003
162528 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		30,723,667	3932.82914200	(1,439,006)		350,881	(1,044,758)			0	0	350,881				0003
162534 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2027		7,255,213	4141.10743200	0						0	0					0003
162538 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2029		11,042,350	4157.15823600	0						0	0					0003
162544 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		29,568,274	178.76828400	(1,751,634)		427,111	(1,271,734)			0	0	427,111				0003
162569 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,129,974	68.90083200	(32,723)		7,979	(23,757)			0	0	7,979				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
162577 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	06/20/2024		6,342,055	3963.78426400	(686,736)		111,532	(561,419)			0	0	111,532				0003
162581 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		53,382,375	3896.52375200	(5,062,835)		1,234,499	(3,675,757)			0	0	1,234,499				0003
162591 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		48,806,864	3904.54915400	(4,556,113)		1,110,943	(3,307,863)			0	0	1,110,943				0003
162606 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		46,452,479	3936.65076200	(4,031,347)		982,986	(2,926,869)			0	0	982,986				0003
162617 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		47,542,481	3961.87345400	(3,994,195)		973,927	(2,899,895)			0	0	973,927				0003
162631 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		52,100,795	3977.15993400	(4,244,871)		1,035,051	(3,081,893)			0	0	1,035,051				0003
162639 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		56,255,775	3989.77128000	(4,363,080)		1,063,874	(3,167,715)			0	0	1,063,874				0003
162649 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		69,084,189	4016.52262000	(5,074,681)		1,237,388	(3,684,357)			0	0	1,237,388				0003
162658 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		52,602,306	4046.33125600	(3,763,240)		917,612	(2,732,215)			0	0	917,612				0003
162665 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		53,447,496	4079.96151200	(3,359,802)		819,239	(2,439,308)			0	0	819,239				0003
162689 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023		21,007,895	88.21243900	(1,385,231)		337,769	(1,005,716)			0	0	337,769				0003
162695 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023		37,008,075	4235.50144600	(1,789,770)		436,410	(1,299,422)			0	0	436,410				0003
163196 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024		45,646,236	4010.37436800		(3,856,213)	889,895	(2,966,318)			0	0	889,895				0003
163294 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024		66,107,802	4072.69564800		(4,878,859)	1,125,890	(3,752,968)			0	0	1,125,890				0003
163305 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024		37,409,177	4082.82285600		(2,616,491)	603,806	(2,012,685)			0	0	603,806				0003
163315 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		55,682,351	4115.93103600		(3,819,423)	881,405	(2,938,018)			0	0	881,405				0003
163328 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		52,932,248	4146.70216800		(3,382,389)	780,551	(2,601,838)			0	0	780,551				0003
163334 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		48,038,187	4299.38930400		(2,128,687)	491,235	(1,637,451)			0	0	491,235				0003

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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)
163339 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		67,518,230	4040.36648400		(5,386,092)	1,242,944	(4,143,148)			0	0	1,242,944				0003
163343 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		30,593,196	4006.86879600		(1,302,597)	300,599	(1,001,998)			0	0	300,599				0003
163354 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/06/2028		12,190,909	4212.52902000		0					0	0					0003
163355 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2023	01/05/2024		18,491,553	90.96017100		(1,136,908)	262,363	(874,545)			0	0	262,363				0003
163357 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/04/2030		14,877,934	4223.82475200		0					0	0					0003
163363 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024		1,648,458	71.46155700		(68,278)	15,756	(52,521)			0	0	15,756				0003
163371 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		54,924,863	3972.98160000		(4,997,412)	1,153,249	(3,844,163)			0	0	1,153,249				0003
163377 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		51,104,843	3973.37110800		(4,647,992)	1,072,614	(3,575,379)			0	0	1,072,614				0003
163383 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	01/05/2024		35,231,655	183.21193700		(2,177,248)	502,442	(1,674,806)			0	0	502,442				0003
163387 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	07/05/2024		4,464,112	4058.28385200		(439,252)	67,577	(371,675)			0	0	67,577				0003
163392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2023	01/05/2024		35,699,187	4056.72582000		(2,677,429)	617,868	(2,059,561)			0	0	617,868				0003
163829 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		49,541,615	4057.62385400		(4,123,779)	793,034	(3,330,745)			0	0	793,034				0003
163850 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		49,475,701	4095.36364900		(3,793,197)	729,461	(3,063,736)			0	0	729,461				0003
163868 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		56,218,809	4132.70618300		(3,955,312)	760,637	(3,194,675)			0	0	760,637				0003
163876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		70,852,401	4157.73362600		(4,682,033)	900,391	(3,781,642)			0	0	900,391				0003
163884 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		68,308,421	4182.76106900		(4,189,462)	805,666	(3,383,796)			0	0	805,666				0003
163906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		63,067,009	4218.51455900		(3,624,022)	696,927	(2,927,094)			0	0	696,927				0003
163911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024		53,479,136	4359.93947500		(2,100,904)	404,020	(1,696,884)			0	0	404,020				0003
163918 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		24,538,316	4092.58282200		(897,976)	172,688	(725,288)			0	0	172,688				0003
163923 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/20/2028		6,175,508	4299.55580300		0					0	0					0003
163926 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/18/2030		19,648,191	4314.65172100		0					0	0					0003
163950 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2023	01/19/2024		19,276,920	94.73083600		(1,112,346)	213,913	(898,433)			0	0	213,913				0003
163955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	07/19/2024		4,217,308	4143.03496900		(399,368)	51,201	(348,167)			0	0	51,201				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
163965 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		51,653,498	4050.87041700		(4,357,393)	837,960	(3,519,433)			0	0	837,960				0003
163969 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2023	01/19/2024		29,101,528	189.95775500		(1,774,701)	341,289	(1,433,412)			0	0	341,289				0003
163976 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2023	01/19/2024		1,261,753	74.65991400		(49,063)	9,435	(39,628)			0	0	9,435				0003
164468 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		65,277,722	4194.12381600		(5,253,187)	762,791	(4,490,395)			0	0	762,791				0003
164503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		51,784,002	4232.35686000		(3,806,614)	552,741	(3,253,872)			0	0	552,741				0003
164531 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		34,516,558	4261.54552800		(2,382,100)	345,894	(2,036,206)			0	0	345,894				0003
164540 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		53,864,247	4290.73419600		(3,439,966)	499,502	(2,940,464)			0	0	499,502				0003
164566 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		79,361,331	4300.60078800		(4,906,263)	712,416	(4,193,846)			0	0	712,416				0003
164573 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		39,813,179	4309.23405600		(2,481,574)	360,338	(2,121,236)			0	0	360,338				0003
164577 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		53,306,957	4340.47826400		(3,086,673)	448,202	(2,638,471)			0	0	448,202				0003
164583 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		47,776,817	4362.67809600		(2,639,160)	383,221	(2,255,940)			0	0	383,221				0003
164588 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		53,123,532	4381.58906400		(2,784,214)	404,283	(2,379,931)			0	0	404,283				0003
164596 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		56,584,975	4530.82126800		(1,863,808)	270,635	(1,593,173)			0	0	270,635				0003
164601 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2023	02/04/2028		6,031,541	4443.25526400		0					0	0					0003
164604 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2023	02/06/2030		22,611,987	4460.52180000		0					0	0					0003
164608 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/06/2023	02/06/2024		3,380,679	75.46157500		(99,493)	14,447	(85,046)			0	0	14,447				0003
164618 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2023	02/06/2024		48,083,871	184.07538000		(2,604,165)	378,139	(2,226,026)			0	0	378,139				0003
164625 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024		30,365,457	98.34149600		(1,605,392)	233,112	(1,372,280)			0	0	233,112				0003
164629 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	08/06/2024		7,077,128	4275.93430800		(653,884)	63,356	(590,528)			0	0	63,356				0003
164634 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		67,641,836	4193.30160000		(5,451,136)	791,535	(4,659,601)			0	0	791,535				0003
164640 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		30,526,625	4227.01245600		(1,098,507)	159,509	(938,998)			0	0	159,509				0003
165123 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		28,293,822	96.02707200		(1,609,829)	183,730	(1,426,098)			0	0	183,730				0003
165134 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		1,871,095	75.50136200		(49,715)	5,674	(44,041)			0	0	5,674				0003
165166 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		55,872,529	4234.09542000		(3,881,715)	443,022	(3,438,693)			0	0	443,022				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
165181 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/20/2024		54,235,832	4266.72814000		(3,458,226)	394,689	(3,063,537)			0	0	394,689				0003
165197 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		41,142,004	4487.81481800		(1,616,259)	184,464	(1,431,795)			0	0	184,464				0003
165231 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		24,973,199	4191.67288400		(898,579)	102,555	(796,024)			0	0	102,555				0003
165238 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	08/20/2024		7,200,043	4235.31914700		(677,076)	51,704	(625,372)			0	0	51,704				0003
165241 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		57,810,658	4159.04016400		(4,773,399)	544,790	(4,228,609)			0	0	544,790				0003
165253 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		56,240,657	4165.97461700		(4,561,556)	520,612	(4,040,943)			0	0	520,612				0003
165263 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		46,207,116	4200.65000000		(3,470,364)	396,074	(3,074,290)			0	0	396,074				0003
165271 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		65,149,879	4258.16205100		(4,367,385)	498,452	(3,868,933)			0	0	498,452				0003
165273 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		54,394,665	4283.04450000		(3,448,050)	393,527	(3,054,523)			0	0	393,527				0003
165278 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		51,783,232	4315.26931100		(3,048,000)	347,870	(2,700,130)			0	0	347,870				0003
165282 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		53,903,869	4347.08621300		(2,798,154)	319,355	(2,478,800)			0	0	319,355				0003
165304 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		42,159,218	181.21020600		(2,321,869)	264,996	(2,056,873)			0	0	264,996				0003
165309 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2028		9,260,923	4396.44320200		0					0	0					0003
165311 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2030		18,378,131	4420.50983300		0					0	0					0003
165810 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		49,648,866	181.67693200		(2,536,711)	173,273	(2,363,439)			0	0	173,273				0003
165819 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		30,923,149	93.00188400		(1,883,693)	128,668	(1,755,025)			0	0	128,668				0003
165828 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024		2,196,872	73.76131000		(82,670)	5,647	(77,023)			0	0	5,647				0003
165835 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	09/06/2024		4,591,313	4173.92102000		(415,217)	18,874	(396,344)			0	0	18,874				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
165838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/06/2023	03/06/2024		66,915,767	4130.60292600		(4,973,400)	339,713	(4,633,687)			0	0	339,713				0003
165847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/06/2023	03/06/2024		55,015,599	4167.84839000		(3,696,798)	252,514	(3,444,284)			0	0	252,514				0003
165864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028		9,926,288	4378.77107200		0					0	0					0003
165867 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/06/2023	03/06/2030		14,922,988	4373.91296800		0					0	0					0003
165882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		67,446,867	4129.38840000		(5,580,898)	381,209	(5,199,689)			0	0	381,209				0003
165902 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		50,336,499	4199.42606600		(3,574,379)	244,152	(3,330,227)			0	0	244,152				0003
165906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		54,409,612	4301.85109200		(3,081,602)	210,492	(2,871,110)			0	0	210,492				0003
165912 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		84,616,405	4250.84100000		(5,324,658)	363,706	(4,960,952)			0	0	363,706				0003
165921 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		51,455,926	4434.63926800		(1,916,105)	130,882	(1,785,224)			0	0	130,882				0003
165926 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		67,416,861	4224.12142800		(4,574,577)	312,471	(4,262,106)			0	0	312,471				0003
165930 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		31,676,238	4162.99028600		(1,207,535)	82,482	(1,125,053)			0	0	82,482				0003
165937 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		40,326,686	4243.55384400		(2,569,662)	175,523	(2,394,138)			0	0	175,523				0003
165943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		32,827,213	4269.46373200		(2,010,846)	137,353	(1,873,493)			0	0	137,353				0003
165945 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		47,749,734	4286.46709600		(2,814,114)	192,221	(2,621,893)			0	0	192,221				0003
166354 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		48,255,979	194.37403200		(2,934,313)	88,190	(2,846,123)			0	0	88,190				0003
166362 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		33,121,000	87.55445000		(1,906,351)	57,295	(1,849,056)			0	0	57,295				0003
166371 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		1,523,314	72.00994200		(53,428)	1,606	(51,822)			0	0	1,606				0003
166379 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024		69,663,718	4319.46116700		(2,918,085)	87,702	(2,830,383)			0	0	87,702				0003
166388 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2028		11,891,860	4306.02582900		0					0	0					0003
166391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030		14,285,384	4297.33237500		0					0	0					0003
166396 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		47,347,119	4117.14078300		(2,877,695)	86,488	(2,791,207)			0	0	86,488				0003
166402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		54,487,092	4127.81002200		(3,215,257)	96,633	(3,118,624)			0	0	96,633				0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
166407 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		50,142,539	4144.01145900		(2,960,144)	88,966	(2,871,178)			0	0	88,966				0003
166412 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		52,478,430	4164.95478000		(2,937,186)	88,276	(2,848,910)			0	0	88,276				0003
166419 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		77,064,150	4188.26904300		(4,056,719)	121,923	(3,934,795)			0	0	121,923				0003
166442 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		28,311,222	4061.42364600		(1,198,227)	36,012	(1,162,215)			0	0	36,012				0003
166444 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	09/20/2024		4,876,079	4063.39943100		(322,068)	6,441	(315,627)			0	0	6,441				0003
166447 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		76,148,493	4029.02077200		(5,877,711)	176,653	(5,701,058)			0	0	176,653				0003
166453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		67,753,935	4032.97234200		(5,174,965)	155,532	(5,019,433)			0	0	155,532				0003
166459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		49,640,966	4068.93162900		(3,479,282)	104,569	(3,374,713)			0	0	104,569				0003
166469 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/20/2023	03/20/2024		51,641,962	4098.56840400		(3,372,801)	101,368	(3,271,433)			0	0	101,368				0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(934,756,257)	(253,238,230)	258,452,515	(564,386,288)	XXX	0	0	0	258,452,515	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(934,756,257)	(253,238,230)	258,452,515	(564,386,288)	XXX	0	0	0	258,452,515	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(934,756,257)	(253,238,230)	258,452,515	(564,386,288)	XXX	0	0	0	258,452,515	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										(934,756,257)	(253,238,230)	258,452,515	(564,386,288)	XXX	0	0	0	258,452,515	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

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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)
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		78,000,000	2.434% [LIBOR]	0		(458,251)	(4,619,989)		(4,619,989)	1,344,316				1,048,658		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		180,000,000	1.618% [LIBOR]	0		(1,440,761)	(17,042,330)		(17,042,330)	3,175,164				2,419,979		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		15,000,000	1.385% [LIBOR]	0		(122,304)	(329,052)		(329,052)	127,166				64,517		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		217,000,000	2.005% [LIBOR]	0		(1,463,668)	(5,590,285)		(5,590,285)	1,550,048				1,106,487		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		72,000,000	2.4175% [LIBOR]	0		(426,401)	(4,175,690)		(4,175,690)	1,189,173				967,992		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		100,000,000	2.233% [LIBOR]	0		(625,478)	(3,173,571)		(3,173,571)	765,410				803,119		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		253,000,000	2.9741% [LIBOR]	0		(1,076,764)	(4,190,280)		(4,190,280)	1,196,321				1,290,052		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		120,000,000	2.998% [LIBOR]	0		(506,053)	(2,116,044)		(2,116,044)	576,632				611,882		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		62,000,000	3.1675% [LIBOR]	0		(252,371)	(1,000,358)		(1,000,358)	301,845				329,535		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		6,326,531	LIBOR [3.1675%]	(402,000)		25,752	102,077		102,077	(30,800)				33,626		0001
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	1.481% [SOFR]	0		(2,212,677)	(30,925,765)		(30,925,765)	6,167,530				3,731,725		0001
Interest Rate Swap /162729	Portfolio Hedge		Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2042		240,000,000	SOFR [3.28%]	0		740,883	(3,612,542)		(3,612,542)	(8,772,430)				5,331,566		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /162730	Portfolio Hedge		Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2032		280,000,000	SOFR [3.36%]	0		808,364	(3,288,929)		(3,288,929)	(7,022,627)				4,369,256		0001
Interest Rate Swap /162731	Portfolio Hedge		Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2024		855,000,000	4.2535% [SOFR]	0		(558,540)	(202,861)		(202,861)	3,108,256				5,639,112		0001
Interest Rate Swap /162732	Portfolio Hedge		Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2032		195,000,000	SOFR [3.354%]	0		565,893	(2,193,683)		(2,193,683)	(4,891,327)				3,042,875		0001
Interest Rate Swap /162733	Portfolio Hedge		Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2042		240,000,000	SOFR [3.276%]	0		743,283	(3,472,866)		(3,472,866)	(8,770,069)				5,331,566		0001
Interest Rate Swap /162734	Portfolio Hedge		Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2023		1,625,000,000	4.7705% [SOFR]	0		1,038,760	(1,541,265)		(1,541,265)	555,172				6,989,389		0001
Interest Rate Swap /162735	Portfolio Hedge		Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2032		400,000,000	SOFR [3.3545%]	0		1,160,305	(4,516,413)		(4,516,413)	(10,033,394)				6,241,795		0001
Interest Rate Swap /162736	Portfolio Hedge		Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	12/21/2022	12/23/2032		190,000,000	SOFR [3.354%]	0		551,382	(2,137,435)		(2,137,435)	(4,765,908)				2,964,852		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(402,000)	0	(3,508,645)	(94,027,281)	XXX	(94,027,281)	(24,229,525)	0	0	0	52,317,983	XXX	XXX
Currency Swap /154919	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027		22,972,500	5.214% [3.33%]			98,405	(568,429)		(568,429)	(246,601)	1,617			240,664		0002
Currency Swap /156715	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032		19,669,000	6.78% [6.66%]			(10,306)	(1,388,705)		(1,388,705)	(497,781)	228			302,641		0002
Currency Swap /158392	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027		21,802,500	7.672% [6.04%]			53,719	(2,364,920)		(2,364,920)	(162,409)	17,333			233,551		0002
Currency Swap /158652	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/19/2027		4,895,000	7.7987% [6.408%]				18,362		18,362	40,893				52,207		0002
Currency Swap /158899	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2030		27,528,000	6.2485% [6.22%]			(14,688)	(2,179,710)		(2,179,710)	(2,080,444)	6,166			359,712		0002
Currency Swap /158983	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/26/2022	05/02/2025		5,785,000	9.495% [9.2279%]			(1,282)	(402,975)		(402,975)	(138,701)				41,816		0002
Currency Swap /159089	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037		18,528,000	6.282% [6.07%]			(3,940)	(1,342,529)		(1,342,529)	(409,320)	8,982			354,098		0002
Currency Swap /159812	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/07/2022	01/31/2030		20,000,000	6.691% [5.01%]			48,005	(1,077,207)		(1,077,207)	(1,623,415)	2,783			261,343		0002
Currency Swap /161475	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/02/2022	06/27/2030		18,445,000	6.418% [5.08%]				450,537		450,537	61,550				248,152		0002
Currency Swap /162602	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2022	01/04/2032		21,180,000	6.6425% [5.478%]			55,887	(386,919)		(386,919)	(366,003)	3,695			313,435		0002
Currency Swap /166905	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2029		17,262,000	6.13% [6.2%]				77,734		77,734	77,734				218,349		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /166906	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2031		11,097,000	6.2675% [6.26%]				66,717		66,717	66,717				160,907		0002
Currency Swap /166959	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/30/2023	06/29/2030		24,760,000	6.055% [6.11%]				92,326		92,326	92,326				333,342		0002
Currency Swap /167021	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2028		27,175,000	6.839% [5.62%]				(40,100)		(40,100)	(40,100)				311,329		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	225,799	(9,045,818)	XXX	(9,045,818)	(5,225,554)	40,805	0	0	3,431,546	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(402,000)	0	(3,282,846)	(103,073,098)	XXX	(103,073,098)	(29,455,079)	40,805	0	0	55,749,529	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	(3,508,645)	(94,027,281)	XXX	(94,027,281)	(24,229,525)	0	0	0	52,317,983	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	225,799	(9,045,818)	XXX	(9,045,818)	(5,225,554)	40,805	0	0	3,431,546	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	(3,282,846)	(103,073,098)	XXX	(103,073,098)	(29,455,079)	40,805	0	0	55,749,529	XXX	XXX
REC 62567.83 USD PAY [58050.00] EUR /166630	Asset Hedge	Schedule BA	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/24/2023	04/24/2023		62,568	1.07782653				(573)		(573)	(573)				83		0002
REC 140371.75 USD PAY [116000.00] GBP /165354	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/22/2023	05/24/2023		140,372	1.21010129				(2,851)		(2,851)	(2,851)				272		0002
REC 239970.54 USD PAY [199000.00] GBP /165519	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/23/2023	05/25/2023		239,971	1.20588211				(6,395)		(6,395)	(6,395)				465		0002
REC 600000.00 GBP PAY [725323.20] USD /166196	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/16/2023	06/16/2023		725,323	1.20887200				15,741		15,741	15,741				1,662		0002
REC 661842.26 USD PAY [612000.00] EUR /164346	Asset Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	05/09/2023		661,842	1.08144160				(3,830)		(3,830)	(3,830)				1,098		0002
REC 743502.00 USD PAY [600000.00] GBP /166964	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/31/2023	06/16/2023		743,502	1.23917000				2,249		2,249	2,249				1,704		0002
REC 804000.00 EUR PAY [857822.98] USD /166170	Asset Hedge	Schedule BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	06/16/2023		857,823	1.06694400				17,635		17,635	17,635				1,966		0002
REC 877742.88 USD PAY [804000.00] EUR /166982	Asset Hedge	Schedule BA	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/31/2023	06/16/2023		877,743	1.09172000				1,163		1,163	1,163				2,011		0002
REC 1087830.54 USD PAY [890000.00] GBP /163165	Asset Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/09/2023	04/11/2023		1,087,831	1.22228151				(10,310)		(10,310)	(10,310)				942		0002
REC 3542374.12 USD PAY [3236000.00] EUR /164154	Asset Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/30/2023	05/02/2023		3,542,374	1.09467680				23,751		23,751	23,751				5,314		0002
REC 5598495.04 USD PAY [4646000.00] GBP /163028	Asset Hedge	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	04/05/2023		5,598,495	1.20501400				(132,849)		(132,849)	(132,849)				2,799		0002
REC 9676044.59 USD PAY [8950000.00] EUR /166319	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/21/2023	06/06/2023		9,676,045	1.08112230				(64,156)		(64,156)	(64,156)				20,526		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
REC 10143385.40 USD PAY [9345000.00] EUR /166868	Asset Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/28/2023	04/14/2023		10,143,385	1.08543450				(14,997)		(14,997)	(14,997)				10,143		0002
REC 13697776.01 USD PAY [11291000.00] GBP /165343	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/22/2023	05/25/2023		13,697,776	1.21315880				(243,443)		(243,443)	(243,443)				26,526		0002
REC 20211000.00 EUR PAY [21674310.76] USD /164725	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/10/2023	05/10/2023		21,674,311	1.07240170				287,299		287,299	287,299				35,943		0002
REC 20236000.00 EUR PAY [21810360.80] USD /166473	Asset Hedge	Schedule BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	04/24/2023		21,810,361	1.07780000				181,597		181,597	181,597				28,852		0002
REC 25630044.84 USD PAY [23032031.67] EUR /166475	Asset Hedge	Schedule BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	03/27/2026		25,630,045	1.11280000				(72,573)		(72,573)	(72,573)				221,592		0002
REC 25831449.17 USD PAY [24080000.00] EUR /164512	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/07/2023	05/10/2023		25,831,449	1.07273460				(383,832)		(383,832)	(383,832)				42,837		0002
REC 38394929.73 USD PAY [35335000.00] EUR /163588	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/12/2023	04/14/2023		38,394,930	1.08659770				(18,506)		(18,506)	(18,506)				38,395		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(424,881)	XXX	(424,881)	(424,881)	0	0	0	443,130	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(424,881)	XXX	(424,881)	(424,881)	0	0	0	443,130	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										386,422,936	130,651,966	(110,857,775)	154,365,355	XXX	410,841,567	(29,879,960)	40,805	(107,459,442)	0	56,192,659	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										386,422,936	130,651,966	(110,857,775)	154,365,355	XXX	410,841,567	(29,879,960)	40,805	(107,459,442)	0	56,192,659	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 NA B4TYDEB6GKMZO031MB27	Y	Y	33,210,000		36,078,679	(24,527,022)	0	19,212,205		0	81,780	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	92,520,000		117,808,517	(80,548,519)	0	85,840,277		0		0
BNP Paribas London R0MUWSFPU8MPRO8K5P83	Y	Y	42,370,000		50,132,559	(32,372,201)	0	22,909,058		0		0
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Y	Y	0		305,289	(310,450)	0		(5,161)	0	86,633	81,472
Citibank N.A. E57ODZWZ7FF32TWEFA76	Y	Y	59,315,867		115,230,544	(83,112,506)	0	65,243,999		5,928,132	395,692	0
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	0				0			0		0
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	21,330,000		22,579,525	(15,251,499)	0	15,732,530		0		0
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	26,810,000		27,716,134	(7,962,661)	0	32,222,059		5,412,059	1,364,530	0
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Y	Y	29,915,000		35,883,734	(27,331,618)	0	31,138,880		1,223,880		0
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Y	Y	380,000		451,700		71,700	451,700		71,700	250,163	250,163
MORGAN STANLEYCBO 4PQUHN3JPFGFNF3BB653	Y	Y			291,974,709	(225,332,746)	66,641,963	162,831,095		162,831,095		0
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	17,230,000		24,559,546	(20,315,410)	0	8,920,795		0	598,028	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	25,320,000		8,783,780	(6,285,731)	0	2,902,078		0		0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	13,960,000		13,928,903	(3,318,543)	0	15,101,858		1,141,858		0
Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	40,530,000		78,051,115	(48,423,193)	0	42,367,475		1,837,475	1,097,850	0
0299999999. Total NAIC 1 Designation			402,890,867	0	823,484,734	(575,092,099)	66,713,663	504,874,009	(5,161)	178,446,198	3,874,676	331,635
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					102,077	(94,129,358)	0		(94,027,281)	0	52,317,983	
0999999999 - Gross Totals			402,890,867	0	823,586,811	(669,221,456)	66,713,663	504,874,009	(94,032,441)	178,446,198	56,192,659	331,635
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					823,586,811	(669,221,456)						

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	88,034,976		88,034,976		V
Morgan Stanley & Co. LLC	9R7GPTS07KV3UQJZQ078	Cash		Cash Collateral	71,668,204		71,668,204		I
0199999999 - Total					159,703,180	0	159,703,180	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)
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	380,000	380,000	XXX		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	29,915,000	29,915,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	17,230,000	17,230,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	25,320,000	25,320,000	XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	13,960,000	13,960,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	26,810,000	26,810,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	40,530,000	40,530,000	XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	21,330,000	21,330,000	XXX		V
Bank Of America NA	B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	33,210,000	33,210,000	XXX		V
Barclays Bank Plc	G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	92,520,000	92,520,000	XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	42,370,000	42,370,000	XXX		V
Citibank NA	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	59,315,867	59,315,867	XXX		V
0299999999 - Total					402,890,867	402,890,867	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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					71,022,471	66,509,499	68,911,531	XXX
PNC Bank	Pittsburgh, PA					(113,759,934)	78,802,937	(110,604,458)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					(99,816)	(718,047)	(597,898)	XXX
Huntington Bank	Columbus, OH					50,042	54,456	55,022	XXX
FHLB	Cincinnati, OH		4.150	230,290		21,056,570	49,388,231	26,211,174	XXX
State Street Global Services	Kansas City, MO					11,036,224	15,704,463	7,910,500	XXX
Morgan Stanley	New York, NY					135,769	135,769	135,769	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	230,290	0	(10,558,674)	209,877,308	(7,978,361)	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	230,290	0	(10,558,674)	209,877,308	(7,978,361)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	230,290	0	(10,558,674)	209,877,308	(7,978,361)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		03/28/2023	0.000	04/20/2023	9,971,751	0	4,446
	AMEREN CORP COMMERCIAL PAPER		03/27/2023	0.000	04/27/2023	9,961,700	0	5,866
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		03/15/2023	0.000	04/18/2023	14,962,364	0	37,447
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		03/14/2023	0.000	05/03/2023	9,953,217	0	24,676
	AMERICAN HONDA FINANCE CORP COMMERCIAL P		03/15/2023	0.000	05/08/2023	10,173,607	0	25,702
	AON CORP COMMERCIAL PAPER		03/13/2023	0.000	04/11/2023	7,988,748	0	21,292
	AUTOZONE INC COMMERCIAL PAPER		03/28/2023	0.000	04/05/2023	19,988,883	0	11,105
	AVANGRID INC COMMERCIAL PAPER		03/22/2023	0.000	04/14/2023	14,969,511	0	23,369
	AVANGRID INC COMMERCIAL PAPER		03/22/2023	0.000	04/19/2023	3,736,492	0	5,812
	AVANGRID INC COMMERCIAL PAPER		03/23/2023	0.000	05/01/2023	24,886,303	0	33,908
	BECTON DICKINSON AND CO COMMERCIAL PAPER		03/14/2023	0.000	04/13/2023	19,965,918	0	48,085
	BECTON DICKINSON & CO COMMERCIAL PAPER		03/28/2023	0.000	04/25/2023	2,491,413	0	1,069
	BERKSHIRE HATHAWAY ENERGY CO COMMERCIAL		03/27/2023	0.000	04/17/2023	19,953,744	0	14,411
	CAMPBELL SOUP CO COMMERCIAL PAPER		03/28/2023	0.000	04/10/2023	4,993,747	0	2,774
	CAMPBELL SOUP CO COMMERCIAL PAPER		03/28/2023	0.000	04/13/2023	7,886,828	0	3,286
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		03/17/2023	0.000	05/03/2023	7,460,570	0	18,341
	COMMONWEALTH EDISON CO COMMERCIAL PAPER		03/27/2023	0.000	04/10/2023	24,968,102	0	17,686
	DOLLAR GENERAL CORP COMMERCIAL PAPER		03/15/2023	0.000	04/13/2023	36,934,469	0	92,439
	DOMINION ENERGY SOUTH CAROLINA INC COMME		03/21/2023	0.000	04/13/2023	9,980,800	0	17,536
	DOVER CORP COMMERCIAL PAPER		03/28/2023	0.000	04/05/2023	29,982,993	0	12,743
	DUKE ENERGY CORP FIXED COUPON 0 MATURIT		03/17/2023	0.000	05/04/2023	7,957,732	0	19,065
	ERAC USA FINANCE LLC COMMERCIAL PAPER		03/15/2023	0.000	04/13/2023	21,962,141	0	53,411
	ENBRIDGE US INC COMMERCIAL PAPER		03/23/2023	0.000	04/13/2023	34,934,575	0	48,908
	ENBRIDGE US INC COMMERCIAL PAPER		03/23/2023	0.000	04/26/2023	13,247,742	0	18,712
	EQUIFAX INC FIXED COUPON 0 MATURITY 201		03/15/2023	0.000	04/14/2023	14,970,952	0	35,598
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		03/27/2023	0.000	04/25/2023	11,957,575	0	7,042
	FIDELITY NATIONAL INFORMATION SERVICES I		03/23/2023	0.000	04/14/2023	14,569,800	0	20,835
	FISERV INC COMMERCIAL PAPER		03/22/2023	0.000	04/04/2023	24,988,315	0	38,871
	HP INC COMMERCIAL PAPER		02/24/2023	0.000	04/25/2023	14,948,537	0	76,537
	KELLOGG CO COMMERCIAL PAPER		03/22/2023	0.000	04/06/2023	14,988,733	0	22,483
	KELLOGG CO COMMERCIAL PAPER		03/31/2023	0.000	04/14/2023	9,981,761	0	1,400
	KEURIG DR PEPPER INC COMMERCIAL PAPER		03/24/2023	0.000	04/04/2023	17,992,492	0	19,992
	LEGGETT & PLATT INC COMMERCIAL PAPER		03/27/2023	0.000	04/03/2023	7,157,910	0	5,219
	LEGGETT & PLATT INC COMMERCIAL PAPER		03/23/2023	0.000	04/06/2023	24,981,225	0	33,725
	LOWE'S COS INC COMMERCIAL PAPER		03/21/2023	0.000	04/05/2023	14,990,734	0	25,422
	LYONDELLBASELL INVESTMENT LLC COMMERCIAL		03/27/2023	0.000	04/25/2023	9,967,111	0	6,825
	MCCORMICK & CO INC/MD COMMERCIAL PAPER		03/21/2023	0.000	04/05/2023	19,987,536	0	31,092
	MCCORMICK & CO INC/MD COMMERCIAL PAPER		03/24/2023	0.000	04/06/2023	32,976,598	0	37,373
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		03/24/2023	0.000	04/21/2023	29,910,988	0	41,432
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		03/22/2023	0.000	05/04/2023	14,924,271	0	20,521
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		03/20/2023	0.000	04/13/2023	24,953,664	0	46,164
	MOSAIC CO/THE COMMERCIAL PAPER		03/15/2023	0.000	04/14/2023	24,950,218	0	64,801
	NASDAQ INC COMMERCIAL PAPER		03/27/2023	0.000	05/10/2023	1,491,465	0	653
	ORACLE CORP COMMERCIAL PAPER		03/24/2023	0.000	04/21/2023	49,858,173	0	56,506
	ORACLE CORP COMMERCIAL PAPER		03/20/2023	0.000	05/02/2023	9,952,127	0	16,877
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		03/28/2023	0.000	04/18/2023	16,957,830	0	9,892
	RELX INC COMMERCIAL PAPER		03/23/2023	0.000	04/06/2023	24,981,051	0	34,037
	SEMPRA ENERGY COMMERCIAL PAPER		03/24/2023	0.000	05/01/2023	9,956,199	0	11,616
	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER		03/27/2023	0.000	04/18/2023	15,860,778	0	11,499
	SOUTHERN POWER CO COMMERCIAL PAPER		03/27/2023	0.000	04/03/2023	13,995,758	0	10,594
	STANLEY BLACK & DECKER INC COMMERCIAL PA		03/27/2023	0.000	04/25/2023	14,947,462	0	10,899

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
	STANLEY BLACK & DECKER INC COMMERCIAL PA		03/24/2023	0.000	04/26/2023	11,956,199	0	13,949
	TAMPA ELECTRIC CO COMMERCIAL PAPER		03/23/2023	0.000	04/10/2023	16,976,337	0	23,597
	TYSON FOODS INC COMMERCIAL PAPER		03/21/2023	0.000	04/04/2023	19,990,483	0	34,817
	UNITEDHEALTH GROUP INC COMMERCIAL PAPER		03/23/2023	0.000	06/01/2023	23,532,394	0	31,769
	VERIZON COMMUNICATIONS INC COMMERCIAL PA		03/31/2023	0.000	04/03/2023	34,990,432	0	4,782
	VOLVO TREASURY NORTH AMERICA LP COMMERCI		03/21/2023	0.000	04/21/2023	10,965,719	0	18,764
	WISCONSIN GAS LLC COMMERCIAL PAPER		03/27/2023	0.000	04/03/2023	9,997,220	0	6,943
	XCEL ENERGY INC COMMERCIAL PAPER		03/15/2023	0.000	04/14/2023	19,960,180	0	48,792
	ROGERS COMMUNICATIONS INC COMMERCIAL PAP		03/06/2023	0.000	04/06/2023	9,992,752	0	36,085
	ROGERS COMMUNICATIONS INC COMMERCIAL PAP		03/09/2023	0.000	05/11/2023	14,908,024	0	50,108
	SUNCOR ENERGY INC COMMERCIAL PAPER		01/11/2023	0.000	04/11/2023	9,985,673	0	111,756
	SUNCOR ENERGY INC COMMERCIAL PAPER		03/23/2023	0.000	04/21/2023	37,092,514	0	53,757
	THOMSON REUTERS CORP COMMERCIAL PAPER		03/14/2023	0.000	04/12/2023	14,976,338	0	36,422
	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		03/02/2023	0.000	04/03/2023	14,995,900	0	61,233
	RECKITT BENCKISER TREASURY SERVICES PLC		03/23/2023	0.000	04/20/2023	10,719,037	0	14,605
	TYCO ELECTRONICS GROUP SA COMMERCIAL PAP		03/31/2023	0.000	04/03/2023	9,997,222	0	1,389
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,127,549,037	0	1,808,762
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,127,549,037	0	1,808,762
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						1,127,549,037	0	1,808,762
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						1,127,549,037	0	1,808,762
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		03/31/2023	0.000		211,000,000	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		03/28/2023	0.000		19,359,739	0	137,468
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						230,359,739	0	137,468
8609999999 - Total Cash Equivalents						1,357,908,776	0	1,946,230