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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA , NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)
NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)
NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact THIENG HANH LAM (Name), 949-219-4539 (Area Code) (Telephone Number)
HANH.LAM@PACIFICLIFE.COM (E-mail Address), 949-219-8742 (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	DARRYL DOUGLAS BUTTON #	Executive Vice President & Chief Financial Officer	VIBHU RANJAN SHARMA #
Senior Vice President & Chief Accounting Officer	JOSHUA D SCOTT		

OTHER

JANE MARIE GUON Vice President & Secretary	CRAIG WILSON LESLIE Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	ADRIAN SCOTT GRIGGS	LAWRENCE FRANCIS HARR
VIBHU RANJAN SHARMA #	JAY ORLANDI	

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.

Darryl Douglas Button Chairman, President & Chief Executive Officer	Vibhu Ranjan Sharma Executive Vice President & Chief Financial Officer	Joshua D Scott Senior Vice President & Chief Accounting Officer

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 .....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Orange
SS:

Subscribed and sworn to (or affirmed) before me this _____day of May, 2022 by Darryl Douglas Button, Vibhu Ranjan Sharma and Joshua D Scott,
proved to me on the basis of satisfactory evidence to be the persons who appeared before me.

Signature of Notary Public

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	69,005,455,076		69,005,455,076	67,346,280,851
2.	Stocks:				
	2.1 Preferred stocks	6,498,451		6,498,451	1,537,839
	2.2 Common stocks	1,081,014,146	350,140,975	730,873,171	695,217,721
3.	Mortgage loans on real estate:				
	3.1 First liens	17,016,367,995		17,016,367,995	15,922,666,601
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	140,556,891		140,556,891	135,941,455
	4.2 Properties held for the production of income (less $ ..... encumbrances)	12,835,417		12,835,417	12,839,411
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 171,063,148), cash equivalents ($ 243,383,073) and short-term investments ($ 163,432,690)	577,878,911		577,878,911	992,860,910
6.	Contract loans (including $ ..... premium notes)	7,426,231,337	1,205,601	7,425,025,736	7,489,203,768
7.	Derivatives	1,719,366,627		1,719,366,627	2,205,635,931
8.	Other invested assets	6,255,492,152	93,971,935	6,161,520,217	5,425,319,902
9.	Receivables for securities	156,749,869		156,749,869	29,177,323
10.	Securities lending reinvested collateral assets	3,908,824,065		3,908,824,065	3,326,522,415
11.	Aggregate write-ins for invested assets	937,205,255		937,205,255	289,836,308
12.	Subtotals, cash and invested assets (Lines 1 to 11)	108,244,476,192	445,318,511	107,799,157,681	103,873,040,435
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,164,096,167		1,164,096,167	1,086,029,128
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	73,409,703	26,967	73,382,736	78,952,934
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	175,721,607		175,721,607	77,050,452
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	399,608,605	31,047,043	368,561,562	355,831,866
	16.2 Funds held by or deposited with reinsured companies	222,014,292		222,014,292	248,671,047
	16.3 Other amounts receivable under reinsurance contracts	106,684,021	106,196	106,577,825	125,285,802
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	693,127,838		693,127,838	695,239,063
18.2	Net deferred tax asset	610,023,831	226,700,337	383,323,494	462,310,745
19.	Guaranty funds receivable or on deposit	1,228,813		1,228,813	1,301,038
20.	Electronic data processing equipment and software	96,160,217	90,685,006	5,475,211	5,042,818
21.	Furniture and equipment, including health care delivery assets ($ .....)	17,231,387	17,231,387		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	150,638,743		150,638,743	105,667,872
24.	Health care ($ .....) and other amounts receivable	242,449,617	14,938,087	227,511,531	269,094,549
25.	Aggregate write-ins for other than invested assets	399,583,997	23,478,671	376,105,326	240,686,589
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	112,596,455,030	849,532,205	111,746,922,825	107,624,204,337
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	65,902,741,579		65,902,741,579	70,441,999,028
28.	Total (Lines 26 and 27)	178,499,196,609	849,532,205	177,649,664,404	178,066,203,365
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	937,205,255		937,205,255	289,836,308
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	937,205,255		937,205,255	289,836,308
2501.	Cash value of life insurance policies	199,660,140		199,660,140	209,598,217
2502.	Net deferred losses from variable annuity hedge	148,629,765		148,629,765	
2503.	Prepaid expenses	21,254,049	21,254,049		
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,040,043	2,224,622	27,815,421	31,088,372
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	399,583,997	23,478,671	376,105,326	240,686,589

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 76,158,896,519 less $ ..... included in Line 6.3 (including $ 6,084,203,857 Modco Reserve)	76,158,896,519	76,011,964,542
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	16,061,670	16,311,226
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	14,063,502,723	11,197,544,341
4.	Contract claims:		
	4.1 Life	975,181,177	1,059,026,738
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 101,579 and coupons $ ..... due and unpaid	101,579	101,579
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)	7,983,119	7,951,293
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	742,332	742,332
	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 $ ..... accident and health premiums	4,499,229	3,639,588
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 $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 122,546,885 assumed and $ 167,734,580 ceded	290,281,465	351,020,407
	9.4 Interest Maintenance Reserve	115,498,352	205,088,701
10.	Commissions to agents due or accrued-life and annuity contracts $ 27,494,507 , accident and health $ ..... and deposit-type contract funds $ 1,844,757	29,339,264	38,521,516
11.	Commissions and expense allowances payable on reinsurance assumed	7,153,894	8,120,529
12.	General expenses due or accrued	192,614,071	334,725,076
13.	Transfers to Separate Accounts due or accrued (net) (including $ (897,569,691) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(768,675,073)	(792,246,559)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(781,963)	12,075,942
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	137,165,931	193,348,107
17.	Amounts withheld or retained by reporting entity as agent or trustee	258,999,542	257,416,286
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	45,419,761	43,652,116
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	223,137,549	224,052,548
22.	Borrowed money $ 550,000,000 and interest thereon $ 11,903	550,011,903	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,075,914,831	1,200,889,811
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	2,094,505	2,154,835
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,999,999) reinsurers	2,999,999	2,999,999
	24.04 Payable to parent, subsidiaries and affiliates	1,114,121	(3,197,991)
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	230,389,917	226,618,445
	24.08 Derivatives	561,516,350	222,147,446
	24.09 Payable for securities	1,142,804,621	800,233,197
	24.10 Payable for securities lending	3,908,824,065	3,326,522,415
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,114,099,453	1,319,575,859
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	100,346,890,904	96,271,000,324
27.	From Separate Accounts Statement	65,902,741,579	70,441,999,028
28.	Total liabilities (Lines 26 and 27)	166,249,632,483	166,712,999,352
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	120,686,848	122,774,376
32.	Surplus notes	1,674,568,050	1,674,520,931
33.	Gross paid in and contributed surplus	1,835,788,610	1,835,788,610
34.	Aggregate write-ins for special surplus funds	148,629,765	
35.	Unassigned funds (surplus)	7,590,358,648	7,690,120,097
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)	11,370,031,921	11,323,204,013
38.	Totals of Lines 29, 30 and 37	11,400,031,921	11,353,204,013
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	177,649,664,404	178,066,203,365
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	960,960,542	1,216,404,791
2502.	Disbursements payable	71,231,298	29,358,082
2503.	Unclaimed accounts and uncashed checks	25,057,337	21,974,096
2598.	Summary of remaining write-ins for Line 25 from overflow page	56,850,276	51,838,891
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,114,099,453	1,319,575,859
3101.	Other surplus adjustments - derivatives	120,686,848	122,774,376
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	120,686,848	122,774,376
3401.	Variable annuity hedge	148,629,765	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	148,629,765	

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,677,909,651	2,448,178,730	13,984,255,846
2.	Considerations for supplementary contracts with life contingencies			8,363
3.	Net investment income	885,538,405	764,949,763	3,252,091,107
4.	Amortization of Interest Maintenance Reserve (IMR)	4,442,809	5,948,444	24,085,518
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(9,562,904)	170,452	(67,506,981)
6.	Commissions and expense allowances on reinsurance ceded	40,555,540	29,702,983	155,360,728
7.	Reserve adjustments on reinsurance ceded	(121,886,702)	(213,935,095)	(677,150,857)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	340,990,242	324,055,245	1,365,345,876
	8.2 Charges and fees for deposit-type contracts	7,598,915	4,152,138	21,828,721
	8.3 Aggregate write-ins for miscellaneous income	31,496,536	31,948,369	176,967,189
9.	Totals (Lines 1 to 8.3)	3,857,082,491	3,395,171,030	18,235,285,512
10.	Death benefits	515,788,990	524,213,558	2,007,817,385
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,677	1,382,354	5,788,082
12.	Annuity benefits	333,188,287	305,701,155	1,212,499,883
13.	Disability benefits and benefits under accident and health contracts	2,344,524	1,739,133	4,882,432
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,926,031,493	2,123,819,015	8,252,679,551
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	74,844,874	43,987,356	209,670,655
18.	Payments on supplementary contracts with life contingencies	79,178	80,827	409,030
19.	Increase in aggregate reserves for life and accident and health contracts	187,199,479	483,174,307	4,648,162,041
20.	Totals (Lines 10 to 19)	3,039,479,501	3,484,097,706	16,341,909,058
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	256,205,564	244,200,061	1,052,730,067
22.	Commissions and expense allowances on reinsurance assumed	3,625,929	3,025,378	(53,059,730)
23.	General insurance expenses and fraternal expenses	236,111,037	219,009,093	981,661,921
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,949,593	34,814,147	122,735,726
25.	Increase in loading on deferred and uncollected premiums	(175,331)	5,697,618	(2,127,471)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(97,705,982)	(477,629,827)	343,718,355
27.	Aggregate write-ins for deductions	13,566,071	(7,509,141)	(19,581,829)
28.	Totals (Lines 20 to 27)	3,488,056,381	3,505,705,034	18,767,986,096
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	369,026,110	(110,534,004)	(532,700,585)
30.	Dividends to policyholders and refunds to members	2,117,255	2,039,119	8,178,039
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	366,908,855	(112,573,123)	(540,878,624)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	27,761,143	(3,742,766)	210,045,745
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)	339,147,711	(108,830,357)	(750,924,369)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 8,681 (excluding taxes of $ (22,634,156) transferred to the IMR)	259,373,657	319,009,821	1,611,888,117
35.	Net income (Line 33 plus Line 34)	598,521,369	210,179,464	860,963,748
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,353,204,013	11,364,193,165	11,364,193,165
37.	Net income (Line 35)	598,521,369	210,179,464	860,963,748
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,035,507	(527,391,437)	(273,341,152)	317,596,524
39.	Change in net unrealized foreign exchange capital gain (loss)	(15,860,623)	(9,241,517)	25,308
40.	Change in net deferred income tax	29,108,947	12,570,451	88,297,336
41.	Change in nonadmitted assets	(159,016,406)	(50,884,605)	(84,286,749)
42.	Change in liability for reinsurance in unauthorized and certified companies	60,330	218,976	612,154
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	124,974,981	120,207,167	(732,115,163)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(9,562,904)	170,452	(67,506,981)
47.	Other changes in surplus in Separate Accounts Statement	9,562,904	(170,452)	67,506,981
48.	Change in surplus notes	47,119	47,119	188,477
49.	Cumulative effect of changes in accounting principles			
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		50,000	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(450,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(3,616,372)	(5,821,493)	(12,270,786)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	46,827,908	3,984,412	(10,989,152)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,400,031,921	11,368,177,577	11,353,204,013
	DETAILS OF WRITE-INS			
08.301.	Fee income	24,221,079	26,572,968	159,833,998
08.302.	Miscellaneous income	7,275,458	5,375,400	17,133,191
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	31,496,536	31,948,369	176,967,189
2701.	Miscellaneous disbursements	11,364,817	(8,662,447)	(31,027,209)
2702.	Net periodic benefit cost	2,195,273	1,108,282	8,329,961
2703.	Contingency expense	5,982	45,024	3,115,419
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,566,071	(7,509,141)	(19,581,829)
5301.	Adjustment to retirement plans	(1,528,844)	(3,835,796)	(3,732,296)
5302.	Other surplus adjustments - derivatives	(2,087,528)	(1,985,697)	(8,093,853)
5303.	Other surplus adjustments - miscellaneous			(444,637)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,616,372)	(5,821,493)	(12,270,786)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,585,923,743	2,460,311,338	13,658,399,842
2. Net investment income	758,746,185	671,865,767	3,244,706,502
3. Miscellaneous income	333,082,929	193,027,027	1,072,748,086
4. Total (Lines 1 to 3)	3,677,752,856	3,325,204,132	17,975,854,430
5. Benefit and loss related payments	2,969,665,868	2,982,274,524	11,645,633,261
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(111,714,564)	(433,898,743)	260,518,287
7. Commissions, expenses paid and aggregate write-ins for deductions	698,036,500	571,504,482	1,997,887,328
8. Dividends paid to policyholders	2,085,428	2,282,653	8,653,607
9. Federal and foreign income taxes paid (recovered) net of $ (5,056,003) tax on capital gains (losses)	3,024,442	22,731,211	215,042,604
10. Total (Lines 5 through 9)	3,561,097,673	3,144,894,127	14,127,735,087
11. Net cash from operations (Line 4 minus Line 10)	116,655,182	180,310,005	3,848,119,343
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,206,354,980	2,058,514,604	8,033,939,177
12.2 Stocks	11,113,509	16,919,473	50,233,140
12.3 Mortgage loans	327,297,936	282,256,894	1,310,590,237
12.4 Real estate		10,776,688	10,776,688
12.5 Other invested assets	688,758,515	685,545,383	2,388,422,829
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	59	(507)	(33,209)
12.7 Miscellaneous proceeds	860,511,544	763,458,257	2,052,170,345
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,094,036,543	3,817,470,792	13,846,099,206
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,024,953,668	3,570,448,374	15,960,243,352
13.2 Stocks	42,238,272	5,922,691	59,282,712
13.3 Mortgage loans	1,413,137,094	356,921,402	2,153,992,017
13.4 Real estate	6,234,807	3,907,305	56,625,641
13.5 Other invested assets	1,378,860,307	692,204,987	3,279,968,808
13.6 Miscellaneous applications	1,840,690,561	730,593,067	1,824,294,504
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,706,114,709	5,359,997,827	23,334,407,034
14. Net increase (or decrease) in contract loans and premium notes	(64,090,903)	(76,630,590)	(201,119,850)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,547,987,263)	(1,465,896,445)	(9,287,187,978)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		50,000	
16.3 Borrowed funds	550,011,903	(48,825,609)	(48,825,609)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,822,709,566	613,083,471	4,240,534,762
16.5 Dividends to stockholders			302,739,847
16.6 Other cash provided (applied)	643,628,612	(118,436,978)	542,812,214
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,016,350,082	445,870,884	4,431,781,520
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)	(414,981,999)	(839,715,556)	(1,007,287,115)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	992,860,910	2,000,148,025	2,000,148,025
19.2 End of period (Line 18 plus Line 19.1)	577,878,911	1,160,432,469	992,860,910

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

20.0001. Bonds disposed and acquired	151,094,910	181,007,688	747,449,348
20.0002. Mortgage loans disposed and acquired	7,058,340	21,417,867	104,251,148
20.0003. Premium tax credits received	624,999	349,999	7,794,999
20.0004. Stocks disposed and acquired	253,100	1,115,200	26,632,000
20.0005. Bond interest in-kind received	30,034	741,924	3,823,758
20.0006. Interest purchased received as premiums			7,106,667
20.0007. Federal tax credits received		15,663,159	21,648,138
20.0008. Assets in-kind received as deposits			515,306,553
20.0009. Assets in-kind received as premiums			245,436,292

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

20.0010. Bond dividend paid to parent			147,260,153
20.0011. Bond dividend received from subsidiary			20,006,200
20.0012. Bonds converted to stock			9,641,867

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	1,260,180,910	993,716,956	4,536,206,139
3.	Ordinary individual annuities	1,614,917,906	1,527,995,488	7,202,381,743
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	139,305,974	3,708,863	1,542,654,206
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,014,404,790	2,525,421,307	13,281,242,088
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,014,404,790	2,525,421,307	13,281,242,088
14.	Deposit-type contracts	1,136,170,256	96,586,250	2,016,784,803
15.	Total (Lines 13 and 14)	4,150,575,046	2,622,007,557	15,298,026,891
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

The following table reconciles the Company's net income for the three months ended March 31, 2022 and the year ended December 31, 2021 and statutory surplus as of March 31, 2022 and December 31, 2021, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	March 31, 2022	December 31, 2021
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$598,521,369	$860,963,748
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$598,521,369	$860,963,748
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,400,031,922	$11,353,204,013
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,400,031,922	$11,353,204,013

B. No significant change

C. Accounting Policies:

1. No significant change

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

3-5. No significant change

6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7-8. No significant change

9. The Company applies hedge accounting as prescribed by Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, by designating derivative instruments as either fair value or cash flow hedges on the inception date of the hedging relationship. At the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction. In this documentation, the Company specifically identifies the asset, liability, firm commitment, or forecasted transaction that has been designated as the hedged item and states how the hedging instrument is expected to hedge the risks related to the hedged item. The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements in a manner consistent with the hedged asset or liability (amortized cost or fair value). Changes in the carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged asset or liability are recorded.

To the extent the Company chooses not to designate a derivative as a hedge or the designated derivative no longer meets the criteria of an effective hedge, the derivative is accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax and any change in fair value attributable to changes in foreign exchange rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged items. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

Carrying value is calculated based on the gross derivative asset or liability position. If the carrying value of the derivative is positive, the amount is recorded in assets, derivatives. If the carrying value of the derivative is negative, the amount is recorded in liabilities, derivatives. The Company's receivable for the return of cash collateral pledged is recorded in assets, aggregate write-ins for invested assets. The Company's obligation to return cash collateral received is recorded in liabilities, aggregate write-ins for liabilities.

Gains and losses on terminated derivative instruments that are hedging bonds are subject to the Interest Maintenance Reserve (IMR). Gains and losses on terminated forward starting swap positions that are hedging anticipatory purchases of bonds are deferred to unearned investment income if the effective date of the forward starting swap is beyond the current fiscal year. Once the effective date

NOTES TO FINANCIAL STATEMENTS

is within the current fiscal year, the gains and losses are transferred from unearned investment income to the IMR. Gains and losses on terminated derivative instruments that are hedging the surplus notes are recorded directly to surplus as a change in aggregate write-ins for other than special surplus funds and amortized as an increase in net investment income over the life of the surplus notes utilizing the effective interest method.

Periodic net settlements on derivatives designated as hedges are recorded on an accrual basis consistent with the hedged items and for hedging derivatives designated under SSAP No. 108 in net investment income. Periodic net settlements on derivatives not designated as hedging are recorded on an accrual basis in net investment income.

The Company also applies hedge accounting as prescribed by SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*. Designated derivatives are reported at fair value and fair value fluctuations attributable to the hedged risk that offsets the current period change in the designated portion of VM-21 reserve liability are recognized as a realized gain or loss. Fair value fluctuations attributable to the hedged risk that does not offset the current period change in the designated portion of the VM-21 reserve liability are recognized as a deferred asset (admitted) or deferred liability. The deferred asset or liability is amortized on a straight-line basis into realized gains or losses over a period not to exceed 10 years. An amount equal to the net deferred asset or liability must be allocated from unassigned funds and presented separately within special surplus. See Note 8.

10-13. No significant change

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company determined the investment for commercial mortgage loans where the Company is a participant or co-lender in the mortgage loan agreement disclosed in Note 5A.4, line 5a, All Other was not accurately presented as of December 31, 2021, which was not restated. The investment for commercial mortgage loans where the Company is a participant or co-lender in the mortgage loan agreement reported was $1.4 billion and the amount that should have been reported was $1.1 billion, resulting in an overstatement of $0.3 billion. There was no impact to assets, liabilities, surplus, the summary of operations or other notes.

Effective January 1, 2021, the Company adopted revisions to Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, to ensure reporting consistency for derivatives with financing components. A financing derivative is one which the premium to acquire the derivative is paid throughout the derivative term, or at maturity. The revisions require that at acquisition and subsequently, the gross reported fair value of the derivative shall exclude the impact of the financing premiums and the premiums payable shall be separately reported as payable for securities. The impact of the adoption on January 1, 2021 was an increase to Derivatives (page 2, line 7) of $331 million, an increase to Investment Income Due and Accrued (page 2, line 14) of $290 million and an increase to Payable for Securities (page 3, line 24.09) of $621 million.

Effective January 1, 2021, the Company adopted SSAP No. 26R, *Bonds*, and SSAP No. 32R, *Preferred Stock*, which clarified the valuation and measurement for perpetual bonds and stocks held as investments. Perpetual bonds and preferred stocks, previously reported at amortized cost, shall now be reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. The impact of this adoption on the Company's financial statements was immaterial.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2022 were:

	Maximum	Minimum
a. Farm	4.35%	3.25%
b. Construction and Land Development	0.00%	0.00%
c. Multi-family Residential	N/A	N/A
d. Commercial	3.86%	2.05%

2-3. No significant change

NOTES TO FINANCIAL STATEMENTS

4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$941,881,828	$0	$237,908,697	$0	$15,707,390,376	$106,777,175	$16,993,958,076
(b) 30-59 Days Past Due	16,505,292	0	0	0	0	0	16,505,292
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	5,727,467	0	0	0	0	0	5,727,467
(e) 180+ Days Past Due	0	0	177,160	0	0	0	177,160
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$5,727,467	$0	$0	$0	$0	$0	$5,727,467
(b) Interest Accrued	121,168	0	0	0	0	0	121,168
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,079,116,891	$106,777,175	$1,185,894,066
b. Prior Year							
1. Recorded Investment							
(a) Current	$930,654,076	$0	$238,914,977	$0	$14,643,943,186	$106,757,756	$15,920,269,995
(b) 30-59 Days Past Due	1,572,110	0	0	0	0	0	1,572,110
(c) 60-89 Days Past Due	647,336	0	177,160	0	0	0	824,496
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,380,345,554 *	$106,757,756	$1,487,103,310

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,819 million and $2,823 million at March 31, 2022 and December 31, 2021, respectively.

* Investment for commercial mortgage loans where the Company is a participant or co-lender in the mortgage loan agreement was not accurately presented as of December 31, 2021 (See Note 2).

5-9. No significant change

B-C. No significant change

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

1. Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. No other than temporary impairments (OTTIs) were recognized on LBASS due to intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

3. The following table presents all LBASS with an OTTI recognized in the current reporting period, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
10623*AA4	$8,516,667	$7,665,000	$851,667	$7,665,000	$7,665,000	3/31/2022
Total	XXX	XXX	$851,667	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of March 31, 2022 are as follows:

		March 31, 2022
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$323,344,441
	2. 12 Months or Longer	137,265,481
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$6,986,860,539
	2. 12 Months or Longer	1,308,644,732

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

   In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant change

3. Collateral Received

   a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$3,908,824,065
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	3,908,824,065
(g)	Securities Received	0
(h)	Total Collateral Received	$3,908,824,065

   2. The Company did not have any cash collateral received from dollar repurchase agreements.

   b. The Company has not sold or repledged collateral received from securities lending agreements.

   c. No significant change

4. No significant change

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	983,824,065	983,824,065
(c)	31 to 60 Days	2,225,000,000	2,225,000,000
(d)	61 to 90 Days	700,000,000	700,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	3,908,824,065	3,908,824,065
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$3,908,824,065	$3,908,824,065

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in highly liquid assets with a minimum 20% of invested cash collateral assets maturing within 30 days and the remaining invested cash collateral maturing within 90 days.

6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge for the reporting period.

7. The Company does not have any collateral for securities lending transactions that extend beyond one year from March 31, 2022.

F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company entered into a short-term reverse repurchase agreement and also invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by United States (U.S.) Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements had a maximum maturity of 90 days and are indemnified by the Company's securities lending agent against counterparty default. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

2. Type of Repo Trades Used

		First Quarter
(a)	Bilateral (Yes/No)	No
(b)	Tri-party (Yes/No)	Yes

3. Original (Flow) & Residual Maturity

		First Quarter
a. Maximum Amount		
(a)	Open - No Maturity	$0
(b)	Overnight	200,000,000
(c)	2 Days to 1 Week	625,000,000
(d)	> 1 Week to 1 Month	550,000,000
(e)	> 1 Month to 3 Months	2,925,000,000
(f)	> 3 Months to 1 Year	0
(g)	> 1 Year	0

		First Quarter
b. Ending Balance		
(a)	Open - No Maturity	$0
(b)	Overnight	200,000,000
(c)	2 Days to 1 Week	150,000,000
(d)	> 1 Week to 1 Month	250,000,000
(e)	> 1 Month to 3 Months	2,925,000,000
(f)	> 3 Months to 1 Year	0
(g)	> 1 Year	0

NOTES TO FINANCIAL STATEMENTS

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

		First Quarter
(a)	Maximum Amount	$3,799,715,912
(b)	Ending Balance	3,749,861,346

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

		None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE					
(a)	Bonds - FV	$0	$1,074,808,907	$1,407,049,004	$886,111,573
(b)	LBASS - FV	0	0	0	0
(c)	Preferred Stock - FV	0	0	0	0
(d)	Common Stock - FV	0	0	0	0
(e)	Mortgage Loans - FV	0	0	0	0
(f)	Real Estate - FV	0	0	0	0
(g)	Derivatives - FV	0	0	0	0
(h)	Other Invested Assets - FV	0	0	0	0
(i)	Total Assets - FV	$0	$1,074,808,907	$1,407,049,004	$886,111,573

		NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE					
(a)	Bonds - FV	$381,891,862	$0	$0	$0
(b)	LBASS - FV	0	0	0	0
(c)	Preferred Stock - FV	0	0	0	0
(d)	Common Stock - FV	0	0	0	0
(e)	Mortgage Loans - FV	0	0	0	0
(f)	Real Estate - FV	0	0	0	0
(g)	Derivatives - FV	0	0	0	0
(h)	Other Invested Assets - FV	0	0	0	0
(i)	Total Assets - FV	$381,891,862	$0	$0	$0

7. Collateral Provided - Secured Borrowing

	First Quarter
a. Maximum Amount	
1. Cash	$3,850,000,000
2. Securities - FV	0
3. Securities - BACV	0
4. Nonadmitted Subset - BACV	0

	First Quarter
b. Ending Balance	
1. Cash	$3,525,000,000
2. Securities - FV	0
3. Securities - BACV	0
4. Nonadmitted Subset - BACV	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

		Amortized Cost	Fair Value
(a)	Overnight and Continuous	$0	$0
(b)	30 Days or Less	600,000,000	600,000,000
(c)	31- 90 Days	2,925,000,000	2,925,000,000
(d)	> 90 Days	0	0

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter
a. Maximum Amount	
1. Cash	$3,850,000,000
2. Securities - FV	0

	First Quarter
b. Ending Balance	
1. Cash	$3,525,000,000
2. Securities - FV	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter
a. Maximum Amount	
1. Repo Securities Sold/Acquired with Cash Collateral	$3,850,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0

	First Quarter
b. Ending Balance	
1. Repo Securities Sold/Acquired with Cash Collateral	$3,525,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	3,908,824,065	0	0	0	3,908,824,065	3,326,522,415	582,301,650	0	3,908,824,065	2.190%	2.200%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	21,770,197	0	0	0	21,770,197	16,675,671	5,094,526	0	21,770,197	0.012%	0.012%
i. FHLB Capital Stock	42,264,800	0	0	0	42,264,800	22,198,700	20,066,100	0	42,264,800	0.024%	0.024%
j. On Deposit With States	6,041,545	0	0	0	6,041,545	6,043,552	(2,007)	0	6,041,545	0.003%	0.003%
k. On Deposit With Other Regulatory Bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	2,195,167,963	0	0	0	2,195,167,963	1,080,951,706	1,114,216,257	0	2,195,167,963	1.230%	1.236%
m. Pledged as Collateral Not Captured in Other Categories	192,298,981	0	0	0	192,298,981	146,938,444	45,360,537	0	192,298,981	0.108%	0.108%
n. Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o. Total Restricted Assets	$6,366,367,551	$0	$0	$0	$6,366,367,551	$4,599,330,488	$1,767,037,063	$0	$6,366,367,551	3.567%	3.583%

(a) Subset of Column 1

(b) Subset of Column 3

(c) Column 5 Divided by Asset Page, Column 1, Line 28

(d) Column 9 Divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivative Contracts	$170,634,574	$0	$0	$0	$170,634,574	$125,655,101	$44,979,473	$170,634,574	0.096%	0.096%
Reinsurance Agreement Cash Pledged	21,664,407	0	0	0	21,664,407	21,283,343	381,064	21,664,407	0.012%	0.012%
Total (c)	$192,298,981	$0	$0	$0	$192,298,981	$146,938,444	$45,360,537	$192,298,981	0.108%	0.108%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

3. The Company did not have other restricted assets.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted & Nonadmitted) (*)	% of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$575,520,000	$575,520,000	0.511%	0.515%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$3,908,824,065	$3,908,824,065	3.472%	3.498%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$4,484,344,065	$4,484,344,065	3.983%	4.013%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$4,484,344,065	4.469%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset March 31, 2022	Nonadmitted Asset March 31, 2022	Net Admitted Asset March 31, 2022
a. WCFI Designation 1	$234,147,618	$0	$234,147,618
b. WCFI Designation 2	311,688,552	0	311,688,552
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$545,836,170	$0	$545,836,170

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$497,223,928
b. 181 to 365 Days	48,612,242
c. Total	$545,836,170

3. The Company did not have any events of default on WCFI.

N. The Company does not have any offsetting and netting of assets and liabilities.

O-Q. No significant change

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1. No significant change

2. The Company primarily utilizes derivative instruments to manage its exposure to interest rate risk, foreign currency risk and equity risk, collectively "market risk", and credit risk. Derivative instruments are also used to manage the duration mismatch of general account assets and liabilities. Derivatives may be exchange-traded or contracted in the over-the-counter (OTC) market. The Company's OTC derivatives are primarily bilateral contracts between two counterparties. Certain of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The Company utilizes a variety of derivative instruments including swaps, exchange-traded futures and options. See Note 16.

Fair Value Hedges

The Company offers life insurance products with indexed account options. The interest credited on the indexed accounts is a function of the underlying domestic and/or international equity index, subject to various caps, thresholds and participation rates.

The Company utilizes equity call options to hedge the credit paid to the policyholder on the underlying index for its life insurance products with indexed account options. These equity call options are contracts to buy the index at a predetermined time at a contracted price. The contracts will be net settled in cash based on differentials in the index at the time of exercise and the strike price subject to a cap, net of option premiums. These equity call options are designated as a fair value hedge under statutory accounting principles with changes in fair value recorded in net realized capital gains (losses).

The Company utilizes foreign currency interest rate swap agreements to convert floating foreign denominated liabilities to floating U.S. dollar liabilities. A foreign currency interest rate swap involves the exchange of an initial principal amount in two currencies, and the agreement to re-exchange the currencies at a future date, at an agreed-upon exchange rate. There are also periodic exchanges of interest payments in the two currencies at specified intervals, calculated using agreed-upon interest rates, exchange rates and the exchanged principal amounts. The Company enters into these agreements primarily to manage the currency risk associated with investments and liabilities that are denominated in foreign currencies. The main currency swapped that the Company has designated as fair value hedges is the Canadian dollar.

NOTES TO FINANCIAL STATEMENTS

Cash Flow Hedges

The Company utilizes foreign currency interest rate swap agreements to convert fixed or floating foreign denominated liabilities to U.S. dollar fixed liabilities. The main currencies swapped that the Company has designated as cash flow hedges are the British pound and the Swiss franc.

The Company also utilizes interest rate swaps to hedge against reinvestment risk embedded in products with long durations. An interest rate swap agreement involves the exchange, at specified intervals, of interest payments resulting from the difference between fixed rate and floating rate interest amounts calculated by reference to an underlying notional amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party.

Derivatives Not Designated as Hedging Instruments

The Company offers a rider on certain variable annuity contracts that guarantees net principal over specified periods, as well as riders on certain variable annuity contracts that guarantee a minimum withdrawal benefit over specified periods, subject to certain restrictions.

The Company utilizes total return swaps, exchange-traded futures and equity put options based upon domestic and international equity market indices to economically hedge the equity risk of the guarantees in its variable annuity products. Total return swaps are swaps whereby the Company agrees to exchange the difference between the economic risk and reward of an equity index and a floating rate of interest, calculated by reference to an agreed upon notional amount. Cash is paid and received over the life of the contract based on the terms of the swap. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the underlying equity indices, and to post variation margin on a daily basis in an amount equal to the change in the daily fair value of those contracts. The equity put options involve the exchange of an upfront payment for the return, at the end of the option agreement, of the equity index below a specified strike price. The Company also utilizes interest rate swaps to manage interest rate risk in the variable annuity products.

The Company offers fixed indexed annuity products where interest is credited to the policyholder's account balance based on domestic and/or international equity index changes, subject to various caps or participation rates. The Company utilizes total return swaps, exchange-traded equity futures and equity call options based upon market indices to economically hedge the interest credited to the policyholder based upon the underlying equity index. These equity call option contracts involve the exchange of an upfront premium payment for the return, at the end of the option agreement, of the differentials in the index at the time of exercise and the strike price subject to a cap.

Interest rate swaps are used by the Company to reduce market risk from changes in interest rates and other interest rate exposure arising from duration mismatches between assets and liabilities.

Foreign currency interest rate swap agreements are used to convert foreign-denominated assets or liabilities to U.S. dollar assets or liabilities. The main currencies that the Company economically hedges are the euro, British pound, and Canadian dollar.

3-4. No significant change

5. $162 million of option premium expense recorded in net investment income for the one-year equity call options hedging life indexed account insurance products was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.

6-7. No significant change

8. For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2022	$463,407,040
2023	258,069,787
2024	34,418,598
2025	33,654,893
Thereafter	68,136,601
Total Undiscounted Future Settled Premium Commitments	$857,686,919

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2021	$791,324,345	$1,479,717,283	$1,479,717,283
Current Year - 2022	$857,686,919	$1,232,587,779	$1,232,587,779

NOTES TO FINANCIAL STATEMENTS

B. Derivatives Under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*

1. Hedging Relationship #0001 - Clearly Defined Hedging Strategy (CDHS) - Rho Hedge

The hedged obligation consists of a portion of the Company's guaranteed benefits on variable annuity contracts, including related minimum benefit guarantees that is sensitive to interest rate movement. Changes in interest rates impact the present value of future product cash flows (discount rate), as well as the value of the investments comprising the account value to be assessed against the guarantee. The hedged portion of the block is determined on a monthly basis based on the percentage of the economic liability being hedged.

Under this Valuation Manual section VM-21 compliant CDHS, interest rate risk may be hedged by a duration matched portfolio of interest sensitive derivatives, such as treasury futures, interest rate swaps, interest rate swaptions or treasury caps/floors. The Company entered into this hedging relationship effective January 1, 2022 and no changes have occurred since inception. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of March 31, 2022.

2. Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

Amortization Year	Deferred Assets	Deferred Liabilities
1. 2022	($11,147,228)	$0
2. 2023	(14,862,977)	0
3. 2024	(14,862,977)	0
4. 2025	(14,862,977)	0
5. 2026	(14,862,977)	0
6. 2027	(14,862,977)	0
7. 2028	(14,862,977)	0
8. 2029	(14,862,977)	0
9. 2030	(14,862,977)	0
10. 2031	(18,578,721)	0
Total	($148,629,765)	$0

b. Total Deferred Balance * ($148,629,765)

**Should agree to Column 19 of Schedule DB, Part E*

c. Reconciliation of Amortization

1. Prior Year Total Deferred Balance	$0
2. Current Year Amortization	0
3. Current Year Deferred Recognition	(148,629,765)
4. Ending Deferred Balance [1-(2+3)]	$148,629,765

d. The Company did not remove derivatives from classification SSAP No. 108 and capture in scope of SSAP No. 86.

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108.

1. Total Derivative Fair Value Change	($171,396,572)
2. Unrealized Gain/Loss Recognized Prior to Reclassification to SSAP No. 108	(20,392,895)
3. Other Changes	0
4. Fair Value Changes Available for Applicants Under SSAP No. 108 [1-(2+3)]	($151,003,677)

3. The Company did not have any hedging strategies no longer identified as highly effective previously captured within the scope of SSAP No. 108.

4. The Company did not elect to terminate the hedging strategy and/or discontinue the special accounting provisions permitted within SSAP No. 108.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

No significant change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-E. No significant change

F. Guarantees: The Company entered into agreements with PLRL, Pacific Life Re (Australia) Pty Limited (PLRA), RIBM and RGBM, all such entities being wholly-owned indirect subsidiaries of Pacific LifeCorp, to guarantee the performance of reinsurance obligations of PLRL, PLRA, RIBM and RGBM, respectively. The guarantees for PLRL, PLRA and RIBM are secondary to the guarantees provided by Pacific LifeCorp and would only be triggered in the event of nonperformance by PLRL, PLRA or RIBM and Pacific LifeCorp. PLRL, PLRA, RIBM and RGBM each pay the Company a fee for their respective guarantees.

The Company's guarantee to provide funds on Pacific LifeCorp's behalf of up to 165 million pounds sterling to Pacific Life Re Limited (PLRL) in the event of nonperformance of a contingent capital commitment between Pacific LifeCorp and PLRL was terminated on January 1, 2022.

G-O. No significant change

11. DEBT

A. The Company maintains a $700 million commercial paper program. There was $400 million commercial paper debt outstanding as of March 31, 2022. The weighted average interest rate for the borrowings outstanding under the commercial paper program was 0.40% as of March 31, 2022. In addition, the Company and Pacific LifeCorp maintain a $1.0 billion senior revolving credit facility available to both borrowers up to the full commitment amount with a maturity date of June 2026. This facility serves as a back-up line of credit to the commercial paper program. Interest is at variable rates. This facility had no debt outstanding as of March 31, 2022. The revolving credit facility has certain debt covenants and the Company believes it was in compliance with those debt covenants as of March 31, 2022. The Company maintains a reverse repurchase line of credit with various financial institutions. There was no debt outstanding in connection with these lines of credit as of March 31, 2022.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of Topeka. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.8 billion and $1.5 billion as of March 31, 2022 and December 31, 2021, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. The Company received advances under short-term debt arrangements to provide for additional liquidity. As of March 31, 2022, these borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations.* There was no debt outstanding with the FHLB as of December 31, 2021.

Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	41,764,800	41,764,800	0
(c) Activity Stock	0	0	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$42,264,800	$42,264,800	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,780,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	21,495,600	21,495,600	0
(c) Activity Stock	0	0	0
(d) Excess Stock	203,100	203,100	0
(e) Aggregate Total (a+b+c+d)	$22,198,700	$22,198,700	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,458,000,000	XXX	XXX

* Required stock

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	41,764,800	41,764,800	0	0	0	0

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$2,216,620,237	$2,195,167,963	$939,216,111
2. Current Year General Account Total Collateral Pledged	2,216,620,237	2,195,167,963	939,216,111
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	1,100,281,937	1,080,951,706	488,790,111

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$2,216,620,237	$2,195,167,963	$939,216,111
2. Current Year General Account Maximum Collateral Pledged	2,216,620,237	2,195,167,963	939,216,111
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	1,107,886,550	1,087,249,752	488,790,111

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$150,000,000	$150,000,000	$0	XXX
(b) Funding Agreements	789,216,111	789,216,111	0	$789,216,111
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$939,216,111	$939,216,111	$0	$789,216,111
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	488,790,111	488,790,111	0	$488,790,111
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$488,790,111	$488,790,111	$0	$488,790,111

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$150,000,000	$150,000,000	$0
2. Funding Agreements	789,216,111	789,216,111	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$939,216,111	$939,216,111	$0

c. The Company's current borrowings from FHLB are not subject to prepayment penalties.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
a. Service Cost	$1,091,252	$4,365,008	$0	$0	$0	$0
b. Interest Cost	391,214	1,564,855	33,500	134,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	396,879	1,587,515	0	0	0	0
f. Prior Service Cost or Credit	28,137	112,546	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	1,768,683	0	0	0	0
h. Total Net Periodic Benefit Cost	$1,907,482	$9,398,607	$33,500	$134,000	$0	$0

5-18. No significant change

B-I. No significant change

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A-I. No significant change

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of March 31, 2022:

1. Cumulative Unrealized Gains and (Losses): $170 million

2. Nonadmitted Assets: $850 million

3. Separate Account Business: $0 million

4. Asset Valuation Reserve (AVR): $1,076 million

5. Provision for Reinsurance: $0 million

NOTES TO FINANCIAL STATEMENTS

K. The Company Issued the Following Surplus Debentures or Similar Obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	384,555,000	384,555,000	0
00003	01/22/2013	5.125%	500,000,000	Y	406,959,023	407,000,892	0
00004	10/24/2017	4.300%	750,000,000	N	749,457,908	749,463,158	0
Total	XXX	XXX	$2,400,000,000	XXX	$1,674,520,931	$1,674,568,050	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00001	$0	$330,448,661	0	$0	$16,451,000	12/30/2023
00002	0	958,921,983	0	0	615,445,000	06/15/2039
00003	1,402,508	202,200,362	0	0	89,510,000	01/25/2043
00004	14,064,583	143,064,583	0	0	0	10/24/2067
Total	$15,467,091	$1,634,635,589	XXX	$0	$721,406,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject To Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used To Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00001	N	N	N	N/A	N/A
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party To the Surplus Note Issuer? (Y/N)
00001	N/A	N/A	N
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
Total	N/A	N/A	XXX

L-M. No significant change

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

1. No significant change

2. Nature and Circumstances of Guarantees:

Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement.	Liability Recognition of Guarantee. (Include Amount Recognized at Inception. If No Initial Recognition, Document Exception Allowed Under SSAP No. 5R.)	Ultimate Financial Statement Impact If Action Under the Guarantee Is Required.	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could Be Required to Make Under the Guarantee. If Unable to Develop an Estimate, This Should Be Specifically Noted.	Current Status of Payment or Performance Risk of Guarantee. Also Provide Additional Discussion as Warranted.
In connection with the operations of certain subsidiaries, Pacific Life has made commitments to provide for additional capital funding as may be required.	Recognition is exempted under SSAP No. 5R. paragraph 18.d.	Unlimited	Unlimited	None pending at 3/31/2022
Pacific Life guarantees the performance of reinsurance obligations of PLRL, PLRA, RIBM and RGBM.	Recognition is exempted under SSAP No. 5R. paragraph 18.g.	Unlimited	Unlimited	None pending at 3/31/2022
Total				XXX

3. No significant change

B-F. No significant change

15. LEASES

No significant change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

1. The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
a. Swaps	$15,554,487,100	$10,735,576,491	$0	$0
b. Futures	3,171,232,959	2,730,632,717	0	0
c. Options	23,641,483,062	23,087,423,542	0	0
d. Total	$42,367,203,121	$36,553,632,750	$0	$0

See Schedule DB for additional detail.

2-4. No significant change

NOTES TO FINANCIAL STATEMENTS

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. No significant change

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at March 31, 2022 was $3.8 billion, with fair value of $3.8 billion. Under these agreements, the Company recorded cash collateral received of $3.9 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. This collateral is not restricted, and there is no collateral that extends beyond one year from March 31, 2022. See Note 5.E. At March 31, 2022, there were no separate accounts securities lending arrangements.

2. The Company did not enter into agreements to service assets or liabilities.

3. No significant change

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

NOTES TO FINANCIAL STATEMENTS

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of March 31, 2022:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$21,563,778	$0	$0	$21,563,778
LBASS	0	0	131,119,864	0	131,119,864
Total Bonds	0	21,563,778	131,119,864	0	152,683,642
Preferred Stocks					
Industrial and Miscellaneous	0	498,464	5,999,987	0	6,498,451
Total Preferred Stock	0	498,464	5,999,987	0	6,498,451
Common Stocks					
Industrial and Miscellaneous	10,328,766	0	42,264,800	0	52,593,566
Affiliates	139,014,116 (a)	0	0	0	139,014,116
Total Common Stocks	149,342,882	0	42,264,800	0	191,607,682
Derivatives					
Foreign Currency and Interest Rate Swaps	0	168,936,107	0	0	168,936,107
Equity Derivatives	77,500,102	0	1,472,930,418	0	1,550,430,520
Total Derivatives	77,500,102	168,936,107	1,472,930,418	0	1,719,366,627
Separate Account Assets (b)	62,575,936,845	0	0	702,581,409	63,278,518,254
Total Assets at Fair Value/NAV	$62,802,779,829	$190,998,349	$1,652,315,069	$702,581,409	$65,348,674,656
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$531,334,606	$0	$0	$531,334,606
Equity Derivatives	0	0	12,488,102	0	12,488,102
Total Derivatives	0	531,334,606	12,488,102	0	543,822,708
Total Liabilities at Fair Value	$0	$531,334,606	$12,488,102	$0	$543,822,708

(a) Consists of mutual funds managed by affiliated entities.
(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at January 1, 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	Sales	Settlements	Ending Balance at March 31, 2022
Bonds										
LBASS	$103,165,594	$35,306,584 (a)	$0	($4,270,379)	($2,708,268)	$0	$0	$0	($373,667)	$131,119,864
Preferred Stock										
Industrial and Miscellaneous	1,000,999	0	0	0	(999)	4,999,987	0	0	0	5,999,987
Common Stocks										
Industrial and Miscellaneous	22,198,700	0	0	324,000	0	19,795,200	0	(53,100)	0	42,264,800
Derivatives, net	1,906,038,257	0	0	32,698,893	(222,404,350)	144,420,967	0	0	(400,311,451)	1,460,442,316
Total	$2,032,403,550	$35,306,584	$0	$28,752,514	($225,113,617)	$169,216,154	$0	($53,100)	($400,685,118)	$1,639,826,967

(a) Transferred into Level 3 due to carrying value adjustments down to fair value

3. Transfers in and/or out are recognized at the end of each quarter.

4. The fair values of bonds, preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

NOTES TO FINANCIAL STATEMENTS

For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management's best estimate is used.

Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company's portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company's own assumptions about the inputs market participants would use.

Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

The Company applies controls over the valuation process. Prices are reviewed and approved by the Company's professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company's investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency and interest rate swaps and equity options. Internal models are used to value equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. The Company accounts for certain derivatives that are designated as cash flow hedges in the same manner as the hedged liability, which are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of investments in mutual funds and hedge funds.

Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of March 31, 2022:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

NOTES TO FINANCIAL STATEMENTS

Other Invested Assets: Other invested assets consist primarily of surplus note investments held from other insurance providers and WCFIs that are NAIC rated 1 or 2. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to determine the estimated fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk and use of carrying values to approximate fair value due to the short-term nature of certain deposit-type contracts.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

C. Fair Value by Financial Instrument Type:

March 31, 2022

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$68,674,465,374	$69,005,455,076	$0	$63,902,636,352	$4,771,829,022	$0	$0
Preferred Stocks	6,498,451	6,498,451	0	498,464	5,999,987	0	0
Common Stocks (2)	191,607,682	191,607,682	149,342,882	0	42,264,800	0	0
Mortgage Loans	16,711,466,167	17,016,367,995	0	0	16,711,466,167	0	0
Cash, Cash Equivalents and Short-Term Investments	577,851,915	577,878,911	398,947,848	16,000,991	162,903,076	0	0
Contract Loans	7,425,025,736	7,425,025,736	0	0	7,425,025,736	0	0
Derivatives, net	1,113,354,290	1,157,850,277	77,500,102	(424,588,128)	1,460,442,316	0	0
Securities Lending Reinvested Collateral Assets (3)	3,908,824,065	3,908,824,065	0	3,908,824,065	0	0	0
Other Invested Assets (2)	813,894,740	814,640,381	0	777,402,052	36,492,688	0	0
Separate Account Assets	65,657,202,624	65,902,741,579	62,575,936,845	2,058,956,565	319,727,805	702,581,409	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	14,090,550,402	13,979,014,068	0	9,506,718,500	4,583,831,902	0	0
Separate Account Liability for Deposit-Type Contracts	5,524,866	5,524,866	0	0	5,524,866	0	0

December 31, 2021

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$72,459,596,331	$67,346,280,851	$0	$67,641,478,193	$4,818,118,138	$0	$0
Preferred Stocks	1,537,839	1,537,839	0	536,840	1,000,999	0	0
Common Stocks (2)	165,147,531	165,147,531	142,948,831	0	22,198,700	0	0
Mortgage Loans	16,604,932,261	15,922,666,601	0	0	16,604,932,261	0	0
Cash, Cash Equivalents and Short-Term Investments	992,832,698	992,860,910	812,792,648	30,072,116	149,967,934	0	0
Contract Loans	7,489,203,768	7,489,203,768	0	0	7,489,203,768	0	0
Derivatives, net	1,983,488,485	1,983,488,485	82,175,153	(4,724,925)	1,906,038,257	0	0
Securities Lending Reinvested Collateral Assets (3)	3,326,522,415	3,326,522,415	0	3,326,522,415	0	0	0
Other Invested Assets (2)	776,416,967	743,123,115	0	714,660,836	61,756,131	0	0
Separate Account Assets	70,462,177,552	70,441,999,028	67,331,262,714	2,253,971,993	229,737,146	647,205,699	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	11,704,543,107	11,107,651,049	0	6,919,167,232	4,785,375,875	0	0
Separate Account Liability for Deposit-Type Contracts	5,594,297	5,594,297	0	0	5,594,297	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes payable for securities lending as it equals the securities lending reinvested collateral

(4) Excludes deposit liabilities with no defined or contractual maturities

NOTES TO FINANCIAL STATEMENTS

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 60 months as of March 31, 2022. There are no unfunded commitments of investments measured using the NAV practical expedient as of March 31, 2022.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1-2. No significant change

3. Other Disclosures

The Company was working with borrowers who are experiencing financial difficulty as a direct result of the novel coronavirus COVID-19 pandemic (COVID-19). When necessary, the Company provided loan modifications to assist borrowers with their circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the Coronavirus Aid, Relief and Economic Security Act (the CARES Act). The Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act through January 1, 2022 and clarified that insurance companies were covered under the CARES Act. The Company's loan modifications fell within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under Interpretation of the Statutory Accounting Principles Working Group (INT) 20-03, and do not qualify as TDRs.

Prior to January 1, 2022, the Company provided modifications in the form of principal and/or interest payment relief and extension of maturity dates to mortgage loans. As of March 31, 2022, the mortgage loans that are still in their modification period had a total book value of $791 million. These loans do not quality as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date of this filing. Interest rates, credit spreads and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the three months ended March 31, 2022 and the year ended December 31, 2021. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

The Company has assumed and ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. The Company recorded an immaterial impairment, and the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements as of March 31, 2022.

The Company is the owner and beneficiary of life insurance policies captured under SSAP No. 21, *Other Admitted Asset*s, included in Page 2, Line 25 - Aggregate write-ins for other than invested assets at their cash surrender values.

As of March 31, 2022, the Company had $2.0 billion and $0 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively. As of March 31, 2022, the Company had $0.6 billion of outstanding mortgage loan commitments in the General Account which were primarily advances available for construction loans.

D-I. No significant change

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to March 31, 2022 and through May 13, 2022, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustment to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

No significant change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

E. The Company did not write any accident and health insurance premiums that is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of March 31, 2022 and December 31, 2021, there were $16 million in aggregate reserves for accident and health contracts.

B. There were no significant changes in methodology or assumptions of the reserves.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$14,974,307,833	$0	$0	$14,974,307,833	18%
b. At Book Value Less Current Surrender Charge of 5% or More *	2,272,482,987	0	0	2,272,482,987	3%
c. At Fair Value	0	0	51,444,327,622	51,444,327,622	62%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,246,790,820	0	51,444,327,622	68,691,118,442	83%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	7,557,000,127	0	0	7,557,000,127	9%
(2). Not Subject to Discretionary Withdrawal	6,269,036,644	0	2,074,070	6,271,110,714	8%
(3). Total (Gross: Direct + Assumed)	31,072,827,591	0	51,446,401,692	82,519,229,283	100%
(4). Reinsurance Ceded	522,798,318	0	0	522,798,318	
(5). Total (Net) (3) - (4)	$30,550,029,273	$0	$51,446,401,692	$81,996,430,965	
(6). Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$1,374,480,804	$0	$0	$1,374,480,804	

B. GROUP ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$635,097	$0	$0	$635,097	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	0	0	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	635,097	0	0	635,097	1%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2). Not Subject to Discretionary Withdrawal	7,392,889,937	2,904,581,614	0	10,297,471,551	99%
(3). Total (Gross: Direct + Assumed)	7,393,525,034	2,904,581,614	0	10,298,106,648	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$7,393,525,034	$2,904,581,614	$0	$10,298,106,648	
(6). Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1). Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$140,336,054	$0	$0	$140,336,054	1%
b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c. At Fair Value	0	0	5,524,866	5,524,866	0%
d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	140,336,054	0	5,524,866	145,860,920	1%
e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	2,583,674,299	0	0	2,583,674,299	18%
(2). Not Subject to Discretionary Withdrawal	11,339,492,370	0	0	11,339,492,370	81%
(3). Total (Gross: Direct + Assumed)	14,063,502,723	0	5,524,866	14,069,027,589	100%
(4). Reinsurance Ceded	0	0	0	0	
(5). Total (Net) (3) - (4)	$14,063,502,723	$0	$5,524,866	$14,069,027,589	
(6). Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Annuities Section, Total (net)	$37,940,529,457
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,838,482
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	14,063,502,723
(4).	Subtotal	52,006,870,662
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	54,350,983,306
(6).	Exhibit 3, Line 0399999, Column 2	0
(7.)	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	5,524,866
(11).	Subtotal	54,356,508,172
(12).	Combined Total	$106,363,378,834

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

No significant change

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of March 31, 2022:

		March 31, 2022	
		Gross	Net of Loading
1.	Industrial	$0	$0
2.	Ordinary New Business	(32,442,336)	(50,001,119)
3.	Ordinary Renewal	159,042,517	157,341,699
4.	Credit Life	0	0
5.	Group Life	0	0
6.	Group Annuity	141,790,730	141,790,730
7.	Totals	$268,390,911	$249,131,310

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

A. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value.

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1). Premiums, Considerations or Deposits for the Period Ended March 31, 2022	$0	$129,286,012	$0	$1,240,100,564	$1,369,386,576
(2). Reserves at March 31, 2022 For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$62,190,018,502	$62,190,018,502
b. Amortized Cost	0	2,904,581,614	0	0	2,904,581,614
c. Total Reserves *	$0	$2,904,581,614	$0	$62,190,018,502	$65,094,600,116
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	62,187,944,432	62,187,944,432
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	62,187,944,432	62,187,944,432
b. Not Subject to Discretionary Withdrawal	0	2,904,581,614	0	2,074,070	2,906,655,684
c. Total	$0	$2,904,581,614	$0	$62,190,018,502	$65,094,600,116
* Line 2(c) Should Equal Line 3(c).					
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

C. Reconciliation of Net Transfers To (or From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$1,368,840,620
b. Transfers from Separate Accounts (Page 4, Line 10)	1,466,374,500
c. Net Transfers to (from) Separate Accounts (a) - (b)	(97,533,880)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(172,102)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($97,705,982)

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 [X] No [ ] N/A [ ]
If yes, attach an explanation.
THE COMPANY ENTERED INTO AN AGREEMENT WITH WNS GLOBAL SERVICES UK INTERNATIONAL LIMITED TO PERFORM CERTAIN BACK-OFFICE AND CUSTOMER SERVICE ACTIVITIES SUPPORTING OUR GROUP ANNUITY OPERATIONS.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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. 12/31/2020

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). 05/03/2022

6.4 By what department or departments?
NEBRASKA 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 [ ] No [X]

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

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: ..... $ 2,006,367

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
PLEDGED AS COLLATERAL - EXCLUDING COLLATERAL PLEDGED TO AN FHLB $170,634,574

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,110,730,928

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	$ 139,792,334	$ 138,330,889
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,019,342,770	$ 1,028,420,579
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 549,297,195	$ 640,257,096
14.26	All Other	$ 3,479,986,815	$ 3,884,091,566
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,188,419,114	$ 5,691,100,130
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. ..... $ 3,908,824,065

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 3,908,824,065

16.3 Total payable for securities lending reported on the liability page. ..... $ 3,908,824,065

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
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

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)
N/A		

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
N/A			

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
ABERDEEN ASSET MANAGERS LIMITED	U
APOLLO CAPITAL MANAGEMENT L.P.	U
AXA EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC ASSET MANAGEMENT LLC	A
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A

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

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

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
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	PACIFIC ASSET MANAGEMENT LLC	54900UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JMOOWOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	U.S SECURITIES & EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:
MODERN AVIATION SEC SER B, 06/30/2016, $3,037,731 BV
HERCULES PRIVATE CREDIT FD, 07/15/2031, $20,000,000 BV
INVESCO US INCOM SR NT, 12/01/2033, $15,000,000 BV

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 964,114,587
1.12 Residential Mortgages	$ 237,908,697
1.13 Commercial Mortgages	$ 15,794,661,901
1.14 Total Mortgages in Good Standing	$ 16,996,685,185
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 19,505,650
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	$
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 177,160
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 177,160
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 17,016,367,995
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	$

2. Operating Percentages:

2.1 A&H loss percent ..... 648.392 %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... 0.153 %

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

STATEMENT AS OF MARCH 31, 2022 OF THE
PACIFIC LIFE INSURANCE COMPANY

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
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	8,688,143	25,184,043			33,872,186	
2.	Alaska AK	L	2,140,176	709,689			2,849,866	
3.	Arizona AZ	L	22,513,053	24,991,271			47,504,324	719,650
4.	Arkansas AR	L	8,640,001	8,677,360			17,317,361	7,758,000
5.	California CA	L	186,846,747	228,361,787			415,208,534	11,549,158
6.	Colorado CO	L	18,968,914	111,849,818			130,818,732	128,557,378
7.	Connecticut CT	L	15,426,734	25,859,690			41,286,424	
8.	Delaware DE	L	64,564,669	4,090,812			68,655,481	
9.	District of Columbia DC	L	4,129,447	1,520,183			5,649,630	2,250,000
10.	Florida FL	L	92,561,673	125,188,269			217,749,941	337,021
11.	Georgia GA	L	23,170,301	32,593,465			55,763,766	
12.	Hawaii HI	L	9,559,443	16,441,377			26,000,820	313,000
13.	Idaho ID	L	4,807,094	5,131,545			9,938,640	653,800
14.	Illinois IL	L	94,024,705	75,745,509			169,770,213	698,366
15.	Indiana IN	L	12,380,913	41,903,375			54,284,288	
16.	Iowa IA	L	6,000,525	13,893,564			19,894,089	
17.	Kansas KS	L	9,642,594	7,304,822			16,947,416	
18.	Kentucky KY	L	8,000,246	25,866,396			33,866,642	715,279
19.	Louisiana LA	L	8,711,086	32,148,373			40,859,459	572,475
20.	Maine ME	L	2,574,038	6,975,353			9,549,391	
21.	Maryland MD	L	11,948,074	27,901,824			39,849,898	222,000
22.	Massachusetts MA	L	15,280,480	26,300,461			41,580,941	423,697
23.	Michigan MI	L	31,881,311	66,930,916			98,812,227	14,221,428
24.	Minnesota MN	L	46,797,307	33,447,985			80,245,293	378,382
25.	Mississippi MS	L	7,014,457	14,719,806			21,734,263	
26.	Missouri MO	L	21,450,689	35,881,180			57,331,869	
27.	Montana MT	L	1,772,049	1,563,241			3,335,289	
28.	Nebraska NE	L	14,278,344	14,773,535			29,051,879	
29.	Nevada NV	L	14,818,695	10,444,849			25,263,545	
30.	New Hampshire NH	L	2,042,569	7,730,669			9,773,238	
31.	New Jersey NJ	L	33,595,032	48,827,722			82,422,753	350,000
32.	New Mexico NM	L	4,138,048	7,644,297			11,782,345	
33.	New York NY	N	35,852,326	5,746,581			41,598,907	
34.	North Carolina NC	L	27,593,429	48,636,731			76,230,160	
35.	North Dakota ND	L	2,846,790	5,915,958			8,762,748	
36.	Ohio OH	L	31,290,235	70,807,298			102,097,533	1,900,000
37.	Oklahoma OK	L	5,832,823	9,479,173			15,311,995	129,786
38.	Oregon OR	L	7,804,101	21,796,078			29,600,179	
39.	Pennsylvania PA	L	39,866,133	62,677,748			102,543,882	2,126,322
40.	Rhode Island RI	L	3,530,727	7,899,896			11,430,624	263,756
41.	South Carolina SC	L	9,708,895	18,714,350			28,423,244	2,538,203
42.	South Dakota SD	L	42,220,841	2,713,413			44,934,254	
43.	Tennessee TN	L	13,267,852	58,059,320			71,327,172	
44.	Texas TX	L	131,683,719	99,722,433			231,406,152	269,650
45.	Utah UT	L	29,463,739	5,811,530			35,275,269	957,114,739
46.	Vermont VT	L	1,494,730	2,547,788			4,042,518	
47.	Virginia VA	L	22,112,212	37,220,402			59,332,614	124,967
48.	Washington WA	L	24,076,472	22,762,477			46,838,949	1,983,200
49.	West Virginia WV	L	831,402	6,914,203			7,745,605	
50.	Wisconsin WI	L	9,231,762	56,750,516			65,982,278	
51.	Wyoming WY	L	4,008,742	4,547,996			8,556,738	
52.	American Samoa AS	N						
53.	Guam GU	N	41				41	
54.	Puerto Rico PR	N	62,510				62,510	
55.	U.S. Virgin Islands VI	N	26,130				26,130	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	237				237	
58.	Aggregate Other Aliens OT	XXX	4,264,031	2,902			4,266,933	
59.	Subtotal	XXX	1,255,437,432	1,659,329,979			2,914,767,411	1,136,170,256
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,710,457	47			1,710,504	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	240,273				240,273	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	1,257,388,162	1,659,330,026			2,916,718,188	1,136,170,256
96.	Plus Reinsurance Assumed	XXX	163,837,661	22,438,869	253,734		186,530,263	
97	Totals (All Business)	XXX	1,421,225,822	1,681,768,895	253,734		3,103,248,451	1,136,170,256
98.	Less Reinsurance Ceded	XXX	329,543,546	187,781,144			517,324,690	
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,091,682,276	1,493,987,751	253,734		2,585,923,762	1,136,170,256
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	4,264,031	2,902			4,266,933	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,264,031	2,902			4,266,933	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
91-2025652		MO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE	Greenwood Village Apartment Investors, LLC
82-2442057		DE	Greenwood Village Owner, LLC
95-1079000		DE	PL Allston Yard Member, LLC
87-2245095		DE	Allston Yards Apartments, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
87-1535356		DE	2950 Arkins Owner, LLC
87-3824344		DE	2950 Arkins Commercial, LLC
87-3757470		DE	2950 Arkins Residential, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Bromwell Member, LLC
87-3781513		DE	Bromwell Investors LLC
87-4017034		DE	Bromwell Owner LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL DTC Member, LLC
95-1079000		DE	PL Elk Meadows Member, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
87-3753100		DE	GS AA Kierland HoldCo LLC
87-3753334		DE	GS Kierland Owner LLC
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
84-4963817		DE	GS AA Vistas HoldCo LLC
84-4944902		DE	GS AA Vistas Owner LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
87-3318882		DE	South & Hollis Investors JV LLC
86-2243446		DE	KA Loso Investors LLC
86-2243446		DE	KA LOSO Holdings LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
87-3671804		DE	Park Row Apartment Partners, LLC
87-3601538		DE	Park Row Apartments, LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
87-3832863		DE	Preston Ridge Holdings JV LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
87-3715279		DE	Tranquility Lake Apartment Partners, LLC
87-3630624		DE	Tranquility Lake Apartments, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
87-4269708		DE	UnderwriteMe North America Corp.
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		IRL	*Candoris QIAIF ICAV*
Various		DE	*Pacific Funds Series Trust*
Various		DE	*Pacific Global ETF Trust*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO 2017-1, Ltd.*
		CYM	*Trestles CLO II, Ltd.*
		CYM	*Trestles CLO III, Ltd.*
		CYM	*Trestles CLO IV, Ltd.*
		CYM	*Trestles CLO V, Ltd.*
		CYM	*Trestles CLO VI, Ltd.*

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 *
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			91-2025652				Pacific Life & Annuity Services, Inc.	MO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alara Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	DS	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2442057				Greenwood Village Owner, LLC	DE	DS	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2245095				Allston Yards Apartments, LLC	DE	DS	PL Allston Yard Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1535356				2950 Arkins Owner, LLC	DE	DS	PL Arkins Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3824344				2950 Arkins Commercial, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3757470				2950 Arkins Residential, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brier Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3033328				Brier Creek Investors JV LLC	DE	DS	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	DS	Pacific Asset Holding, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3781513				Bromwell Investors LLC	DE	DS	PL Bromwell Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-4017034				Bromwell Owner LLC	DE	DS	Bromwell Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL DTC Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	NO	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			87-3753100				GS AA Kierland HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753334				GS Kierland Owner LLC	DE	DS	GS AA Kierland HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4963817				GS AA Vistas HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4944902				GS AA Vistas Owner LLC	DE	DS	GS AA Vistas HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3318882				South & Hollis Investors JV LLC	DE	DS	PL Loso Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			86-2243446				KA Loso Investors LLC	DE	DS	South & Hollis Investors JV LLC	Ownership	54.631	Pacific Mutual Holding Company	NO	
			86-2243446				KA LOSO Holdings LLC	DE	DS	KA Loso Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Milieu Guarantor, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3671804				Park Row Apartment Partners, LLC	DE	DS	PL Park Row Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3601538				Park Row Apartments, LLC	DE	DS	Park Row Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	NO	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.000	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.130	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3832863				Preston Ridge Holdings JV LLC	DE	DS	PL Towerview Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3715279				Tranquility Lake Apartment Partners, LLC	DE	DS	PL Tranquility Lake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3630624				Tranquility Lake Apartments, LLC	DE	DS	Tranquility Lake Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	

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			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	NO	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.220	Pacific Mutual Holding Company	NO	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	

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 *
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	NO	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.160	Pacific Mutual Holding Company	NO	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC;	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	15.220	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	9.080	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	NO	
			85-1004202				CAA – PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	

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 *
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	YES	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4269708				UnderwriteMe North America Corp.	DE	NIA	UnderwriteMe Technology Solutions Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Candoris QIAIF ICAV	IRL	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Pacific Funds Series Trust	DE	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Pacific Global ETF Trust	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Insurance Company RISP		OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Trestles CLO 2017-1, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO II, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO III, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO IV, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO V, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO VI, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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. Other assets	14,406,703		14,406,703	17,738,247
2505. Accounts and notes receivable	13,408,718		13,408,718	13,350,126
2506. Leasehold improvements	2,224,622	2,224,622		
2597. Summary of remaining write-ins for Line 25 from overflow page	30,040,043	2,224,622	27,815,421	31,088,372

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	56,850,276	51,838,891
2597. Summary of remaining write-ins for Line 25 from overflow page	56,850,276	51,838,891

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	148,780,866	132,015,016
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	6,234,807	56,625,641
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(22,218,530)
5.	Deduct amounts received on disposals		10,776,687
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	1,623,364	6,864,573
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	153,392,308	148,780,866
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	153,392,308	148,780,866

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	15,922,666,601	15,059,578,377
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,285,462,408	1,679,075,024
	2.2 Additional investment made after acquisition	134,733,025	579,168,142
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(14,849,528)
7.	Deduct amounts received on disposals	334,356,276	1,414,841,385
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(5,151,809)	(9,739,522)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	2,710,427	24,796,449
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	17,016,367,995	15,922,666,601
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	17,016,367,995	15,922,666,601
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	17,016,367,995	15,922,666,601

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	5,458,776,105	4,080,214,773
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	210,489,315	231,503,653
	2.2 Additional investment made after acquisition	1,168,370,992	3,048,465,155
3.	Capitalized deferred interest and other	76,374,315	206,241,018
4.	Accrual of discount	1,000,131	2,199,800
5.	Unrealized valuation increase (decrease)	32,211,560	487,388,004
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	688,758,515	2,577,993,961
8.	Deduct amortization of premium and depreciation	41,141	158,648
9.	Total foreign exchange change in book/adjusted carrying value	(2,930,610)	(8,642,998)
10.	Deduct current year's other than temporary impairment recognized		10,440,691
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,255,492,152	5,458,776,105
12.	Deduct total nonadmitted amounts	93,971,935	33,456,204
13.	Statement value at end of current period (Line 11 minus Line 12)	6,161,520,217	5,425,319,902

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	68,405,272,015	59,892,985,872
2.	Cost of bonds and stocks acquired	5,218,569,985	17,578,180,215
3.	Accrual of discount	38,180,219	30,796,832
4.	Unrealized valuation increase (decrease)	(13,760,138)	37,400,878
5.	Total gain (loss) on disposals	(101,705,956)	35,665,889
6.	Deduct consideration for bonds and stocks disposed of	3,386,794,726	9,123,318,771
7.	Deduct amortization of premium	38,478,713	28,150,462
8.	Total foreign exchange change in book/adjusted carrying value	(44,969,989)	(64,947,647)
9.	Deduct current year's other than temporary impairment recognized	851,667	70,049,903
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,506,642	116,709,112
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	70,092,967,673	68,405,272,015
12.	Deduct total nonadmitted amounts	350,140,975	362,235,604
13.	Statement value at end of current period (Line 11 minus Line 12)	69,742,826,698	68,043,036,411

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)	26,160,035,578	2,764,609,572	2,008,452,230	72,145,251	26,988,338,171			26,160,035,578
2. NAIC 2 (a)	36,853,681,327	2,126,685,038	1,341,633,515	124,134,927	37,762,867,777			36,853,681,327
3. NAIC 3 (a)	3,504,326,123	256,056,822	156,828,045	(23,230,164)	3,580,324,736			3,504,326,123
4. NAIC 4 (a)	774,318,667	59,497,317	9,798,670	(186,484,522)	637,532,792			774,318,667
5. NAIC 5 (a)	118,131,096		937,306	(36,402,946)	80,790,844			118,131,096
6. NAIC 6 (a)	136,666,001		382,818	(1,751,714)	134,531,469			136,666,001
7. Total Bonds	67,547,158,794	5,206,848,749	3,518,032,584	(51,589,170)	69,184,385,789			67,547,158,794
PREFERRED STOCK								
8. NAIC 1	103,709			(1,983)	101,726			103,709
9. NAIC 2	433,132			(36,394)	396,738			433,132
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	1,000,998	4,999,987		(998)	5,999,987			1,000,998
14. Total Preferred Stock	1,537,839	4,999,987		(39,375)	6,498,451			1,537,839
15. Total Bonds and Preferred Stock	67,548,696,633	5,211,848,736	3,518,032,584	(51,628,545)	69,190,884,240			67,548,696,633

(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 $ 102,998,023 ; NAIC 2 $ 75,504,378 ; NAIC 3 $ 0 NAIC 4 $ 428,312 ; 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	163,432,690	XXX	163,433,320		700

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	160,070,502	200,500,957
2.	Cost of short-term investments acquired	15,276,653	260,848,551
3.	Accrual of discount	187	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	544	(32,287)
6.	Deduct consideration received on disposals	11,910,333	301,119,870
7.	Deduct amortization of premium	4,862	126,850
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	163,432,690	160,070,502
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	163,432,690	160,070,502

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)	1,901,313,332
2.	Cost Paid/(Consideration Received) on additions	144,420,968
3.	Unrealized Valuation increase/(decrease)	(889,105,224)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	400,533,032
6.	Considerations received/(paid) on terminations	400,533,036
7.	Amortization	(70,172,665)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(6,106,232)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,080,350,175
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,080,350,175

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				82,175,153
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(4,675,051)
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	(135,380,411)			
	3.14 Section 1, Column 18, prior year	(33,262,464)	(102,117,947)	(102,117,947)	
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	(135,380,411)			
	3.24 Section 1, Column 19, prior year plus	(33,262,464)			
	3.25 SSAP No. 108 adjustments		(102,117,947)	(102,117,947)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		152,204,199		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		152,204,199		
	4.23 SSAP No. 108 adjustments			152,204,199	
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)				77,500,102
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				77,500,102

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	1,080,350,175	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	77,500,102	
3.	Total (Line 1 plus Line 2)		1,157,850,277
4.	Part D, Section 1, Column 6	1,719,366,627	
5.	Part D, Section 1, Column 7	(561,516,350)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	1,034,822,586	
8.	Part B, Section 1, Column 13	31,889,556	
9.	Total (Line 7 plus Line 8)		1,066,712,142
10.	Part D, Section 1, Column 9	1,681,721,933	
11.	Part D, Section 1, Column 10	(615,009,791)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	300,946,336	
14.	Part B, Section 1, Column 20	77,500,102	
15.	Part D, Section 1, Column 12	378,446,438	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	234,926,687	741,043,291
2.	Cost of cash equivalents acquired	2,363,754,883	11,789,057,988
3.	Accrual of discount	6,636	651
4.	Unrealized valuation increase (decrease)		(74)
5.	Total gain (loss) on disposals	(484)	(2,618)
6.	Deduct consideration received on disposals	2,355,260,112	12,295,110,304
7.	Deduct amortization of premium	44,538	62,246
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	243,383,073	234,926,687
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	243,383,073	234,926,687

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	03/31/2022	PERMANENT IMPROVEMENT				4,855,230
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	03/31/2022	PERMANENT IMPROVEMENT				1,275,603
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	03/31/2022	PERMANENT IMPROVEMENT				103,974
0199999. Acquired by Purchase								6,234,807
0399999 - Totals								6,234,807

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
356621220	VARIOUS	OR		01/13/2022	3.600	2,010,000		4,710,000
356621293	LEVELLAND	TX		01/12/2022	3.650	1,206,000		1,949,000
356621320	VARIOUS	ID		03/02/2022	3.400	7,889,250		13,826,125
356621329	VARIOUS	TX		01/20/2022	3.450	3,316,500		5,571,090
356621332	MILES CITY	MT		02/17/2022	3.750	1,005,000		1,980,160
356621333	HYATTVILLE	WY		02/23/2022	3.750	5,527,500		14,000,000
356622104	VARIOUS	WI		02/23/2022	4.350	7,812,233		15,734,960
356622111	LISBON	ND		03/02/2022	3.500	814,050		1,325,000
356622114	VARIOUS	MT		01/13/2022	3.750	1,507,500		7,300,000
356622118	GRADY	NM		02/17/2022	4.100	1,003,175		1,775,000
356622119	PAHOKEE	FL		03/08/2022	3.250	2,763,750		5,400,000
356622121	CINCINNATI	IA		03/14/2022	4.050	155,775		510,885
356622122	STOCKPORT	IA		03/29/2022	4.050	2,211,000		3,977,886
356622123	POCAHONTAS	IA		03/08/2022	3.480	452,250		1,020,000
356622128	RICH HILL	MO		03/03/2022	3.450	628,125		2,400,000
356622134	BREWSTER	WA		03/30/2022	3.600	4,522,500		9,915,000
356622138	AMBOY	MN		02/07/2022	3.650	628,125		1,160,000
356622139	DUMAS	AR		03/01/2022	3.650	1,683,375		3,650,000
356622152	COVE	OR		03/23/2022	3.950	1,507,500		2,200,000
356622153	FROST	MN		02/17/2022	3.500	527,625		990,000
356622164	BLACKFOOT	ID		03/25/2022	4.100	1,824,225		3,440,000
356622168	MOSIER	OR		03/17/2022	3.550	2,010,000		3,000,000
356622170	GRANADA	MN		03/18/2022	3.950	1,608,000		3,660,000
0199999. Mortgages in good standing - Farm Mortgages						52,613,458		109,495,105
216800401	MIAMI	FL		03/10/2017	5.687		9,679,124	371,473,708
217900502	BOSTON	MA		12/14/2017	5.357		344,861	133,415,614
218620401	LOS ANGELES	CA		05/30/2019	5.252		12,034,946	826,763,718
218800301	LAKE TERRACE	MD		10/11/2018	5.138		8,038,550	176,981,061
218900201	LOS ANGELES	CA		12/11/2018	5.306		12,454,000	129,300,000
218900401	HOUSTON	TX		09/07/2018	5.246		225,051	186,900,000
218900601	HOUSTON	TX	S	11/30/2018	5.500		7,808,210	235,036,634
219630201	ALEXANDRIA	VA		12/05/2019	4.550		19,827,301	396,476,260
219900401	DRAPER	UT		06/19/2019	5.250		2,196,369	80,615,075
219900601	MINNEAPOLIS	MN		07/30/2019	4.900		5,521,079	103,392,454
219900901	ATLANTA	GA		12/19/2019	4.435		14,276,936	109,829,816
220630201	CHEVY CHASE	MD		11/18/2020	4.491		6,241,919	16,553,525
220900401	KENSINGTON	MD		09/18/2020	5.024		12,422,565	66,460,829
220900501	SAN DIEGO	CA	S	11/20/2020	4.640		6,779,589	13,909,703
221620101	MALDEN	MA		04/02/2021	2.500		684,735	96,600,000
221620701	DENVER	CO	S	01/13/2022	3.025	76,404,375		124,000,000
221630601	BOSTON	MA		03/21/2022	3.050	229,712,500		312,416,667
221630602	BOSTON	MA		03/21/2022	3.859	129,837,500		176,583,333
221630901	WASHINGTON	DC		03/14/2022	2.950	154,806,250		244,042,553
221630902	WASHINGTON	DC		03/14/2022	3.394	79,900,000		125,957,447
221800101	BOYNTON BEACH	FL		05/14/2021	4.250		16,197,791	30,481,353
221800901	COLUMBUS	OH		02/11/2022	3.420	58,926,250		85,800,000
221801001	CHICAGO	IL		01/26/2022	5.151	99,875,000		166,491,228
221900801	PHILADELPHIA	PA		01/31/2022	3.484	129,837,500		197,839,200
221900802	PHILADELPHIA	PA		01/31/2022	2.750	54,725,000		84,800,000
222620301	LYNN	MA		03/02/2022	2.050	79,600,000		124,800,000
222800101	MULTIPLE	FL		02/02/2022	3.400	12,938,806		18,096,717
222800201	BOYNTON BEACH	FL		02/02/2022	3.400	7,268,903		16,864,130
222800301	CLARKSTON	MI		02/02/2022	3.400	7,868,153		18,533,116
222800401	WIXOM	MI		02/02/2022	3.400	9,716,839		21,592,170
222800501	COCONUT CREEK	FL		02/02/2022	3.400	5,745,309		14,027,572
222800601	ORLANDO	FL		02/02/2022	3.400	4,596,248		11,027,610
222800701	ROCHESTER	MI		02/02/2022	3.400	13,488,618		27,877,377
222800801	CORALVILLE	IA		03/10/2022	3.317	49,937,500		65,100,000
522620011	BERKELEY	CA		03/07/2022	3.590	18,214,200		40,200,000
522800011	ORLANDO	FL		02/24/2022	3.775	9,450,000		14,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,232,848,950	134,733,025	4,864,238,870
0899999. Total Mortgages in good standing						1,285,462,408	134,733,025	4,973,733,975

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,285,462,408	134,733,025	4,973,733,975

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
02960	SACRAMENTO	CA		05/31/2016	01/25/2022	104,613								104,613			
05835	VARIOUS	GA		12/21/2017	03/25/2022	145,178								145,178			
216620401	BELLEVUE	WA		11/15/2016	02/07/2022	55,851,681		508,573			508,573			56,360,253			
216800401	MIAMI	FL		03/10/2017	03/15/2022	193,863,173		1,457,703			1,457,703			205,000,000			
356617296	VARIOUS	OK		10/27/2017	03/09/2022	5,659,339		(23,339)			(23,339)			5,636,000			
356617322	PRATT	KS		11/21/2017	02/07/2022	1,244,721		(4,788)			(4,788)			1,239,933			
356618122	GRADY	NM		02/08/2018	02/17/2022	733,086		(3,086)			(3,086)			730,000			
356618383	PRINCETON	IN		11/14/2018	02/18/2022	1,113,553		(5,125)			(5,125)			1,108,428			
356620167	VARIOUS	WI		06/01/2020	02/23/2022	5,380,490		(27,150)			(27,150)			5,353,340			
356620284	BLACKFOOT	ID		07/01/2021	03/25/2022	980,066		(5,066)			(5,066)			975,000			
0199999. Mortgages closed by repayment						265,075,898		1,897,721			1,897,721			276,652,743			
03287	ATLANTA	GA		07/29/2016		95,900								91,000			
04197	VARIOUS	NV		03/01/2017		370,313								5,865			
04461	VARIOUS	NC		05/18/2017		612,693								2,507			
04504	VARIOUS	FL		02/14/2017		299,392								5,404			
04552	SOUTH BEND	IN		05/18/2017		137,674								540			
04649	VARIOUS	FL		03/01/2017		349,114								1,433			
04710	VARIOUS	IN		02/23/2018		28,443								1,299			
04871	VARIOUS	FL		06/28/2017		331,192								1,351			
04982	VARIOUS	GA		02/23/2018		91,689								377			
05207	SOUTH BEND	IN		09/26/2017		98,276								375			
05839	VARIOUS	GA		12/21/2017		278,874								169,490			
004091112	MILTON	CAN		06/26/2002		676,013						(44,787)		236,868			
004091211	KING CITY	CAN		06/26/2002		540,807						(35,830)		189,494			
004091229	KING CITY	CAN		07/24/2003		138,744						(4,499)		53,405			
004094514	OCEAN VIEW	DE		06/13/2003		944,980		260			260			142,884			
004095414	HUNTSVILLE	CAN		08/28/2003		1,254,503						2,310		160,707			
004095513	MACTIER	CAN		08/28/2003		1,864,170						3,432		238,807			
004095612	PORT CARLING	CAN		08/28/2003		1,336,577						2,461		171,220			
004103316	ALBERTON	CAN		06/08/2004		2,574,771						17,349		221,717			
008948090	LAKE WORTH	FL		09/25/1989		1,983,397								265,157			
008948091	LAKE WORTH	FL		12/20/1994		264,685								35,080			
205630201	VARIOUS	CAN		02/06/2006		17,157,324		4,152			4,152	252,173		968,017			
206630401	MARKHAM	CAN		01/08/2007		5,342,613						72,307		236,604			
207630501	VARIOUS	CAN		11/15/2007		17,712,384		4,935			4,935	365,026		798,101			
207970201	HOUSTON	TX		05/17/2007		47,572,720		2,135			2,135			572,965			
207970202	HOUSTON	TX		05/17/2007		28,916,867								341,759			
208630101	NORTH BETHESDA	MD		04/05/2013		54,574,389								388,695			
209800701	OAKVILLE	CAN		10/01/2009		9,441,434		2,274			2,274			220,162			
210620401	SAN JOSE	CA		07/28/2010		16,593,816		2,600			2,600			109,757			

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
210800501	ATLANTA	GA		12/16/2010		113,512,209		11,117			11,117			1,075,478			
210970201	PEBBLE BEACH	CA		10/01/2010		204,626,356								1,530,137			
211620101	MILPITAS	CA		04/07/2011		19,903,759		7,106			7,106			98,539			
211620102	MILPITAS	CA		08/30/2019		28,251,216		2,425			2,425			194,272			
211620701	SAN JOSE	CA		11/04/2011		62,003,002		18,764			18,764			324,107			
211620702	SAN JOSE	CA		08/30/2019		37,894,872		2,678			2,678			233,957			
211800601	BOSTON	MA		07/06/2012		73,302,028		33,051			33,051			421,192			
211900301	HOUSTON	TX		09/13/2011		73,302,375		8,766			8,766			362,437			
211900302	HOUSTON	TX		09/13/2011		9,185,074								45,305			
211900701	SCOTTSDALE	AZ	S	01/01/2012		30,307,254								214,385			
212800101	BERLIN	MD		06/01/2012		3,026,581		834			834			104,080			
212800201	FT. MEADE	MD		12/14/2012		64,807,252		5,418			5,418			222,373			
212800501	PITTSBURGH	PA		12/20/2012		70,532,541								520,097			
212800601	VARIOUS	US		09/01/2013		195,997,823		7,703			7,703			328,238			
212900101	HOUSTON	TX		09/28/2012		64,024,228		15,403			15,403			311,839			
212970201	NEW YORK	NY		09/10/2012		283,653,082		7,349			7,349			1,788,708			
213620301	WALNUT CREEK	CA		07/23/2014		44,447,442		16,543			16,543			200,702			
213800101	ATLANTA	GA		05/01/2013		103,155,632		10,423			10,423			585,931			
213900101	HOUSTON	TX		06/27/2013		94,506,253		4,146			4,146			502,058			
213900201	SCOTTSDALE	AZ		06/26/2013		47,256,796		11,184			11,184			234,916			
213900301	DALLAS	TX		07/22/2013		54,636,306		12,032			12,032			248,521			
213900501	HOUSTON	TX		12/13/2013		58,002,125		13,381			13,381			241,235			
213900601	BEVERLY HILLS	CA		05/08/2014		124,886,414								7,511,092			
213900701	FORT WORTH	TX		04/01/2014		42,877,657		6,708			6,708			114,212			
213900702	FORT WORTH	TX		05/16/2019		10,574,386								28,057			
214210101	NEW YORK	NY		11/17/2014		38,130,030		5,793			5,793			169,984			
214210102	NEW YORK	NY		11/17/2014		3,677,479		221			221			16,262			
214620201	SEATTLE	WA		06/17/2014		79,694,793								394,636			
214620601	SEATTLE	WA		05/15/2015		91,045,554		19,516			19,516			406,993			
214800101	WASHINGTON	DC		05/22/2014		183,301,668		19,708			19,708			763,673			
214800201	JERSEY CITY	NJ		08/01/2014		189,683,831		126,712			126,712			683,702			
214800701	WASHINGTON	DC		12/29/2014		69,663,539		21,641			21,641			274,563			
214900101	MCLEAN	VA		06/27/2014		103,858,986		23,990			23,990			448,383			
214900201	HOUSTON	TX		08/22/2014		134,364,010		14,748			14,748			529,877			
214900301	IRVING	TX		03/12/2015		36,913,044		9,318			9,318			264,980			
215210201	TEMPE	AZ		10/06/2015		180,375,312								857,972			
215210301	DENVER	CO		11/04/2015		97,125,724								496,133			
215620201	SANTA CLARA	CA		05/26/2015		20,259,099		507			507			117,849			
215900101	COSTA MESA	CA		07/13/2015		42,500,518		645			645			284,245			
215900201	PINEHURST	NC		09/03/2015		195,364,810								967,771			
215900301	IRVINE	CA		11/06/2015		88,442,404								399,463			
215900401	VARIOUS	CA		11/20/2015		98,205,786		2,994			2,994			431,226			
215900501	HUNTINGTON BEACH	CA		02/09/2016		48,390,379		12,080			12,080			228,145			
215900502	HUNTINGTON BEACH	CA		02/09/2016		85,671,540		26,492			26,492			404,335			
215900601	ATLANTA	GA		04/29/2016		41,585,735		8,816			8,816			180,078			
215900701	SAN DIEGO	CA		07/21/2016		159,572,932		23,763			23,763			620,654			
216620101	OTTAWA	CAN		03/30/2016		38,470,103						376,901		204,028			
216620301	SAN MATEO	CA		12/27/2016		134,656,625		17,100			17,100			629,891			
216620302	SAN MATEO	CA		12/27/2016		96,008,811		16,286			16,286			449,922			
216800101	DALLAS	TX		03/04/2016		75,730,544		26,238			26,238			309,175			
216800302	ARLINGTON	VA		10/20/2016		116,884,594		29,032			29,032			470,527			
216800501	CHARLOTTE	NC		02/13/2017		45,667,015								55,673			
216900301	ROCKVILLE	MD		11/09/2016		53,578,406		14,356			14,356			225,292			
217620101	NIAGARA FALLS	CAN		07/21/2017		167,556,524						1,703,585		553,890			
217900502	BOSTON	MA		12/14/2017		74,191,338		130,104			130,104			14,132,801			
218900701	SAN DIEGO	CA		12/14/2018		4,428,537								14,070			
219800101	TROY	MI		05/15/2019		19,700,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		1,978,756		221			221			192,746			

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	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
219900501	CHANDLER	AZ		12/19/2019		177,834,796		3,843			3,843			1,021,185			
219900801	AUSTIN	TX		01/09/2020		63,217,476								393,048			
220500101	VARIOUS	US		11/12/2020		39,097,003								156,315			
221800701	CLIFTON	NJ		08/13/2021		74,140,719		2,477			2,477			473,761			
356616344	OXNARD	CA		12/12/2016		930,567		(131)			(131)			14,355			
356617121	CONNELL	WA		01/25/2017		1,482,219		(240)			(240)			31,064			
356617126	PORTLAND	ND		03/01/2017		229,395		(20)			(20)			4,802			
356617137	CAMARILLO	CA		03/14/2017		3,591,301		(514)			(514)			54,294			
356617148	WHEATLAND	ND		03/23/2017		499,003		(30)			(30)			7,316			
356617152	IOWA CITY	IA		05/25/2017		5,876,132		(832)			(832)			75,581			
356617183	VARIOUS	IN		06/09/2017		362,329		(49)			(49)			4,352			
356617184	VARIOUS	IN		06/09/2017		1,922,245		(129)			(129)			6,656			
356617185	VARIOUS	IN		06/09/2017		1,955,778		(147)			(147)			10,172			
356617186	VARIOUS	IN		06/09/2017		1,520,897		(202)			(202)			18,174			
356617187	VARIOUS	IN		06/09/2017		106,498		(20)			(20)			1,657			
356617188	VARIOUS	IN		06/09/2017		166,177		(11)			(11)			883			
356617189	VARIOUS	IN		06/09/2017		735,742		(70)			(70)			5,350			
356617211	CHAFFEE	ND		06/01/2017		288,945		(25)			(25)			3,059			
356617226	GABBS	NV		06/27/2017		1,746,371		(207)			(207)			17,279			
356617228	ABERDEEN	ID		08/03/2017		601,787		(86)			(86)			6,610			
356617229	ABERDEEN	ID		08/03/2017		1,627,138		(204)			(204)			16,944			
356617230	ABERDEEN	ID		08/03/2017		2,237,494		(270)			(270)			25,760			
356617244	GREENWOOD	MS		08/09/2017		1,501,529		(47)			(47)			15,638			
356617254	MORGAN CITY	MS		08/02/2017		1,681,246		(113)			(113)			17,119			
356617263	VARIOUS	IN		09/12/2017		8,157,125		(258)			(258)			95,244			
356617278	MANKATO	MN		08/22/2017		769,171		(92)			(92)			8,028			
356617281	OAKESDALE	WA		09/11/2017		193,097		(37)			(37)			6,610			
356617282	WASHINGTON	IL		09/12/2017		992,239		(83)			(83)			9,237			
356617323	MASONVILLE	IA		01/04/2018		1,132,686		(542)			(542)			29,839			
356618112	WYNNE	AR		12/19/2017		1,195,473		(22)			(22)			13,444			
356618127	HEALDSBURG	CA		03/15/2018		8,112,578		(3,391)			(3,391)			154,442			
356618138	HUNTER	ND		03/21/2018		160,463		1,135			1,135			10,210			
356618148	CUT BANK	MT		03/01/2018		226,186		24			24			9,010			
356618149	CUT BANK	MT		03/01/2018		310,244		49			49			5,870			
356618156	WAHPETON	ND		04/02/2018		1,719,725		(75)			(75)			15,932			
356618157	ABERDEEN	ID		02/09/2018		334,455		(52)			(52)			2,839			
356618159	BOELUS	NE		04/09/2018		738,238		(2)			(2)			10,048			
356618160	CHAFFEE	ND		04/03/2018		142,869		(7)			(7)			1,398			
356618183	HERMISTON	OR		05/07/2018		298,114		(67)			(67)			9,916			
356618185	CUSHING	IA		05/23/2018		7,664,851		(549)			(549)			104,264			
356618188	CASSELTON	ND		04/11/2018		802,232		1			1			7,843			
356618196	BONO	AR		04/05/2018		495,080		(1)			(1)			8,835			
356618201	LAWRENCEVILLE	IL		04/26/2018		285,831		(39)			(39)			12,675			
356618206	FAIRFIELD	IA		05/25/2018		1,460,267		(1,459)			(1,459)			459,106			
356618216	GALATA	MT		04/23/2018		1,580,804		(141)			(141)			13,870			
356618221	MICHIGANTOWN	IN		04/26/2018		535,954		(51)			(51)			3,536			
356618224	COIN	IA		05/15/2018		1,572,110		(144)			(144)			17,729			
356618232	HATCH	NM		04/27/2018		205,555		3,195			3,195			7,500			
356618234	HERON LAKE	MN		05/23/2018		453,871		(68)			(68)			6,332			
356618235	BLACKFOOT	ID		12/07/2018		6,666,080		(926)			(926)			56,765			
356618252	MANCHESTER	IA		07/17/2018		294,967		(40)			(40)			2,681			
356618253	LEACHVILLE	AR		05/23/2018		488,711		76			76			8,595			
356618255	MANCHESTER	IA		07/17/2018		182,122		(24)			(24)			1,662			
356618259	CLARK	SD		10/16/2018		8,485,969		(1,133)			(1,133)			75,501			
356618278	BRITTON	SD		07/12/2018		1,367,418		(235)			(235)			35,993			
356618293	WOOD LAKE	MN		08/06/2018		125,214		(335)			(335)			89,534			
356618296	HERMISTON	OR		08/23/2018		1,503,439		(1,058)			(1,058)			433,065			
356618297	FORSYTH	MT		08/15/2018		6,671,145		(919)			(919)			61,588			

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	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
356618319	ESSEXVILLE	MI		08/15/2018		1,399,961		(127)			(127)			12,168			
356618323	HITCHCOCK	SD		10/18/2018		3,139,966		(106)			(106)			26,624			
356618325	FAIRFIELD	IA		10/12/2018		422,892		(60)			(60)			3,559			
356618326	VARIOUS	IA		10/15/2018		1,630,945		(81)			(81)			20,046			
356618329	STERLING	IL		10/05/2018		111,475		4,784			4,784			13,379			
356618332	CUSHING	IA		08/15/2018		623,157		474			474			32,387			
356618334	SHERIDAN	OR		09/06/2018		1,813,985		(173)			(173)			17,388			
356618336	HERMAN	MN		09/26/2018		1,063,067		(150)			(150)			9,012			
356618337	COLLEGE CORNER	IN		09/21/2018		1,064,029		(84)			(84)			8,873			
356618339	QUINCY	WA		09/07/2018		2,895,461		(363)			(363)			25,395			
356618342	GRANADA	MN		09/06/2018		691,933		(103)			(103)			6,854			
356618344	ENDERLIN	ND		09/25/2018		386,829		(56)			(56)			3,227			
356618379	SELMA	CA		11/20/2018		1,967,559		(320)			(320)			21,124			
356618381	GOOD THUNDER	MN		11/14/2018		938,806		(58)			(58)			5,429			
356618387	GOSHEN	IN		12/19/2018		1,760,417		(346)			(346)			94,723			
356618391	FAIRFIELD	IA		01/15/2019		286,068		(407)			(407)			108,951			
356618396	STOCKPORT	IA		12/21/2018		1,016,072		(79)			(79)			8,348			
356618407	CONRAD	MT		01/16/2019		1,975,681		(288)			(288)			17,295			
356618409	ST PARIS	OH		01/10/2019		5,163,917		(699)			(699)			85,296			
356618411	LAKE ARTHUR	NM		01/07/2019		8,641,621		(779)			(779)			53,410			
356619127	FRANKLIN	ID		02/15/2019		2,257,353		(297)			(297)			18,637			
356619132	TIPTON	CA		06/21/2019		20,041,360		(1,303)			(1,303)			225,182			
356619136	DRAYTON	MN		03/01/2019		1,735,588		(150)			(150)			13,998			
356619138	MANKATO	MN		02/07/2019		1,080,334		(165)			(165)			9,154			
356619143	DARLINGTON	WI		02/11/2019		1,487,851		(213)			(213)			12,959			
356619165	BEECH GROVE	AR		04/11/2019		1,484,758		(6)			(6)			23,135			
356619169	OGDEN	IL		04/09/2019		1,390,728		(838)			(838)			220,482			
356619172	VARIOUS	SD		04/29/2019		2,949,840		53			53			23,780			
356619182	FAIRFIELD	IA		03/27/2019		309,036		(428)			(428)			115,594			
356619184	CANUTILLO	TX		05/22/2019		943,781		(67)			(67)			20,000			
356619192	WINSLOW	IL		06/05/2019		15,526,373		(455)			(455)			71,701			
356619198	WINDOM	MN		05/02/2019		2,908,278		(198)			(198)			22,187			
356619199	GILMAN	IL		05/01/2019		359,137		(80)			(80)			64,238			
356619208	VARIOUS	WA		07/24/2019		3,357,122		(550)			(550)			38,969			
356619211	RISING STAR	TX		07/10/2019		108,915		(17)			(17)			1,830			
356619212	RISING STAR	TX		07/10/2019		554,046		(86)			(86)			9,310			
356619214	VARIOUS	MT		07/11/2019		2,192,844		(19)			(19)			19,412			
356619217	VARIOUS	WA		07/05/2019		1,341,998		(435)			(435)			68,273			
356619218	HENRY	SD		06/27/2019		6,019,687		(812)			(812)			50,171			
356619221	TULELAKE	CA		07/02/2019		1,921,435		(173)			(173)			23,135			
356619222	LEDGER	MT		06/03/2019		653,414		(53)			(53)			24,631			
356619248	HERMISTON	OR		08/29/2019		579,812		(191)			(191)			162,018			
356619249	WOLF CREEK	MT		11/21/2019		998,803		(50)			(50)			4,087			
356619252	BURLINGTON	WA		08/29/2019		390,989		(33)			(33)			12,031			
356619254	MANCHESTER	IA		09/03/2019		411,859		(53)			(53)			3,520			
356619255	MANCHESTER	IA		09/03/2019		372,656		(48)			(48)			3,177			
356619256	VARIOUS	IN		08/28/2019		3,867,055		(247)			(247)			17,689			
356619263	HECLA	SD		08/27/2019		2,452,541		(100)			(100)			20,622			
356619269	FAIRFIELD	IA		10/15/2019		971,598		(129)			(129)			11,483			
356619276	WEST BEND	IA		10/18/2019		686,557		(51)			(51)			5,843			
356619277	WALL LAKE	IA		03/12/2020		287,844		(11)			(11)			3,626			
356619289	VALLEY FORD	CA		11/07/2019		4,012,697		(366)			(366)			35,793			
356619294	ROCKTON	IL		11/08/2019		2,246,221		(287)			(287)			22,087			
356619299	HATCH	NM		12/11/2019		5,142,387		(745)			(745)			110,000			
356619328	BRITTON	SD		12/19/2019		296,408		(36)			(36)			2,541			
356619329	FORSYTH	MT		03/24/2020		2,467,238		(280)			(280)			22,806			
356619330	BELMONT	WI		01/14/2020		2,130,042		(128)			(128)			9,969			
356619341	PETALUMA	CA		12/02/2019		557,746		(109)			(109)			64,361			

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356619347	EMMETT	ID		10/28/2020		1,992,034		(223)			(223)			17,850			
356620102	HAWLEY	TX		01/16/2020		2,887,051		(417)			(417)			195,000			
356620110	VAN BUREN	IN		02/27/2020		2,106,971		(200)			(200)			19,033			
356620113	FERNDALE	CA		12/20/2019		4,232,593		(367)			(367)			26,520			
356620120	VARIOUS	TX		04/21/2020		20,936,684		(2,430)			(2,430)			78,920			
356620123	EUREKA	SD		03/03/2020		790,175		(32)			(32)			6,890			
356620127	VARIOUS	NM		03/12/2020		787,142		(214)			(214)			16,000			
356620133	ILIFF	CO		02/27/2020		4,793,637		(145)			(145)			41,464			
356620144	MONTEZUMA	GA		04/02/2020		1,335,489		(98)			(98)			10,878			
356620145	FORSYTH	MT		04/13/2020		986,945		(21)			(21)			9,197			
356620146	HENAGAR	AL		11/06/2020		926,202		(76)			(76)			8,458			
356620152	RAVENNA	NE		05/01/2020		2,745,152		27			27			49,622			
356620156	BARNESVILLE	MN		04/22/2020		729,427		(9)			(9)			6,935			
356620168	MILES CITY	MT		04/08/2020		515,742		(47)			(47)			3,367			
356620186	BREWSTER	WA		05/20/2020		524,731		(92)			(92)			14,182			
356620208	LYLE	MN		04/28/2020		561,113		(48)			(48)			2,846			
356620219	VARIOUS	IN		07/14/2020		1,876,161		(71)			(71)			21,256			
356620224	MCMINNVILLE	OR		06/05/2020		1,236,409		(87)			(87)			7,682			
356620226	VARIOUS	IA		10/09/2020		701,171		(79)			(79)			6,293			
356620232	GREENWOOD	MS		05/20/2020		1,178,955		(58)			(58)			26,700			
356620249	VARIOUS	WI		06/26/2020		3,902,423		(25)			(25)			17,152			
356620254	BANCROFT	ID		10/14/2020		647,336		(30)			(30)			5,791			
356620261	FREDERICK	SD		08/06/2020		1,195,644		(141)			(141)			10,375			
356620264	PUKWANA	SD		07/21/2020		1,295,392		(154)			(154)			11,240			
356620270	CASSELTON	ND		08/26/2020		289,365		(33)			(33)			2,665			
356620272	CURRIE	MN		07/09/2020		381,417		(67)			(67)			10,265			
356620283	HOWELL	UT		10/05/2020		2,961,584		(194)			(194)			13,528			
356620293	ROUNDUP	MT		10/05/2020		1,506,993		(173)			(173)			25,650			
356620297	COLUMBIA	LA		08/18/2020		1,614,539		64			64			15,755			
356620301	BRITTON	SD		09/14/2020		6,941,446		(447)			(447)			31,194			
356620302	BRITTON	SD		09/14/2020		6,544,793		(421)			(421)			29,411			
356620303	BEATRICE	AL		11/17/2020		392,131		(35)			(35)			2,487			
356620305	EAGAN	MN		09/09/2020		326,455		(35)			(35)			3,039			
356620311	FRANKFORT	IN		09/01/2020		4,641,526		(163)			(163)			41,492			
356620315	WHEATLAND	ND		09/23/2020		1,322,996								121,578			
356620319	FREELAND	MI		10/21/2020		1,344,379		(148)			(148)			12,278			
356620320	FREELAND	MI		10/21/2020		1,195,003		(132)			(132)			10,914			
356620321	VARIOUS	MI		10/21/2020		637,336		(70)			(70)			5,820			
356620322	FREELAND	MI		10/21/2020		398,335		(44)			(44)			3,638			
356620329	BANCROFT	IA		12/09/2020		1,294,027		(124)			(124)			12,295			
356620335	DARLINGTON	WI		09/25/2020		5,638,802								52,184			
356620339	VARIOUS	ID		12/15/2020		4,777,825		(519)			(519)			45,651			
356620343	MESA	WA		11/13/2020		493,987		(54)			(54)			8,533			
356620345	DAYTON	OR		10/22/2020		744,923		(53)			(53)			4,764			
356620355	GALT	CA		11/17/2020		2,396,101		(123)			(123)			15,436			
356620367	ELLENSBURG	WA		02/01/2021		4,154,108		(721)			(721)			53,014			
356620368	FROST	MN		11/18/2020		636,674		(75)			(75)			6,429			
356620369	MERRILL	OR		11/10/2020		1,184,629		(129)			(129)			21,368			
356621102	FERNDALE	CA		02/23/2021		1,529,193		(138)			(138)			9,544			
356621117	BRISTOL	IN		02/10/2021		2,966,584		(110)			(110)			25,304			
356621123	DEMING	NM		03/03/2021		938,220		(133)			(133)			16,000			
356621124	PRESTON	ID		12/30/2020		2,306,077		(712)			(712)			249,250			
356621128	LEONARD	ND		02/16/2021		606,275		(49)			(49)			5,990			
356621129	VARIOUS	IL		03/16/2021		5,051,638		(482)			(482)			52,438			
356621137	LAFAYETTE	IN		02/25/2021		1,507,070		59			59			29,538			
356621147	MARION	IA		03/04/2021		527,562		(50)			(50)			4,930			
356621169	VARIOUS	NM		04/15/2021		1,205,827		(126)			(126)			18,000			
356621184	NUMA	IA		05/21/2021		1,758,748		(11)			(11)			15,373			

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
356621186	RIGBY	ID		03/23/2021		864,178		(93)			(93)			7,875			
356621201	BRICELYN	MN		04/21/2021		1,497,415		(136)			(136)			13,886			
356621209	ALLENDALE	IL		04/16/2021		3,728,232		(32)			(32)			28,897			
356621223	KLAMATH FALLS	OR		07/12/2021		929,371		(118)			(118)			12,457			
356621224	INDEPENDENCE	OR		06/17/2021		1,004,838		(118)			(118)			11,750			
356621242	CAMILLA	GA		07/02/2021		1,658,014		(73)			(73)			15,629			
356621250	FORT BENTON	MT		07/09/2021		2,311,253		(37)			(37)			20,375			
356621261	DONALSONVILLE	GA		10/01/2021		2,411,500		(347)			(347)			69,000			
356621268	FULDA	MN		07/21/2021		1,506,944		(208)			(208)			49,833			
356621284	TIPTON	MI		10/14/2021		1,202,246		(78)			(78)			5,569			
356621285	TIPTON	MI		10/14/2021		10,818,418		(727)			(727)			52,781			
356621288	VARIOUS	GA		10/14/2021		1,758,482		(186)			(186)			18,536			
356621312	MILLINGTON	TN		11/10/2021		150,741		(10)			(10)			3,750			
356621313	MONMOUTH	OR		10/27/2021		1,256,171		(90)			(90)			7,794			
356621317	ADA	MN		12/08/2021		602,964		(105)			(105)			9,671			
356621327	CURRIE	MN		12/02/2021		351,725		(59)			(59)			5,385			
356621336	TIPTON	MI		12/22/2021		371,847		(24)			(24)			1,665			
0299999. Mortgages with partial repayments						5,686,628,219		736,270			736,270	2,710,427		57,703,532			
0599999 - Totals						5,951,704,117		2,633,992			2,633,992	2,710,427		334,356,276			

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	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO		09/30/2021			(88,429)		66,000,665	3.750
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN		12/18/2015	3		406,916		14,851,232	1.670
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.	EDINBURGH	GBR	ARDIAN		12/13/2018	3		(718,913)		23,275,193	1.111
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020			10,464,231		30,386,463	1.111
000000-00-0	ASCP OAKLAND, L.P.	NEW YORK	NY	ASCP OAKLAND GP, L.P.		10/01/2021	3		1,046,893		12,119,201	17.598
000000-00-0	ASTORG MID-CAP FUND	LUXEMBOURG	LUX	ASTORG ASSET MANAGEMENT, S.A R.L.		04/20/2021	3		2,241,083		14,478,850	1.470
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3		300,000		12,388,786	4.000
000000-00-0	BANNER RIDGE SECONDARY FUND IV (T), LP	NEW YORK	NY	BANNER RIDGE FUND IV GP, LLC		06/15/2021	3		14,217,149		19,256,526	5.030
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020	3		162,204		25,169,924	2.692
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	BLACKROCK US CRE DEBT FUND - C7 LP		02/23/2022	2	41,987,267			105,012,733	9.800
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		350,413		1,396,133	2.180
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021	2		34,157,840		165,842,160	4.979
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020			10,389,744		50,097,220	16.730
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		233,242		1,915,770	5.302
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		1,344,393		4,756,116	0.760
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		150,491		2,500,000	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3		168,977		12,227,887	1.188
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	DB SECONDARY		05/09/2014	3		56,527		1,735,100	0.907
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021			22,972,473		27,926,182	0.620
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	ESD PARTNERS, LLC		09/27/2019	3		3,620,366		18,466,340	6.625
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		949,857		11,939,962	0.630
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	GPE III GP, LP		10/25/2007	3		3,345		578,703	6.286
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3		1,605,675		16,772,037	1.882
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	GLENDOWER CAPITAL LLP		04/29/2021	3		991,650		47,500,000	9.050
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE FUND III	GRAND CAYMAN	CYM	BLACK ROCK GRP III (GENPAR) LLC		03/31/2021			1,706,685		39,925,683	1.040
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3		34,043		2,677,212	2.660
000000-00-0	KINDERHOOK CAPITAL FUND 7 LP	NEW YORK	NY	KINDERHOOK CAPITAL		10/21/2021	3		2,789,105		52,210,895	3.440
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	LEXINGTON PARTNERS		11/10/2008	3		36,454		11,720,133	1.230
000000-00-0	LIGHTYEAR FUND II, LP	NEW YORK	NY	LIGHTYEAR CAPITAL		06/05/2006	3		11,654		668,438	0.583
000000-00-0	LIVINGBRIDGE 7 LP	LONDON	GBR	LIVINGBRIDGE 7 GENERAL PARTNER LLP		05/29/2020	3		3,448,712		20,751,765	4.351
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020			13,375,562		65,289,146	8.220
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3		(1,311,880)		9,522,424	3.680
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		970,534		737,352	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		703		1,357,265	2.594
000000-00-0	ONE EQUITY PARTNERS VIII LP	NEW YORK	NY	OPEP VIII GENERAL PARTNER, L.P.		01/07/2022	3	13,787,065			41,274,850	2.530
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		06/12/2015	2		344,327		4,882,486	2.730
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		99,623		2,974,601	4.234
000000-00-0	ROCKET GLOBAL INNOVATION FUND II, L.P.	BERTRANGE	LUX	ROCKET GLOBAL INNOVATION FUND II, L.P.		03/31/2022	3	15,798,206				1.360
000000-00-0	ROCKET GLOBAL INNOVATION TRUST (FUND I)	BERTRANGE	LUX	ROCKET GLOBAL INNOVATION TRUST (FUND I)		03/31/2022	3	30,561,320			700,375	2.500
000000-00-0	SC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		372,480		6,057,520	24.240
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3		154,337		7,226,837	3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3		(2,066,985)		25,249,008	3.200
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021			19,829,322		55,180,500	0.540
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		20,042		7,285,621	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		9,618		12,015,201	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		73,716		12,064,937	0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		364,644		12,283,095	0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3		465,545		42,647,525	2.006
000000-00-0	STRATEGIC PARTNERS IX LP	NEW YORK	NY	STRATEGIC PARTNERS IX LP		02/18/2022	3	13,017,530			84,816,667	0.186
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		(97,129)		24,119,479	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(619,673)		12,853,212	0.210
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(1,301,313)		26,991,745	0.450
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		82,941		944,060	1.159
000000-00-0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP	NEW YORK	NY	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP		03/18/2022	3	49,378,454			26,250,000	0.590
891868-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		3,480		713,735	3.480

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	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		39,835		4,250,261	4.000
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		03/31/2017	2		2,853		2,479,725	2.097
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		(49,375)		1,398,849	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated								164,529,842	143,815,987		1,306,113,785	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		12,494,522		24,509,863	100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND II L.P.	NEWPORT BEACH	CA	INTERNALLY FORMED		03/02/2022	2	10,036,618			64,963,382	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		235,999		3,015,502	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		05/11/2021	3		(13,955,995)		104,503,874	84.220
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		1,085,536		95,716,537	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		5,343,003		124,125,113	74.373
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		20,152,881		149,336,543	84.523
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021	2		4,995,837		278,885,163	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3		183,301		25,746,568	78.508
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3		898,415		99,185,327	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		18,140,580		331,694,467	79.158
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		175,397		15,168,811	35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		162,636		7,892,986	30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3		1,339,994		14,727,340	23.075
000000-00-0	TRESTLES CLO VI	GEORGE TOWN	CYM	INTERNALLY FORMED		12/07/2021			47,500,000		42,500,000	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								10,036,618	98,752,106		1,381,971,476	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			297,802,749			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									297,802,749			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND LP	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/31/2021			2,828,800		42,475,301	92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									2,828,800		42,475,301	XXX
00751K-9C-2	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE AUTO PARTS INC	2.C	07/20/2015			24,419,177			
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	CUMMINS INC	1.F	05/01/2021			21,375,908			
369604-E#-6	GENERAL ELECTRIC SVCS	FAIRFIELD	CT	GENERAL ELECTRIC CO	2.A	03/07/2022		20,317,604				
68555C-FE-4	GENERAL MILLS WCFI	MINNEAPOLIS	MN	GENERAL MILLS INC	2.B Z*	12/17/2021			150,672,157			
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	GENUINE PARTS CO	2.B	09/15/2021			62,509,330			
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL INC	1.F Z*	04/29/2020			57,041,067			
713448-9C-4	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSICO INC	1.E Z*	09/08/2016			32,190,569			
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	PROCTER & GAMBLE CO	1.D Z*	06/17/2016			106,896,719			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORPORATION	1.F	06/19/2020			29,985,238			
911312-9D-0	UPS SVCS	ATLANTA	GA	UNITED PARCEL SERVICES	1.G Z*	06/19/2020			98,129,046			
931142-9A-6	WALMART STORES, INC.	BENTONVILLE	AR	WALMART STORES INC	1.D Z*	12/20/2010			41,952,138			
4599999. Working Capital Finance Investment - Unaffiliated								20,317,604	625,171,350			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVII	CLEARWATER	FL	CHURCHILL STATESIDE		02/08/2022		15,605,251			62,421,049	99.990
4699999. Any Other Class of Assets - Unaffiliated								15,605,251			62,421,049	XXX
4899999. Total - Unaffiliated								200,452,697	771,816,137		1,411,010,135	XXX
4999999. Total - Affiliated								10,036,618	396,554,855		1,381,971,476	XXX
5099999 - Totals								210,489,315	1,168,370,992		2,792,981,611	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AP ARISTOTLE HOLDINGS	NEW YORK	NY	NORMAL DISTRIBUTION	12/17/2021	03/31/2022	584,031							584,031	584,031				272,753
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/29/2020	03/31/2022	119,776							119,776	119,776				
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2021	03/31/2022	210,464							210,464	210,464				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	03/31/2022	1,775,249							1,775,249	1,775,249				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	08/03/2020	03/31/2022	13,992							13,992	13,992				
000000-00-0	ASCP OAKLAND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/01/2021	03/31/2022	131,820							131,820	131,820				
000000-00-0	ASTORG MID-CAP FUND	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	04/20/2021	03/31/2022	2,058,444							2,058,444	2,058,444				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	03/31/2022	1,392,969							1,392,969	1,392,969				
000000-00-0	BENEFIT STREET SENIOR SECURED OPPS FUND	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	03/31/2022	695,081							695,081	695,081				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	03/31/2022	5,505							5,505	5,505				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	03/31/2022	948,511							948,511	948,511				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	03/31/2022	160,188							160,188	160,188				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	03/31/2022	1,365,843							1,365,843	1,365,843				141,321
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	03/31/2022	2,560,000							2,560,000	2,560,000				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	03/31/2022	800,272							800,272	800,272				
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	NORMAL DISTRIBUTION	03/11/2016	03/31/2022	1,015,218							1,015,218	1,015,218				
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	NORMAL DISTRIBUTION	10/25/2007	03/31/2022	75,112							75,112	75,112				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND IV	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	03/31/2022	2,305,369							2,305,369	2,305,369				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	03/31/2022	21,277							21,277	21,277				
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	03/31/2022	32,129							32,129	32,129				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	03/31/2022	2,225,039							2,225,039	2,225,039				
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	04/23/2014	03/31/2022	2,184,484							2,184,484	2,184,484				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	03/31/2022	405,997							405,997	405,997				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	03/31/2022	748							748	748				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	03/31/2022	947,647							947,647	947,647				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	03/31/2022	628,458							628,458	628,458				
000000-00-0	LIGHTYEAR FUND II, LP	NEW YORK	NY	NORMAL DISTRIBUTION	06/05/2006	03/31/2022	81,602							81,602	81,602				114,708
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	NORMAL DISTRIBUTION	03/07/2018	03/31/2022	663,362							663,362	663,362				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	03/31/2022	248,820							248,820	248,820				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	03/31/2022	1,083,023							1,083,023	1,083,023				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	03/31/2022	699,609							699,609	699,609				
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	11/20/2006	03/31/2022	25,000							25,000	25,000				
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	03/31/2022	(924)							(924)	(924)				924
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	03/31/2022	2,539,790							2,539,790	2,539,790				
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/10/2021	03/31/2022	6,154							6,154	6,154				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	03/31/2022	470,860							470,860	470,860				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	03/31/2022	9,618							9,618	9,618				523,277
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	03/31/2022	722,284							722,284	722,284				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	03/31/2022	2,494,140							2,494,140	2,494,140				
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III	NEW YORK	NY	NORMAL DISTRIBUTION	06/26/2020	03/31/2022	5,197							5,197	5,197				
000000-00-0	STRATEGIC PARTNERS IX LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/18/2022	03/31/2022	302,140							302,140	302,140				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	03/31/2022	5,154,810							5,154,810	5,154,810				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	03/31/2022	29,543							29,543	29,543				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	03/31/2022	62,040							62,040	62,040				
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	03/31/2022	59,774							59,774	59,774				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	03/31/2022	218,921							218,921	218,921				
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/14/2019	03/31/2022	34,701							34,701	34,701				
000000-00-0	UNITED STATES POWER FUND II	NEEDHAM	MA	NORMAL DISTRIBUTION	03/28/2006	03/31/2022	131,181							131,181	131,181				
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/31/2017	03/31/2022	476,820							476,820	476,820				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	03/31/2022	308,233							308,233	308,233				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							38,490,321							38,490,321	38,490,321				1,052,983
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	03/31/2022	24,158,381							24,158,381	24,158,381				
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	03/31/2022	3,808,521							3,808,521	3,808,521				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	03/31/2022	4,018,379							4,018,379	4,018,379				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	03/31/2022	6,610,243							6,610,243	6,610,243				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	03/31/2022	11,331,326							11,331,326	11,331,326				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	03/31/2022	13,493,884							13,493,884	13,493,884				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	03/31/2022	1,483,063							1,483,063	1,483,063				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	03/31/2022	120,551							120,551	120,551				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	03/31/2022	288,447							288,447	288,447				
2099999. Joint Venture Interests - Common Stock - Affiliated							65,312,795							65,312,795	65,312,795				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	03/31/2022	21,502,175							21,502,175	21,502,175				13,306,219
2299999. Joint Venture Interests - Real Estate - Affiliated							21,502,175							21,502,175	21,502,175				13,306,219
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	03/31/2022	272,969							272,969	272,969				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							272,969							272,969	272,969				
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC - DEBT	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	12/31/2008	03/31/2022	53,178							53,178	53,178				
2599999. Joint Venture Interests - Other - Unaffiliated							53,178							53,178	53,178				
638671-AJ-6	NATIONWIDE MUTUAL INSURA STEPUP NT 144A	COLUMBUS	OH	TERMINATED	12/08/2004	03/31/2022	5,000,000							5,000,000	5,000,000				
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUB 144A	MILWAUKEE	WI	TERMINATED	10/17/2019	03/31/2022	224,915							224,915	224,915				
2799999. Surplus Debentures, etc - Unaffiliated							5,224,915							5,224,915	5,224,915				
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
00751K-9C-2	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	11/29/2010	03/31/2022	31,865,367							31,865,367	31,865,367				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	NORMAL DISTRIBUTIONS	05/01/2021	03/31/2022	16,256,361							16,256,361	16,256,361				
68555C-FE-4	GENERAL MILLS WCFI	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	12/17/2021	03/31/2022	10,836,100							10,836,100	10,836,100				
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	09/15/2021	03/31/2022	38,352,132							38,352,132	38,352,132				
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	04/29/2020	03/31/2022	48,224,769							48,224,769	48,224,769				
713448-9C-4	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	09/08/2016	03/31/2022	43,188,294							43,188,294	43,188,294				
742718-9C-5	PROCTOR & GAMBLE SVCS	CINCINNATI	OH	NORMAL DISTRIBUTIONS	06/17/2016	03/31/2022	128,153,541							128,153,541	128,153,541				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	06/19/2020	03/31/2022	44,895,765							44,895,765	44,895,765				
911312-9D-0	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	06/19/2020	03/31/2022	129,859,625							129,859,625	129,859,625				
931142-9A-6	WALMART STORES, INC.	BENTONVILLE	AR	NORMAL DISTRIBUTIONS	12/20/2010	03/31/2022	53,507,678							53,507,678	53,507,678				
4599999. Working Capital Finance Investment - Unaffiliated							545,139,631							545,139,631	545,139,631				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	03/31/2022	552,150							552,150	552,150				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	03/31/2022	436,793							436,793	436,793				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	03/31/2022	313,879							313,879	313,879				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	03/31/2022	335,180							335,180	335,180				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/10/2020	03/31/2022	488,465							488,465	488,465				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII	CLEARWATER	FL	NORMAL DISTRIBUTION	12/31/2020	03/31/2022	113,513							113,513	113,513				
000000-00-0	IMPACT COMMUNITY CAPITAL COIN	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	10/03/2016	03/31/2022	10,000,000							10,000,000	10,000,000				
000000-00-0	USB RETC FUNDING 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	03/31/2022	227,689							227,689	227,689				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	03/31/2022	294,862							294,862	294,862				
4699999. Any Other Class of Assets - Unaffiliated							12,762,531							12,762,531	12,762,531				
4899999. Total - Unaffiliated							601,943,545							601,943,545	601,943,545				1,052,983
4999999. Total - Affiliated							86,814,970							86,814,970	86,814,970				13,306,219
5099999 - Totals							688,758,515							688,758,515	688,758,515				14,359,202

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
912810-TD-0	US TREASURY NT		03/21/2022	J P MORGAN SECURITIES INC		29,910,234	31,500,000	68,526	1.A
91282C-EG-2	US TREASURY NT		03/31/2022	MIZUHO SECURITIES USA INC		2,745,811	2,750,000	169	1.A
0109999999. Subtotal - Bonds - U.S. Governments						32,656,045	34,250,000	68,695	XXX
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3	C	01/02/2022	INTEREST CAPITALIZATION		60,834	60,834		1.B
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3	C	01/02/2022	INTEREST CAPITALIZATION		31,732	31,732		1.B
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3	C	01/02/2022	INTEREST CAPITALIZATION		33,128	33,128		1.B
168863-DV-7	REPUBLIC OF CHILE SR NT	D	01/27/2022	HSBC SECURITIES INC		299,796	300,000		1.F FE
195325-CU-7	REPUBLIC OF COLOMBIA SR NT	D	03/10/2022	BNP PARIBAS SECURITIES CORP		4,067,500	5,000,000	61,806	3.A FE
195325-DZ-5	REPUBLIC OF COLOMBIA SR NT	D	03/09/2022	VARIOUS		12,565,500	15,000,000	166,563	3.A FE
698299-BR-4	REPUBLIC OF PANAMA SR NT	D	01/11/2022	CITIGROUP SECURITIES INC		15,000,000	15,000,000		2.B FE
77586R-AK-6	ROMANIA NT 144A	D	01/19/2022	HSBC SECURITIES INC		12,920,830	13,000,000		2.C FE
77586R-AL-4	ROMANIA NT 144A	D	01/19/2022	HSBC SECURITIES INC		20,867,700	21,000,000		2.C FE
91087B-AR-1	UNITED MEXICAN STATES SR NT	D	01/04/2022	BANK OF AMERICA NA		198,912	200,000		2.B FE
0309999999. Subtotal - Bonds - All Other Governments						66,045,931	69,625,693	228,368	XXX
13063D-A2-4	CALIFORNIA ST		03/28/2022	J P MORGAN SECURITIES INC		7,695,418	9,560,000	75,053	1.C FE
57582R-R7-3	MASSACHUSETTS ST		03/28/2022	J P MORGAN SECURITIES INC		8,469,058	10,915,000	20,883	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						16,164,475	20,475,000	95,935	XXX
64990F-M5-0	NEW YORK ST DORM AUTH ST PERSO		03/29/2022	CITIGROUP GLOBAL MKTS INC		8,860,300	10,000,000	13,333	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,860,300	10,000,000	13,333	XXX
13077D-QR-6	CALIFORNIA ST UNIV REV		01/11/2022	MORGAN STANLEY CAPITAL SERVICES LLC		13,999,728	14,670,000	74,084	1.D FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATION		01/04/2022	MORGAN STANLEY CAPITAL SERVICES LLC		5,770,063	5,650,000	16,479	1.D FE
544445-YH-6	LOS ANGELES CA DEPT OF ARPTS A		02/02/2022	LOOP CAPITAL MARKETS		5,000,000	5,000,000		1.D FE
54445C-AE-3	LOS ANGELES CA DEPT OF ARPTS C		03/03/2022	BANK OF AMERICA		6,730,000	6,730,000		1.E FE
54445C-AF-0	LOS ANGELES CA DEPT OF ARPTS C		03/03/2022	BANK OF AMERICA		7,005,000	7,005,000		1.E FE
54445C-AG-8	LOS ANGELES CA DEPT OF ARPTS C		03/03/2022	BANK OF AMERICA		7,500,000	7,500,000		1.E FE
54445C-AH-6	LOS ANGELES CA DEPT OF ARPTS C		03/03/2022	BANK OF AMERICA		12,340,000	12,340,000		1.E FE
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C		03/03/2022	BANK OF AMERICA		10,000,000	10,000,000		1.E FE
56781R-LK-1	MARIN CA CMNTY CLG DIST		01/21/2022	BAIRD, ROBERT W. & CO INCORP		3,734,404	3,912,430	39,531	1.A FE
68450L-GP-4	ORANGE CNTY FL HLTH FACS AUTH		02/09/2022	MORGAN STANLEY CAPITAL SERVICES LLC		19,440,200	20,000,000		1.F FE
70879Q-RB-1	PENNSYLVANIA ST HSG FIN AGY SF		02/17/2022	WELLS FARGO BANK, N.A.		13,295,000	13,295,000		1.B FE
71884S-AG-5	PHOENIX AZ INDL DEV AUTH HLTHC		03/25/2022	BANK OF AMERICA		19,921,400	20,000,000		1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						124,735,794	126,102,430	130,094	XXX
33829W-AC-3	522 FUNDING CLO LTD 2019-5A CL AR 144A	D	02/09/2022	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		1.A FE
83012@-AA-8	6823 ENERGY PARTNERS		01/21/2022	DIRECT PLACEMENT		10,000,000	10,000,000		1.F Z
817826-AG-5	7-ELEVEN INC SR NT 144A		01/20/2022	HSBC SECURITIES INC		4,399,200	5,000,000	63,778	2.B FE
00287Y-CB-3	ABBVIE INC SR NT		03/28/2022	HSBC SECURITIES INC		15,353,250	15,000,000	228,438	2.B FE
00751Y-AG-1	ADVANCE AUTO PARTS CO GUARNT		03/01/2022	BANK OF AMERICA NA		9,960,500	10,000,000		2.C FE
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	01/25/2022	MITSUBISHI TRUST & BANKING CORPORATION		9,975,050	10,000,000	86,090	2.C FE
00119T-AH-7	AGL CLO 5 LTD 2020-5A CL A2R 144A	D	03/30/2022	CANTOR FITZGERALD & COMPANY		738,750	750,000	2,447	1.A FE
00140B-AC-0	AIG CLO LTD 2019-1A CL BR 144A	D	02/04/2022	WELLS FARGO BANK, N.A.		9,000,000	9,000,000		1.C FE
00141Y-AA-3	AIG CLO LTD 2021-1A CL A 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		988,750	1,000,000	2,529	1.A FE
00900G-AE-5	AIMCO 2018-AA CL B 144A	D	03/30/2022	ROYAL BANK OF CANADA		1,481,250	1,500,000	4,992	1.B FE
00901A-AJ-6	AIMCO 2019-10A CL AR 144A	D	03/01/2022	CREDIT SUISSE SECURITIES LLC		3,974,120	4,000,000	5,569	1.A FE
00140N-AQ-3	AIMCO 2020-11A CL BR 144A	D	01/06/2022	SOCIETE GENERALE		2,000,000	2,000,000	6,031	1.C FE
008911-BK-4	AIR CANADA SR SEC 144A	A	03/31/2022	VARIOUS		16,251,250	17,000,000	160,813	3.B FE
00914A-AS-1	AIR LEASE CORP SR NT		01/24/2022	VARIOUS		14,605,500	15,000,000	5,590	2.B FE
G0189K-AB-7	ALDAR INVESTMENTS JR SUB PERP HYBRID		03/23/2022	DIRECT PLACEMENT		16,000,000	16,000,000		2.C Z
015271-AY-5	ALEXANDRIA REAL ESTATE E CO GUARNT		02/02/2022	GOLDMAN, SACHS & CO		9,969,600	10,000,000		2.A FE
015271-AZ-2	ALEXANDRIA REAL ESTATE E CO GUARNT		02/02/2022	GOLDMAN, SACHS & CO		9,957,500	10,000,000		2.A FE
01882Y-AD-8	ALLIANT ENERGY FINANCE CO GUARNT 144A		03/17/2022	VARIOUS		5,927,140	6,000,000	8,500	2.B FE
00166F-AG-1	ALM LOAN FUNDING 2020-1A CL A2 144A	D	02/25/2022	DEUTSCHE BANK SECURITIES INC		3,998,000	4,000,000	9,759	1.C FE
023586-E*-7	AMERCO SR NT SER C		01/27/2022	BANK OF AMERICA NA		8,000,000	8,000,000		2.B PL
023586-E#-3	AMERCO SR NT SER E		01/27/2022	BANK OF AMERICA NA		17,000,000	17,000,000		2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03217K-AB-4	AMERICA MOVIL SAB DE CV SR NT 144A	D	03/30/2022	CITIGROUP SECURITIES INC		20,000,000	20,000,000		1.G FE
00253X-AA-9	AMERICAN AIRLINES/AADVAN SR SEC 144A		03/24/2022	BANK OF AMERICA NA		2,471,875	2,500,000	25,972	3.B FE
00253X-AB-7	AMERICAN AIRLINES/AADVAN SR SEC 144A		03/07/2022	BANK OF AMERICA NA		4,949,400	4,993,000	36,410	3.B FE
025537-AK-7	AMERICAN ELEC PWR JR SUB		01/04/2022	BARCLAYS CAPITAL INC		252,238	250,000		2.C FE
03027X-BV-1	AMERICAN TOWER CORP SR NT		03/29/2022	J P MORGAN SECURITIES INC		1,393,238	1,400,000		2.C FE
031162-DC-1	AMGEN INC SR NT		01/20/2022	HSBC SECURITIES INC		4,595,800	5,000,000	3,750	2.A FE
031162-DD-9	AMGEN INC SR NT		02/17/2022	CITIGROUP GLOBAL MKT INC		747,653	750,000		2.A FE
031162-DF-4	AMGEN INC SR NT		02/17/2022	VARIOUS		10,143,084	10,200,000		2.A FE
00179W-AB-0	AMSR TR 2022-SFR1 CL B 144A		02/15/2022	DEUTSCHE BANK SECURITIES INC		25,684,204	25,685,000		1.D FE
00179W-AC-8	AMSR TR 2022-SFR1 CL C 144A		02/15/2022	DEUTSCHE BANK SECURITIES INC		4,394,884	4,395,000		1.G FE
034863-BB-5	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/14/2022	MORGAN STANLEY CAPITAL SERVICES LLC		248,380	250,000		2.B FE
034863-BC-3	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/14/2022	MORGAN STANLEY CAPITAL SERVICES LLC		491,365	500,000		2.B FE
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	D	01/12/2022	GOLDMAN, SACHS & CO		4,731,250	5,000,000	29,688	2.B FE
00182E-BP-3	ANZ NEW ZEALAND INTL/LDN CO GUARNT 144A	D	02/09/2022	TORONTO DOMINION		350,000	350,000		1.E FE
03740L-AB-8	AON CORP/AON GLBL HOLD CO GUARNT		02/17/2022	MORGAN STANLEY CAPITAL SERVICES LLC		4,282,200	5,000,000	72,097	2.A FE
03740L-AE-2	AON CORP/AON GLBL HOLD CO GUARNT		03/18/2022	VARIOUS		20,932,502	21,389,000	25,560	2.A FE
03764Q-BE-1	APIDOS CLO 2013-15A CL A2RR 144A	D	03/30/2022	ROYAL BANK OF CANADA		2,617,008	2,650,000	7,860	1.A FE
037833-DZ-0	APPLE INC SR NT		02/10/2022	BARCLAYS CAPITAL INC		8,392,800	10,000,000	116,000	1.B FE
038336-AA-1	APTARGRP INC SR NT		03/09/2022	WELLS FARGO BANK, N.A.		34,844,950	35,000,000	2,000	2.C FE
00217G-AA-1	APTIV PLC / APTIV CORP CO GUARNT		02/09/2022	CITIGROUP GLOBAL MKT INC		200,000	200,000		2.B FE
00217G-AB-9	APTIV PLC / APTIV CORP CO GUARNT		02/09/2022	GOLDMAN, SACHS & CO		10,906,200	10,950,000		2.B FE
00217G-AC-7	APTIV PLC / APTIV CORP CO GUARNT		02/09/2022	J P MORGAN SECURITIES INC		4,989,150	5,000,000		2.B FE
03835V-AJ-5	APTIV PLC SR NT		02/08/2022	J P MORGAN SECURITIES INC		4,241,950	5,000,000	33,153	2.B FE
00190Y-BF-1	ARES CLO LTD 2013-2A CL BR2 144A	D	02/25/2022	ROYAL BANK OF CANADA		7,443,750	7,500,000	12,850	1.C FE
04016D-AS-4	ARES CLO LTD 2016-41A CL AR2 144A	D	03/02/2022	VARIOUS		1,979,250	2,000,000	3,242	1.A FE
04016U-AE-7	ARES CLO LTD 2017-46A CL A2 144A	D	02/23/2022	J P MORGAN SECURITIES INC		18,097,895	18,300,000	28,420	1.A FE
04018L-AJ-4	ARES CLO LTD 2018-50A CL AR 144A	D	03/01/2022	MIZUHO SECURITIES USA INC		2,979,000	3,000,000	4,735	1.A FE
04018A-AQ-2	ARES CLO LTD 2020-58A CL AR 144A	D	02/01/2022	BARCLAYS CAPITAL INC		7,500,000	7,500,000		1.A FE
04018E-AA-9	ARES CLO LTD 2021-59A CL A 144A	D	03/03/2022	CITIGROUP GLOBAL MKT INC		4,951,000	5,000,000	7,333	1.A FE
039936-AA-7	ARES FINANCE CO IV LLC CO GUARNT 144A		01/13/2022	WELLS FARGO BANK, N.A.		19,556,600	20,000,000		2.A FE
049560-AM-7	ATMOS ENERGY CORP SR NT		02/17/2022	WELLS FARGO BANK, N.A.		5,167,900	5,000,000	72,760	1.E FE
04966H-AE-6	ATRIUM CDO CORP 13A- CL B 144A	D	02/25/2022	J P MORGAN SECURITIES INC		2,478,125	2,500,000	4,397	1.C FE
05379B-AR-8	AVISTA CORP 1ST MTG		03/22/2022	VARIOUS		12,550,528	12,680,000	4,418	1.G FE
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A	D	02/10/2022	J P MORGAN SECURITIES INC		471,445	500,000	6,608	2.C FE
06761V-AA-5	BABSON CLO LTD 2019-4A CL A1 144A	D	03/31/2022	J P MORGAN SECURITIES INC		248,375	250,000	829	1.A FE
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	D	02/11/2022	CITIGROUP SECURITIES INC		3,483,846	3,985,000	49,813	2.B FE
058498-AW-6	BALL CORP CO GUARNT		02/15/2022	BARCLAYS CAPITAL INC		3,303,250	3,650,000	583	3.A FE
058498-AX-4	BALL CORP CO GUARNT		03/11/2022	VARIOUS		15,957,500	17,500,000	129,688	3.A FE
05964H-AQ-8	BANCO SANTANDER SA SR NT	D	03/17/2022	SANTANDER INVESTMENT SECURITIES, INC.		5,000,000	5,000,000		1.G FE
06539V-AW-8	BANK 2022-BNK39 CL B		01/26/2022	BANK OF AMERICA NA		3,398,951	3,300,000	2,672	1.D FE
06539V-BB-3	BANK 2022-BNK39 CL C		01/26/2022	BANK OF AMERICA NA		8,123,824	8,000,000	6,540	1.G FE
06541L-BP-0	BANK 2022-BNK40 CL AS		02/25/2022	WELLS FARGO BANK, N.A.		4,499,222	4,500,000	3,945	1.A FE
06541L-BU-9	BANK 2022-BNK40 CL B		02/25/2022	WELLS FARGO BANK, N.A.		4,957,645	5,000,000	4,383	1.D FE
060505-GB-4	BANK OF AMERICA CORP PERP JR SUB FRN		01/20/2022	BANK OF AMERICA NA		1,000,000	1,000,000		2.C FE
06051G-KG-3	BANK OF AMERICA CORP SR NT		02/02/2022	VARIOUS		3,551,725	3,550,000		1.F FE
06051G-KJ-7	BANK OF AMERICA CORP SR NT		02/01/2022	BANK OF AMERICA NA		7,000,000	7,000,000		1.F FE
06051G-KK-4	BANK OF AMERICA CORP SR NT		02/01/2022	BANK OF AMERICA NA		5,500,000	5,500,000		1.F FE
06051G-KL-2	BANK OF AMERICA CORP SUB		03/15/2022	BANK OF AMERICA NA		31,643,200	32,050,000	9,615	2.A FE
06051G-KM-0	BANK OF AMERICA SR NT MTN DTD 03/22/22		03/21/2022	BANK OF AMERICA NA		9,980,800	10,000,000	940	1.F FE
06279J-AB-5	BANK OF IRELAND GRP SR NT 144A	D	02/23/2022	HSBC SECURITIES INC		7,054,650	7,500,000	61,293	2.B FE
06368D-H7-2	BANK OF MONTREAL SUB	A	01/05/2022	BANK OF MONTREAL		34,000,000	34,000,000		2.A FE
07336A-AP-2	BARCLAYS COMMER MTG S 2022-C14 CL D 144A		02/02/2022	BARCLAYS CAPITAL INC		4,040,825	5,000,000	6,111	2.A FE
07336A-AK-3	BARCLAYS COMMERCIAL MTG S 2022-C14 CL B		02/02/2022	BARCLAYS CAPITAL INC		13,999,790	14,000,000	26,924	1.D FE
07336A-AL-1	BARCLAYS COMMERCIAL MTG S 2022-C14 CL C		02/02/2022	BARCLAYS CAPITAL INC		7,999,512	8,000,000	16,353	1.G FE
06744N-BJ-5	BARDOT CLO LTD 2019-2A CL BR 144A	D	02/03/2022	ROYAL BANK OF CANADA		5,000,000	5,000,000	3,614	1.C FE

SCHEDULE D - PART 3

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

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05526D-BV-6	BAT CAPITAL CORP CO GUARNT	C	03/14/2022	DEUTSCHE BANK SECURITIES INC		289,509	300,000		2.B FE
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL		01/15/2022	INTEREST CAPITALIZATION		100	100		1.D PL
054978-AA-9	BBAM US CLO LTD. 2022-1A CL A1 144A	D	02/14/2022	BARCLAYS CAPITAL INC		25,000,000	25,000,000		1.A FE
054978-AC-5	BBAM US CLO LTD. 2022-1A CL A2 144A	D	02/14/2022	BARCLAYS CAPITAL INC		10,000,000	10,000,000		1.C FE
07355T-AW-2	BEECHWOOD PARK CLO 2019-1A CL A2R 144A	D	02/11/2022	GOLDMAN, SACHS & CO		10,000,000	10,000,000		1.A FE
0778FP-AJ-8	BELL CANADA CO GUARNT	A	02/08/2022	ROYAL BANK OF CANADA		4,957,200	5,000,000		2.A FE
08180X-AQ-5	BENEFIT ST CLO 2015-8A CL A1BR 144A	D	02/23/2022	BANK OF AMERICA NA		17,357,126	17,550,000	25,518	1.A FE
084664-DB-4	BERKSHIRE HATHAWAY FIN SR NT		03/07/2022	BANK OF AMERICA NA		9,964,700	10,000,000		1.C FE
090572-AR-9	BIO-RAD LABS SR NT		03/21/2022	VARIOUS		21,184,664	21,392,000	19,523	2.B FE
09261B-AH-3	BLACKSTONE HLDGS FINA CO GUARNT 144A		01/04/2022	J P MORGAN SECURITIES INC		8,873,100	9,000,000		1.E FE
09628F-AC-3	BLUEMOUNTAIN CLO LTD 2017-3A CL A2 144A	D	03/31/2022	J P MORGAN SECURITIES INC		491,250	500,000	1,469	1.A FE
09631B-AA-1	BLUEMOUNTAIN CLO LTD 2021-31A CL A1 144A	D	02/28/2022	CREDIT SUISSE SECURITIES LLC		2,583,366	2,605,000	4,249	1.A FE
05609M-CF-0	BMO 2022-C1 MTG TR 2022-C1 CL AS		02/10/2022	BANK OF MONTREAL		8,239,364	8,000,000	22,056	1.A FE
05609M-CG-8	BMO 2022-C1 MTG TR 2022-C1 CL B		02/10/2022	BANK OF MONTREAL		24,998,858	25,000,000	65,025	1.C FE
05609M-CH-6	BMO 2022-C1 MTG TR 2022-C1 CL C		02/10/2022	BANK OF MONTREAL		24,999,748	25,000,000	67,819	1.G FE
05565E-CB-9	BMW US CAPITAL LLC CO GUARNT 144A	C	03/28/2022	MORGAN STANLEY CAPITAL SERVICES LLC		4,986,350	5,000,000		1.F FE
09659W-2L-7	BNP PARIBAS SR NT 144A	D	03/22/2022	BNP PARIBAS SECURITIES CORP		11,577,251	12,162,000	78,713	1.G FE
09659W-2U-7	BNP PARIBAS SR NT 144A	D	01/12/2022	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000		1.G FE
096630-AJ-7	BOARDWALK PIPELINES LP CO GUARNT		02/09/2022	BARCLAYS CAPITAL INC		7,392,822	7,400,000		2.B FE
103228-AC-6	BOYCE PARK CLO, LLC 2022-1A CL A2 144A	D	01/28/2022	BANK OF AMERICA NA		8,500,000	8,500,000		1.A FE
103228-AE-2	BOYCE PARK CLO, LLC 2022-1A CL B1 144A	D	01/28/2022	BANK OF AMERICA NA		11,500,000	11,500,000		1.C FE
10334#-AS-1	BOYD WATTERSON GSA REIT SR NT SER N		02/01/2022	BANK OF AMERICA NA		18,000,000	18,000,000		2.C Z
05578Q-AH-6	BPCE SA SUB 144A	D	01/10/2022	BARCLAYS CAPITAL INC		15,000,000	15,000,000		2.B FE
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT		02/04/2022	ROYAL BANK OF CANADA		2,584,050	3,000,000	18,063	1.F FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO SR NT		02/15/2022	BANK OF AMERICA NA		3,736,388	3,750,000		1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO SR NT		03/03/2022	VARIOUS		25,167,250	25,000,000	5,139	1.F FE
11124T-AJ-3	BROAD RIVER CLO LT 2020-1A CL AR 144A	D	03/29/2022	CITIGROUP GLOBAL MKT INC		3,374,500	3,400,000	9,414	1.A FE
11135F-BP-5	BROADCOM INC SR NT 144A		01/21/2022	GOLDMAN, SACHS & CO		4,754,450	5,000,000	30,499	2.C FE
11135F-BR-1	BROADCOM INC SR NT 144A		03/31/2022	HSBC SECURITIES INC		99,951	100,000		2.C FE
11135F-BT-7	BROADCOM INC SR NT 144A		03/31/2022	ROYAL BANK OF CANADA		6,984,670	7,000,000		2.C FE
11271L-AJ-1	BROOKFIELD FINANCE INC SR NT	A	02/02/2022	CITIGROUP SECURITIES INC		9,990,800	10,000,000		1.G FE
117043-AU-3	BRUNSWICK CORP SR NT		03/23/2022	WELLS FARGO BANK, N.A.		2,963,910	3,000,000		2.B FE
51236L-AB-8	BVEBO 2022-1 CL M1 144A		03/14/2022	J P MORGAN SECURITIES INC		8,894,995	8,895,000		1.C Z
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO GUARNT	A	02/11/2022	VARIOUS		9,363,850	10,000,000	54,681	2.B FE
14040H-CN-3	CAPITAL ONE FINANCIAL CO SR NT		03/01/2022	MORGAN STANLEY CAPITAL SERVICES LLC		30,000,000	30,000,000		2.A FE
141781-BR-4	CARGILL INC SR NT 144A		02/03/2022	BNP PARIBAS SECURITIES CORP		4,996,050	5,000,000	31,250	1.F FE
14315J-AS-8	CARLYLE GLBL MARKET 2017-2A CL AJR 144A	D	03/29/2022	BANK OF AMERICA NA		4,801,500	4,850,000	15,598	1.A FE
14312H-AU-0	CARLYLE GLBL MKT 2016-1A CL A1R2 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		494,500	500,000	1,375	1.A FE
14316Y-AA-3	CARLYLE GLBL MRKT 2021-10A CL A 144A	D	03/29/2022	BANK OF AMERICA NA		941,450	950,000	4,297	1.A FE
14448C-AR-5	CARRIER GLBL CORP SR NT		02/01/2022	J P MORGAN SECURITIES INC		1,418,361	1,428,000	15,807	2.C FE
14448C-AS-3	CARRIER GLBL CORP SR NT		01/28/2022	BARCLAYS CAPITAL INC		5,013,850	5,000,000	57,629	2.C FE
15118J-AA-3	CELLNEX FINANCE CO GUARNT 144A	D	02/11/2022	J P MORGAN SECURITIES INC		13,360,200	15,000,000	61,354	3.A FE
15135B-AX-9	CENTENE CORP SR NT		02/10/2022	BNP PARIBAS SECURITIES CORP		4,562,500	5,000,000	56,597	3.A FE
15189X-AY-4	CENTERPOINT ENER HOUSTON 1ST MTG SER AH		03/15/2022	VARIOUS		15,362,529	15,777,000	9,821	1.F FE
161175-CJ-1	CHARTER COMM OPT LLC/CAP SR SEC		03/10/2022	J P MORGAN SECURITIES INC		9,963,400	10,000,000		2.C FE
161175-CK-8	CHARTER COMM OPT LLC/CAP SR SEC		03/10/2022	MORGAN STANLEY CAPITAL SERVICES LLC		14,895,000	15,000,000		2.C FE
171239-AH-9	CHUBB INA HLDGS INC CO GUARNT		03/09/2022	MORGAN STANLEY CAPITAL SERVICES LLC		3,841,515	4,500,000	40,256	1.F FE
204429-AA-2	CIA CERVECERIAS UNIDAS SR NT 144A	D	01/20/2022	VARIOUS		29,956,000	30,000,000	2,326	2.B FE
12552F-AY-9	CIFC FUNDING LTD 2014-4RA CL A1BR 144A	D	02/25/2022	BNP PARIBAS SECURITIES CORP		2,725,938	2,750,000	14,127	1.A FE
12551R-AA-6	CIFC FUNDING LTD 2018-1A CL A 144A	D	03/01/2022	CREDIT SUISSE SECURITIES LLC		1,787,994	1,800,000	2,731	1.A FE
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	03/31/2022	J P MORGAN SECURITIES INC		397,500	400,000	1,131	1.A FE
12562R-AC-9	CIFC FUNDING LTD 2020-4A CL B 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		811,685	825,000	2,913	1.C FE
12567H-AE-2	CIFC FUNDING LTD 2021-7A CL B 144A	D	02/25/2022	VARIOUS		12,005,114	12,147,000	53,069	1.C FE
12570L-AA-6	CIFC FUNDING LTD 2022-1A CL A 144A	D	01/27/2022	BARCLAYS CAPITAL INC		15,000,000	15,000,000		1.A FE
12570L-AC-2	CIFC FUNDING LTD 2022-1A CL B 144A	D	01/27/2022	BARCLAYS CAPITAL INC		8,750,000	8,750,000		1.C FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172967-NN-7	CITIGRP INC SR NT		03/10/2022	CITIGROUP SECURITIES INC		10,000,000	10,000,000		1.G FE
17327C-AN-3	CITIGRP INC SR NT		03/21/2022	VARIOUS		10,331,073	10,635,000	26,721	1.G FE
17327C-AQ-6	CITIGRP INC SR NT		01/19/2022	CITIGROUP GLOBAL MKT INC		2,617,088	2,600,000		1.G FE
172967-LN-9	CITIGRP INC SR NT FRN		01/27/2022	VARIOUS		802,357	800,000	185	1.G FE
12572Q-AK-1	CME GRP INC SR NT		03/01/2022	BARCLAYS CAPITAL INC		1,495,155	1,500,000		1.D FE
15239X-AA-6	CNTL AMR BOTTLING CORP CO GUARNT 144A	D	01/20/2022	CITIGROUP SECURITIES INC		24,816,500	25,000,000		3.B FE
Q2600@-AA-8	COATES SR NT	D	01/12/2022	AUSTRALIA AND NEW ZEALAND BANKING GROUP		29,000,000	29,000,000		2.C PL
Q2600@-AD-2	COATES SR NT	B	01/12/2022	AUSTRALIA AND NEW ZEALAND BANKING GROUP		7,270,000	7,270,000		2.C PL
Q2600@-AF-7	COATES SR NT	B	01/12/2022	AUSTRALIA AND NEW ZEALAND BANKING GROUP		21,810,000	21,810,000		2.C PL
20030N-DT-5	COMCAST CORP CO GUARNT 144A		01/27/2022	VARIOUS		5,636,766	6,296,000	44,884	1.G FE
202795-JV-3	COMMONWEALTH EDISON CO 1ST MTG SER 133		03/08/2022	MORGAN STANLEY CAPITAL SERVICES LLC		2,994,690	3,000,000		1.F FE
21623P-AE-7	COOK PARK CLO, LTD 2018-1A CL B 144A	D	02/28/2022	SOCIETE GENERALE		991,350	1,000,000	1,960	1.C FE
21871X-AA-7	COREBRIDGE FINANCIAL INC SR NT 144A		03/31/2022	CITIGROUP GLOBAL MKT INC		649,487	650,000		2.B FE
21871X-AC-3	COREBRIDGE FINANCIAL INC SR NT 144A		03/31/2022	J P MORGAN SECURITIES INC		9,986,000	10,000,000		2.B FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC SR NT 144A		03/31/2022	VARIOUS		201,010	200,000		2.B FE
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		01/01/2022	INTEREST CAPITALIZATION		4,437	4,437		1.D FM
224044-CM-7	COX COMMS INC CO GUARNT 144A		01/28/2022	CITIGROUP SECURITIES INC		8,810,700	10,000,000	98,333	2.B FE
225313-AP-0	CREDIT AGRICOLE SA PERP JR SUB 144A	D	01/04/2022	CREDIT AGRICOLE		500,000	500,000		2.C FE
233853-AL-4	DAIMLER TRUCKS FINAN NA CO GUARNT 144A	C	03/31/2022	J P MORGAN SECURITIES INC		149,835	150,000		1.G FE
235851-AW-2	DANAHER CORP SR NT		02/08/2022	U.S. BANCORP		1,728,675	1,950,000	9,100	2.A FE
23636A-BC-4	DANSKE BANK A/S SR NT 144A	D	03/28/2022	GOLDMAN, SACHS & CO		12,000,000	12,000,000		2.A FE
G2687*-AB-5	DAWSONGRP PLC SER B SR NT	B	03/31/2022	HSBC SECURITIES INC		16,725,000	16,725,000		2.B Z
23311V-AK-3	DCP MIDSTREAM OPERATING CO GUARNT		03/11/2022	BANK OF AMERICA NA		1,850,000	2,000,000	20,944	3.A FE
25160P-AH-0	DEUTSCHE BANK NY SR NT	D	01/04/2022	DEUTSCHE BANK SECURITIES INC		20,000,000	20,000,000		2.B FE
25160P-AG-2	DEUTSCHE BANK NY SUB	D	01/04/2022	DEUTSCHE BANK SECURITIES INC		10,000,000	10,000,000		3.A FE
25278X-AT-6	DIAMONDBACK ENERGY INC CO GUARNT		03/03/2022	MORGAN STANLEY CAPITAL SERVICES LLC		498,570	500,000		2.C FE
253393-AF-9	DICK'S SPORTING GOODS SR NT		01/10/2022	BANK OF AMERICA NA		14,969,400	15,000,000		2.C FE
255125-AA-4	DIVERSIFIED ABS PHASE III LLC		02/02/2022	DIRECT PLACEMENT		20,000,000	20,000,000		2.B PL
26245M-AE-1	DRYDEN SR LOAN FUND 2018-55A CL A2 144A	D	02/25/2022	NIKKO SECURITIES CO INTL INC, THE		1,536,438	1,550,000	2,697	1.A FE
26251C-AU-8	DRYDEN SR LOAN FUND 2018-61A CL BR 144A	D	02/25/2022	CREDIT SUISSE SECURITIES LLC		15,824,000	16,000,000	30,637	1.C FE
26252J-AS-7	DRYDEN SR LOAN FUND 2019-75A CL AR2 144A	D	03/01/2022	BNP PARIBAS SECURITIES CORP		989,750	1,000,000	1,566	1.A FE
26252W-AW-9	DRYDEN SR LOAN FUND 2019-76A CL BR 144A	D	03/31/2022	J P MORGAN SECURITIES INC		990,500	1,000,000	3,811	1.C FE
26253L-AC-6	DRYDEN SR LOAN FUND 2020-78A CL B 144A	D	02/02/2022	ROYAL BANK OF CANADA		4,995,000	5,000,000	4,837	1.C FE
26246B-AL-8	DRYDEN SR LOAN FUND 2020-85A CL AR 144A	D	02/28/2022	WELLS FARGO BANK, N.A.		3,331,553	3,352,000	5,570	1.A FE
262487-AA-9	DRYDEN SR LOAN FUND 2021-95A CL A 144A	D	03/29/2022	CITIGROUP GLOBAL MKT INC		5,448,438	5,500,000	9,042	1.A FE
26248A-AA-2	DRYDEN SR LOAN FUND 2022-98A CL A 144A	D	02/03/2022	GOLDMAN, SACHS & CO		8,000,000	8,000,000		1.A FE
23345M-AC-1	DT MIDSTREAM INC SR SEC 144A		03/30/2022	J P MORGAN SECURITIES INC		15,428,679	15,450,000		2.C FE
23338V-AR-7	DTE ELEC CO GENL REF MORT SER B		02/16/2022	J P MORGAN SECURITIES INC		9,938,500	10,000,000		1.E FE
26442C-BG-8	DUKE ENERGY CAROLINAS 1ST MTG		03/01/2022	WELLS FARGO BANK, N.A.		149,909	150,000		1.F FE
26442C-BH-6	DUKE ENERGY CAROLINAS 1ST MTG		03/01/2022	WELLS FARGO BANK, N.A.		5,233,568	5,250,000		1.F FE
278062-AE-4	EATON CORP CO GUARNT		03/29/2022	GOLDMAN, SACHS & CO		5,128,450	5,000,000	85,882	2.A FE
27830T-AC-9	EATON VANCE CDO LTD 2014-1RA CL A2 144A	D	02/24/2022	J P MORGAN SECURITIES INC		9,900,000	10,000,000	19,717	1.A FE
278865-BN-9	ECOLAB INC SR NT		02/28/2022	U.S. BANCORP		1,755,100	2,000,000	11,550	1.G FE
28249N-AA-9	EIG PEARL HLDGS SARL SR SEC 144A	D	01/13/2022	JP MORGAN SECURITIES LLC		37,000,000	37,000,000		1.F FE
28249N-AB-7	EIG PEARL HLDGS SARL SR SEC 144A	D	01/13/2022	JP MORGAN SECURITIES LLC		11,000,000	11,000,000		1.F FE
283677-F#-4	EL PASO ELECTRIC COMPANY SR NT		02/15/2022	MIZUHO SECURITIES USA INC		49,000,000	49,000,000		2.B Z
283695-BQ-6	EL PASO NATURAL GAS CO GUARNT 144A		02/08/2022	J P MORGAN SECURITIES INC		11,048,232	11,050,000		2.B FE
29003W-AA-3	ELMWOOD CLO 14 LTD 2022-1A CL A 144A	D	02/07/2022	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		1.A FE
29003W-AC-9	ELMWOOD CLO 14 LTD 2022-1A CL B 144A	D	02/07/2022	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		1.C FE
291011-BM-5	EMERSON ELEC CO SR NT		02/11/2022	BARCLAYS CAPITAL INC		4,350,000	5,000,000	45,833	1.F FE
291011-BS-2	EMERSON ELEC CO SR NT		02/28/2022	VARIOUS		7,223,240	8,000,000	32,511	1.F FE
292480-AJ-9	ENABLE MIDSTREAM PARTNER SR NT		01/13/2022	CANTOR FITZGERALD & COMPANY		809,370	750,000	6,563	2.C FE
29250N-BL-8	ENBRIDGE INC SR NT	A	02/15/2022	BANK OF AMERICA NA		499,670	500,000		2.A FE
29250N-BM-6	ENBRIDGE INC SR NT FRN	A	02/15/2022	BANK OF AMERICA NA		500,000	500,000		2.A FE
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MTG		03/02/2022	WELLS FARGO BANK, N.A.		5,293,750	5,000,000	89,250	1.F FE

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29444U-BU-9	EQUINIX INC SR NT		03/31/2022	BANK OF AMERICA NA		3,232,905	3,250,000		2.C FE
29670G-AE-2	ESSENTIAL UTILITIES INC SR NT		01/27/2022	MORGAN STANLEY CAPITAL SERVICES LLC		5,275,593	5,346,000	52,748	2.B FE
30037E-AA-1	EVERGY MISSOURI WEST INC 1ST MTG 144A		03/10/2022	MITSUBISHI TRUST & BANKING CORPORATION		9,990,900	10,000,000		1.G FE
30040W-AQ-1	EVERSOURCE ENERGY SR NT		02/22/2022	J P MORGAN SECURITIES INC		2,797,256	2,800,000		2.A FE
Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD SR NT	D	02/14/2022	JP MORGAN SECURITIES LLC		18,000,000	18,000,000		2.C PL
30321L-2C-5	F&G GLBL FUNDING SR SEC 144A		02/08/2022	MORGAN STANLEY CAPITAL SERVICES LLC		9,404,200	10,000,000	76,667	1.G FE
303075-AB-1	FACTSET RESEARCH SYSTEMS SR NT		02/15/2022	BANK OF AMERICA NA		28,885,740	29,000,000		2.C FE
33768D-AE-4	FIRSTKEY HOMES TR 2022-SFRA CL C 144A		03/10/2022	MORGAN STANLEY CAPITAL SERVICES LLC		8,244,637	8,250,000		1.G FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		03/22/2022	CANTOR FITZGERALD & COMPANY		11,162,736	11,665,825	6,125	1.F FE
345397-C2-7	FORD MOTOR CREDIT CO LLC SR NT		03/23/2022	BARCLAYS CAPITAL INC		9,998,700	10,000,000		3.A FE
34964C-AF-3	FORTUNE BRANDS HOME & SE SR NT		03/22/2022	BANK OF AMERICA NA		1,098,922	1,100,000		2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SE SR NT		03/22/2022	J P MORGAN SECURITIES INC		9,780,800	10,000,000		2.B FE
35455D-AA-5	FRANKLIN PARK PL CLO I 2022-1A CL A 144A	D	02/04/2022	J P MORGAN SECURITIES INC		10,000,000	10,000,000		1.A FE
36320T-AV-5	GALAXY CLO LTD 2016-22A CL ARR 144A	D	03/01/2022	BANK OF AMERICA NA		994,450	1,000,000	1,762	1.A FE
361448-BJ-1	GATX CORP SR NT		03/02/2022	BANK OF AMERICA NA		6,982,500	7,000,000		2.B FE
361528-AA-0	GBX LEASING 2022-1 LLC. 2022-1 CL A 144A		02/01/2022	WELLS FARGO BANK, N.A.		22,988,932	23,000,000		1.F FE
36830B-AD-7	GC TREASURY CENTRE CO GUARNT 144A	D	03/23/2022	STANDARD CHARTERED BANK		9,940,900	10,000,000		2.B FE
36830B-AF-2	GC TREASURY CENTRE CO GUARNT 144A	D	03/23/2022	STANDARD CHARTERED BANK		4,971,400	5,000,000		2.B FE
36165R-AC-9	GCC SAB DE CV CO GUARNT 144A	D	01/10/2022	CITIGROUP SECURITIES INC		49,994,000	50,000,000		2.C FE
37045X-DS-2	GENERAL MOTORS FINL CO SR NT		03/15/2022	VARIOUS		9,382,600	10,000,000	35,736	2.C FE
375558-BS-1	GILEAD SCIENCES INC SR NT		02/07/2022	BNP PARIBAS SECURITIES CORP		4,437,450	5,000,000	46,222	2.A FE
375558-BT-9	GILEAD SCIENCES INC SR NT		02/28/2022	U.S. BANCORP		2,281,149	2,700,000	31,710	2.A FE
Q3974@-AA-4	GIP TITANIUM SEC		02/01/2022	NATIOANL BANK AUSTRALIA LONDON		41,000,000	41,000,000		2.B PL
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	02/15/2022	HSBC SECURITIES INC		913,250	1,000,000	10,500	2.A FE
38137W-AQ-8	GOLDENTREE LN MGMT US 2019-6A CL AR 144A	D	02/04/2022	WELLS FARGO BANK, N.A.		10,000,000	10,000,000		1.A FE
38137W-AS-4	GOLDENTREE LN MGMT US 2019-6A CL BR 144A	D	02/04/2022	WELLS FARGO BANK, N.A.		10,000,000	10,000,000		1.C FE
38141G-XY-5	GOLDMAN SACHS GRP INC SR NT		01/27/2022	MORGAN STANLEY CAPITAL SERVICES LLC		497,285	500,000	1,039	1.F FE
38141G-ZK-3	GOLDMAN SACHS GRP INC SR NT		01/20/2022	GOLDMAN, SACHS & CO		5,258,807	5,250,000		1.F FE
38141G-ZM-9	GOLDMAN SACHS GRP INC SR NT		01/19/2022	GOLDMAN, SACHS & CO		10,300,000	10,300,000		1.F FE
38141G-ZN-7	GOLDMAN SACHS GRP INC SR NT		01/27/2022	VARIOUS		12,000,000	12,000,000	3,341	1.F FE
38218J-AA-4	GOODGREEN TR 2022-1A CL A 144A		03/11/2022	DEUTSCHE BANK SECURITIES INC		29,989,923	30,000,000		1.A FE
38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A		02/03/2022	GOLDMAN, SACHS & CO		1,244,336	1,250,000		1.F FE
36264F-AB-7	GSK CONSUMER HEALTHCARE CO GUARNT 144A		03/21/2022	BANK OF AMERICA NA		997,810	1,000,000		2.B FE
36264F-AE-1	GSK CONSUMER HEALTHCARE CO GUARNT 144A		03/21/2022	CITIGROUP SECURITIES INC		14,724,600	15,000,000		2.B FE
402512-AA-5	GULF STREAM MERID 2021-IIIA CL A1 144A	D	03/30/2022	VARIOUS		1,990,500	2,000,000	6,245	1.A FE
36262G-AC-5	GXO LOGISTICS INC SR NT 144A		01/27/2022	CITIGROUP SECURITIES INC		5,337,803	5,610,000	6,607	2.C FE
404119-CD-9	HCA INC SR SEC 144A		03/02/2022	MORGAN STANLEY CAPITAL SERVICES LLC		998,020	1,000,000		2.C FE
404119-CE-7	HCA INC SR SEC 144A		03/02/2022	J P MORGAN SECURITIES INC		10,691,413	10,750,000		2.C FE
404119-CF-4	HCA INC SR SEC 144A		03/02/2022	BANK OF AMERICA NA		19,802,600	20,000,000		2.C FE
404119-CG-2	HCA INC SR SEC 144A		03/02/2022	CITIGROUP SECURITIES INC		4,995,100	5,000,000		2.C FE
404119-CM-9	HCA INC SR SEC 144A		03/02/2022	CITIGROUP SECURITIES INC		6,889,820	7,000,000		2.C FE
86745A-AB-2	HELIOS ISSUER, LLC 2022-A CL B 144A		02/16/2022	CREDIT SUISSE SECURITIES LLC		39,106,488	40,000,000		1.G FE
428357-AA-5	HI-FI MUSIC IP ISS II 2022-1A CL A2 144A	A	02/04/2022	CREDIT SUISSE SECURITIES LLC		64,998,635	65,000,000		1.F FE
40436Q-AN-2	HIGHBRIDGE LN MGT LTD	D	03/31/2022	CANTOR FITZGERALD & COMPANY		991,250	1,000,000	4,058	1.C FE
40436T-AS-5	HIGHBRIDGE LN MT LTD 10A -16 CL A1 144A	D	03/29/2022	VARIOUS		2,480,860	2,500,000	5,382	1.A FE
40440X-AA-9	HIGHBRIDGE LN MT LTD 21-16A CL A1 144A	D	02/28/2022	MORGAN STANLEY CAPITAL SERVICES LLC		19,890,000	20,000,000	53,486	1.A FE
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL		01/10/2022	DIRECT PLACEMENT		4,080,000	4,000,000		1.D PL
43371H-AA-1	HOAG MEMORIAL HOSPITAL NT		03/25/2022	J P MORGAN SECURITIES INC		24,909,700	25,000,000		1.C FE
43730N-AC-0	HOME PART OF AMERICA TR 2022-1 CL B 144A		03/25/2022	ROYAL BANK OF CANADA		31,682,662	32,000,000		1.D Z
43730N-AE-6	HOME PART OF AMERICA TR 2022-1 CL C 144A		03/25/2022	ROYAL BANK OF CANADA		24,431,796	24,675,000		1.G Z
40434L-AJ-4	HP INC SR NT		01/24/2022	EXCHANGE		34,196,171	34,350,000	93,556	2.B FE
40434L-AL-9	HP INC SR NT		03/29/2022	BANK OF AMERICA NA		24,991,500	25,000,000		2.B FE
404280-CM-9	HSBC HLDGS PLC SR NT	D	03/21/2022	ROYAL BANK OF CANADA		3,193,610	3,500,000	18,384	1.G FE
404280-DB-2	HSBC HLDGS PLC SR NT FRN	D	03/03/2022	HSBC SECURITIES INC		20,000,000	20,000,000		1.G FE
404280-DC-0	HSBC HLDGS PLC SUB	D	03/22/2022	HSBC SECURITIES INC		20,000,000	20,000,000		2.A FE

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459200-KK-6	IBM CORP SR NT		02/02/2022	BANK OF AMERICA NA		1,949,865	2,063,000	12,902	1.G FE
459200-KP-5	IBM CORP SR NT		02/02/2022	HSBC SECURITIES INC		4,999,050	5,000,000		1.G FE
45256#-AB-8	IMPACT CIL PARENT LLC		02/28/2022	DIRECT PLACEMENT		11,199,500	11,199,500		1.G FE
45409M-AA-1	INDIA CLEAN ENERGY HLDG SR SEC 144A	D	01/06/2022	BARCLAYS LONDON & NY		9,998,200	10,000,000		3.C FE
45434L-2H-6	INDIAN RAILWAY FINANCE SR NT 144A	D	01/13/2022	HSBC SECURITIES INC		7,000,000	7,000,000		2.C FE
45605P-AZ-1	INDUSTRIAL DPR FDG LTD 22-1A CL 1 144A		03/24/2022	WELLS FARGO BANK, N.A.		20,000,000	20,000,000		2.B FE
458140-BJ-8	INTEL CORP SR NT		01/27/2022	MORGAN STANLEY CAPITAL SERVICES LLC		4,984,400	5,000,000	34,306	1.E FE
461070-AR-5	INTERSTATE PWR & LT SR NT		01/31/2022	BAIRD, ROBERT W. & CO INCORP		3,433,252	3,352,000	39,758	2.A FE
45005*-AD-2	IRG INDUSTRIAL LLC SR NT SER D		02/04/2022	JP MORGAN SECURITIES LLC		4,000,000	4,000,000		2.C FE
45005*-AE-0	IRG INDUSTRIAL LLC SR NT SER E		03/14/2022	JP MORGAN SECURITIES LLC		19,000,000	19,000,000		2.C FE
M60170-AW-3	ISRAEL ELEC CORP LTD NT SER GMTN144A	D	02/15/2022	BARCLAYS BANK PLC		19,937,200	20,000,000		2.B FE
466365-AE-3	JACK IN THE BOX FND 2022-1A CL A2II 144A		02/02/2022	GUGGENHEIM CAPITAL MARKETS		10,000,000	10,000,000		2.B FE
466365-AD-5	JACK IN THE BOX FNDG 2022-1A CL A2I 144A		02/02/2022	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000		2.B FE
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL A 144A	D	03/28/2022	J P MORGAN SECURITIES INC		3,975,000	4,000,000	12,475	1.A FE
46590X-AF-3	JBS USA/FOOD/FINANCE CO GUARNT 144A		01/19/2022	BARCLAYS CAPITAL INC		442,647	450,000		2.C FE
832696-AV-0	JM SMUCKER CO SR NT		01/27/2022	BNP PARIBAS SECURITIES CORP		4,812,225	5,225,000	50,690	2.B FE
46593E-AC-9	JP MORGAN CHASE CMBS 2022-ACB CL B 144A		03/09/2022	J P MORGAN SECURITIES INC		15,760,500	15,800,000		1.D FE
46593E-AE-5	JP MORGAN CHASE CMBS 2022-ACB CL C 144A		03/09/2022	J P MORGAN SECURITIES INC		9,975,000	10,000,000		1.G FE
46647P-CU-8	JPMORGAN CHASE & CO SR NT		01/18/2022	VARIOUS		2,502,240	2,500,000		1.F FE
46647P-BB-1	JPMORGAN CHASE & CO SR NT FRN		01/27/2022	BANK OF AMERICA NA		501,730	500,000	5,345	1.F FE
46647P-CV-6	JPMORGAN CHASE & CO SR NT SER VAR		02/16/2022	J P MORGAN SECURITIES INC		750,000	750,000		1.F FE
46647P-CW-4	JPMORGAN CHASE & CO SR NT SER VAR		02/16/2022	J P MORGAN SECURITIES INC		1,200,000	1,200,000		1.F FE
48305Q-AG-8	KAISER FOUNDATION HOSPIT NT SER 2021		03/29/2022	WELLS FARGO BANK, N.A.		8,702,500	10,000,000	100,067	1.D FE
49338C-AC-7	KEYSPAN GAS EAST CORP SR NT 144A		01/12/2022	J P MORGAN SECURITIES INC		650,000	650,000		2.A FE
494368-CA-9	KIMBERLY-CLARK CORP SR NT		02/03/2022	J P MORGAN SECURITIES INC		2,720,976	2,840,000		1.F FE
48255K-AA-4	KKR CORE HLD CO SEC		02/11/2022	DIRECT PLACEMENT		60,000,000	60,000,000		2.B PL
48255B-AA-4	KKR GRP FIN CO X LLC CO GUARNT 144A		02/03/2022	BAIRD, ROBERT W. & CO INCORP		1,915,815	2,095,000	11,159	1.F FE
513272-AD-6	LAMB WESTON HLD CO GUARNT 144A		02/09/2022	CITIGROUP SECURITIES INC		4,875,000	5,000,000	53,854	3.C FE
50190A-AM-4	LCM LTD PARTNERSHIP 17A- CL A1BR 144A	D	03/30/2022	WELLS FARGO BANK, N.A.		2,974,200	3,000,000	9,985	1.A FE
50188G-AX-1	LCM LTD PARTNERSHIP 18A- CL A2R 144A	D	03/25/2022	MORGAN STANLEY CAPITAL SERVICES LLC		835,125	1,700,000	2,401	1.A FE
50202C-AA-2	LCM LTD PARTNERSHIP 33A- CL A 144A	D	03/02/2022	CREDIT SUISSE SECURITIES LLC		2,873,488	2,900,000	4,829	1.A FE
524660-AY-3	LEGGETT & PLATT INC SR NT		03/22/2022	BARCLAYS CAPITAL INC		13,475,893	13,578,000	170,291	2.B FE
C5170@-AA-6	LIGHTNING 2021 SER A		03/22/2022	DIRECT PLACEMENT		8,250,000	8,250,000		1.G PL
C5170@-AB-4	LIGHTNING 2021 SER B1		03/22/2022	DIRECT PLACEMENT		2,625,000	2,750,000		2.B PL
53944Y-AD-5	LLOYDS BANKING GRP PLC SR NT	D	03/22/2022	BARCLAYS CAPITAL INC		4,110,720	4,115,000	31,291	1.F FE
53944Y-AR-4	LLOYDS BANKING GRP PLC SR NT	D	03/23/2022	VARIOUS		4,736,500	4,750,000	2,170	1.F FE
548661-DZ-7	LOWE'S COS INC SR NT		01/20/2022	BNP PARIBAS SECURITIES CORP		4,635,800	5,000,000	41,250	2.A FE
548661-EE-3	LOWE'S COS INC SR NT		02/28/2022	CITIGROUP SECURITIES INC		4,362,853	4,930,000	62,118	2.A FE
548661-EF-0	LOWE'S COS INC SR NT		03/22/2022	BANK OF AMERICA NA		499,625	500,000		2.A FE
548661-EG-8	LOWE'S COS INC SR NT		03/22/2022	BANK OF AMERICA NA		599,556	600,000		2.A FE
548661-EJ-2	LOWE'S COS INC SR NT		03/22/2022	BANK OF AMERICA NA		19,986,400	20,000,000		2.A FE
50249A-AJ-2	LYB INT FINANCE III CO GUARNT		01/25/2022	MORGAN STANLEY CAPITAL SERVICES LLC		5,015,800	5,000,000	58,403	2.B FE
55617L-AR-3	MACY'S RETAIL HLDGS LLC CO GUARNT 144A		03/10/2022	VARIOUS		7,487,250	7,481,000	1,872	3.B FE
55821K-AC-0	MADISON PARK FD LTD 2021-38A CL A 144A	D	03/03/2022	BANK OF AMERICA NA		1,315,063	1,325,000	2,405	1.A FE
55821U-AA-2	MADISON PARK FDG LTD 2021-48A CL A 144A	D	03/31/2022	J P MORGAN SECURITIES INC		248,125	250,000	728	1.A FE
55903V-AA-1	MAGALLANES INC CO GUARFRN 144A		03/09/2022	GOLDMAN, SACHS & CO		1,250,000	1,250,000		2.C FE
55903V-AG-8	MAGALLANES INC CO GUARNT 144A		03/09/2022	GOLDMAN, SACHS & CO		20,000,000	20,000,000		2.C FE
55903V-AJ-2	MAGALLANES INC CO GUARNT 144A		03/09/2022	GOLDMAN, SACHS & CO		5,300,000	5,300,000		2.C FE
55903V-AL-7	MAGALLANES INC CO GUARNT 144A		03/09/2022	J P MORGAN SECURITIES INC		10,000,000	10,000,000		2.C FE
55903V-AN-3	MAGALLANES INC CO GUARNT 144A		03/09/2022	GOLDMAN, SACHS & CO		6,100,000	6,100,000		2.C FE
55903V-AQ-6	MAGALLANES INC CO GUARNT 144A		03/09/2022	J P MORGAN SECURITIES INC		10,000,000	10,000,000		2.C FE
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A	D	02/02/2022	MIZUHO SECURITIES USA INC		229,502	229,502	113	1.A FE
55954P-AQ-7	MAGNETITE CLO LTD 2019-21A CL BR 144A	D	02/28/2022	BANK OF AMERICA NA		14,625,000	15,000,000	27,402	1.C FE
55954W-AL-3	MAGNETITE CLO LTD 2019-24A CL AR 144A	D	02/04/2022	MORGAN STANLEY CAPITAL SERVICES LLC		17,800,000	17,800,000		1.A FE
55954W-AN-9	MAGNETITE CLO LTD 2019-24A CL BR 144A	D	02/04/2022	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		1.C FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
56606G-AA-2	MARBLE POINT CLO 2021-2A CL A 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		991,000	1,000,000	2,672	1.A FE
56606K-AA-3	MARBLE PT CLO XXI. 2021-3A CL A1 144A	D	02/07/2022	J P MORGAN SECURITIES INC		499,900	500,000	453	1.A FE
571748-BQ-4	MARSH & MCLENNAN COS INC SR NT		02/10/2022	MORGAN STANLEY CAPITAL SERVICES LLC		5,450,366	6,128,000	32,581	1.G FE
573284-AX-4	MARTIN MARIETTA SR NT		02/01/2022	VARIOUS		13,973,190	14,610,000	94,445	2.B FE
57456@-AB-3	MAS RNG HOLDCO LLC SEC SER B		03/08/2022	DIRECT PLACEMENT		13,028,215	13,028,215		3.B Z
57456#-AB-1	MAS RNG HOLDINGS LLC SEC SER B		03/08/2022	DIRECT PLACEMENT		29,620,551	29,620,551		2.C PL
58933Y-BF-1	MERCK & CO INC SR NT		02/03/2022	CITIGROUP SECURITIES INC		5,356,646	5,873,000	25,572	1.E FE
59001A-BD-3	MERITAGE HOMES CORP SR NT 144A		03/28/2022	BANK OF AMERICA NA		6,528,230	6,802,000	114,049	3.A FE
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		03/15/2022	INTEREST CAPITALIZATION		318	318		1.D PL
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		03/15/2022	INTEREST CAPITALIZATION		2,441	2,441		1.G PL
594918-CC-6	MICROSOFT CORP SR NT		01/20/2022	BARCLAYS CAPITAL INC		4,609,900	5,000,000	18,587	1.A FE
59801M-AL-2	MIDOCEAN CREDIT CLO 2018-8A CL A1R 144A	D	03/28/2022	MORGAN STANLEY CAPITAL SERVICES LLC		1,487,250	1,500,000	2,294	1.A FE
606822-AT-1	MITSUBISHI UFJ FIN GRP SR NT	D	01/27/2022	BARCLAYS CAPITAL INC		870,732	850,000	12,155	1.G FE
606822-CD-4	MITSUBISHI UFJ FIN GRP SR NT	D	01/11/2022	MITSUBISHI TRUST & BANKING CORPORATION		10,000,000	10,000,000		1.G FE
60687Y-BD-0	MIZUHO FINANCIAL GRP SR NT	D	03/22/2022	BARCLAYS CAPITAL INC		4,616,112	4,800,000	35,319	1.G FE
609207-AZ-8	MONDELEZ INTL SR NT		03/03/2022	CREDIT SUISSE SECURITIES LLC		349,164	350,000		2.B FE
609207-BB-0	MONDELEZ INTL SR NT		03/03/2022	DEUTSCHE BANK SECURITIES INC		992,650	1,000,000		2.B FE
615369-AV-7	MOODY'S CORPORATION SR NT		03/01/2022	BARCLAYS CAPITAL INC		4,418,650	5,000,000	5,347	2.A FE
615369-AY-1	MOODY'S CORPORATION SR NT		02/22/2022	J P MORGAN SECURITIES INC		9,828,200	10,000,000		2.A FE
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		02/01/2022	INTEREST CAPITALIZATION		485	485		1.D FM
61747Y-EK-7	MORGAN STANLEY SR NT		01/19/2022	MORGAN STANLEY CAPITAL SERVICES LLC		5,996,544	6,000,000		1.F FE
61747Y-EL-5	MORGAN STANLEY SR NT		01/19/2022	MORGAN STANLEY CAPITAL SERVICES LLC		2,199,226	2,200,000		1.F FE
61746B-EC-6	MORGAN STANLEY SR NT FRN		01/27/2022	ROYAL BANK OF CANADA		259,043	257,000	83	1.G FE
61773*-AB-3	MORONGO TRANSMISSION SEC SER B		03/30/2022	CIBC WORLD MARKETS CORP		19,194,233	19,194,233		1.G PL
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		03/22/2022	CITIGROUP SECURITIES INC		1,724,765	1,794,293	618	1.F FE
61946Q-AB-7	MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A		03/10/2022	ROYAL BANK OF CANADA		48,121,605	50,000,000		1.G FE
55336V-BT-6	MPLX LP SR NT		03/10/2022	CITIGROUP GLOBAL MKT INC		1,088,802	1,100,000		2.B FE
62676#-AB-5	MURPHYS BOWL SEC SER B		02/15/2022	GOLDMAN, SACHS & CO		15,000,000	15,000,000		1.F PL
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		02/01/2022	PACIFIC LIFE INSURANCE COMPANY - SEPARAT		6,086,163	6,086,163	9,422	1.D FE
63861V-AF-4	NATIONWIDE BLDG SOCIETY SR NT 144A	D	02/09/2022	J P MORGAN SECURITIES INC		10,000,000	10,000,000		2.A FE
64129J-BG-4	NEUBERGER BER CLO 2013-14A CL BR2 144A	D	03/31/2022	J P MORGAN SECURITIES INC		345,800	350,000	1,141	1.C FE
64129U-BU-8	NEUBERGER BERMAN 2014-17A CL BR2 144A	D	03/28/2022	CREDIT SUISSE SECURITIES LLC		3,435,548	3,465,000	11,004	1.C FE
64135G-AC-2	NEUBERGER BERMAN CLO 2022-48A CL A2 144A	D	02/22/2022	BANK OF AMERICA NA		2,000,000	2,000,000		1.A FE
647550-AA-0	NEW MOUNTAIN CLO LTD CLO -3A CL A 144A	D	02/28/2022	J P MORGAN SECURITIES INC		4,962,500	5,000,000	29,688	1.A FE
651229-AW-6	NEWELL RUBBERMAID INC SR NT		03/11/2022	VARIOUS		33,744,250	32,600,000	610,164	3.A FE
655844-CF-3	NORFOLK SOUTHERN CORP SR NT		01/27/2022	CITIGROUP SECURITIES INC		9,542,200	10,000,000	64,389	2.A FE
655844-CH-9	NORFOLK SOUTHERN CORP SR NT		02/15/2022	VARIOUS		5,343,580	5,975,000	48,175	2.A FE
655844-CN-6	NORFOLK SOUTHERN CORP SR NT		02/15/2022	U.S. BANCORP		6,958,840	7,000,000		2.A FE
665789-BB-8	NORTHERN STATES PWR-WISC 1ST MTG		02/15/2022	J P MORGAN SECURITIES INC		8,900,900	10,000,000	89,806	1.E FE
667469-AA-8	NORTHWEST FLORIDA TIMBER SR NT 144A		01/11/2022	J P MORGAN SECURITIES INC		1,315,625	1,250,000	20,122	1.E FE
670346-AU-9	NUCOR CORP SR NT		03/10/2022	GOLDMAN, SACHS & CO		1,114,914	1,360,000	10,016	2.A FE
670346-AV-7	NUCOR CORP SR NT		03/02/2022	WELLS FARGO BANK, N.A.		2,990,190	3,000,000		2.A FE
670346-AW-5	NUCOR CORP SR NT		03/02/2022	VARIOUS		12,955,150	13,000,000		2.A FE
67080P-AC-0	NYACK PARK CLO, LTD. 2021-1A CL A 144A	D	03/01/2022	BNP PARIBAS SECURITIES CORP		6,408,573	6,457,000	31,008	1.A FE
67707G-AE-9	OAK HILL CRd PRTNRS 2021-8A CL B1 144A	D	02/28/2022	BANK OF AMERICA NA		4,921,250	5,000,000	10,399	1.C FE
67706X-AG-8	OAK HILL CREDIT PTNRS 2017-14A CL B 144A	D	03/28/2022	ROYAL BANK OF CANADA		17,881,250	18,000,000	41,295	1.C FE
67112R-AU-8	OAK HILL CREDIT PTNRS 2019-3A CL BR 144A	D	02/28/2022	CANTOR FITZGERALD & COMPANY		247,500	250,000	542	1.C FE
67098W-AN-1	OAK HILL CREDIT PTNRS 2020-7A CL AR 144A	D	01/31/2022	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000		1.A FE
67115L-AA-2	OAK HILL CREDIT PTNRS 2021-16A CL A 144A	D	03/01/2022	DEUTSCHE BANK SECURITIES INC		4,975,000	5,000,000	28,283	1.A FE
67402F-AJ-8	OAKTREE CLO LTD 2020-1A CL AR 144A	D	03/29/2022	MORGAN STANLEY CAPITAL SERVICES LLC		2,108,700	2,130,000	5,927	1.A FE
674003-C@-5	OAKTREE MANAGEMENT SR NT		01/12/2022	CITIBANK NA		11,000,000	11,000,000		1.G FE
67515E-AR-7	OCEAN TRAILS CLO 2014-5A CL ARR 144A	D	03/25/2022	MORGAN STANLEY CAPITAL SERVICES LLC		1,463,316	2,948,747	4,745	1.A FE
67110D-AS-6	OCP CLO LTD 2016-11A CL A2R 144A	D	01/10/2022	BANK OF AMERICA NA		500,000	500,000	2,031	1.C FE
67097Q-AC-9	OCP CLO LTD 2017-14A CL A1B 144A	D	02/25/2022	SOCIETE GENERALE		4,962,500	5,000,000	1,682	1.A FE
670898-AE-5	OCP CLO LTD 2020-8RA CL A2 144A	D	01/10/2022	SOCIETE GENERALE		459,687	460,000	1,838	1.C FE

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

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67590E-AS-3	OCTAGON INV PART XV 2013-1A CL A2R 144A	D	03/25/2022	CREDIT SUISSE SECURITIES LLC		1,974,400	4,000,000	6,214	1.A FE
67576W-AN-2	OCTAGON INV PRTNRS 2019 4A CL A1R 144A	D	03/30/2022	J P MORGAN SECURITIES INC		3,653,596	3,680,000	7,185	1.A FE
675922-AC-2	OCTAGON INV PRTNRS 34 2017-1A CL A2 144A	C	03/30/2022	ROYAL BANK OF CANADA		987,550	1,000,000	2,966	1.A FE
67577U-AL-9	OCTAGON INV PRTR 48 2020-3A CL BR 144A	D	03/28/2022	BANK OF AMERICA NA		375,315	382,000	1,357	1.C FE
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		03/15/2022	INTEREST CAPITALIZATION		5,089	5,089		1.C PL
67109B-DC-5	OHA LOAN FUNDING LTD 2015-1A CL AR3 144A	D	03/02/2022	BANK OF AMERICA NA		20,708,858	20,880,000	72,501	1.A FE
C68028-AA-0	OILERS ENTERTAINMENT GROUP CA CORP SEC	B	02/24/2022	JP MORGAN SECURITIES LLC		39,394,894	39,394,894		2.B PL
68902V-AL-1	OTIS WORLDWIDE CORP SR NT		02/01/2022	J P MORGAN SECURITIES INC		2,139,120	2,188,000	31,776	2.B FE
68902V-AM-9	OTIS WORLDWIDE CORP SR NT		02/03/2022	BARCLAYS CAPITAL INC		4,925,750	5,000,000	80,314	2.B FE
69021*-AA-8	OVERLAKE 520 GRND LSE CTL		03/15/2022	INTEREST CAPITALIZATION		4,041	4,041		1.E PL
69145B-AA-4	OXFORD FIN FNDG TR 2022-1A CL A2 144A		02/08/2022	BARCLAYS CAPITAL INC		75,000,000	75,000,000		1.F FE
694308-KA-4	PACIFIC GAS & ELEC 1ST MTG		02/16/2022	BANK OF AMERICA NA		999,640	1,000,000		2.C FE
695156-AW-9	PACKAGING CORP OF AMERIC SR NT		02/28/2022	VARIOUS		6,973,912	7,441,000	82,858	2.B FE
69688M-AA-3	PALMER SQ CLO LTD 2018-2A CL A1A 144A	D	03/31/2022	J P MORGAN SECURITIES INC		248,125	250,000	708	1.A FE
69701E-AA-4	PALMER SQ LN FDG LTD 2020-1A CL A1 144A	D	01/28/2022	MORGAN STANLEY CAPITAL SERVICES LLC		241,763	241,739	458	1.A FE
69689A-BL-3	PALMER SQUARE CLO 2015-1A CL A2R4 144A	D	02/28/2022	CANTOR FITZGERALD & COMPANY		247,813	250,000	121	1.C FE
69916K-AA-1	PARALLEL LTD 2021-2A CL A1 144A	D	03/02/2022	CITIGROUP GLOBAL MKT INC		7,948,000	8,000,000	25,700	1.A FE
70017B-AA-7	PARK AVENUE INST ADVI 2022-1A CL A1 144A	D	02/11/2022	MORGAN STANLEY CAPITAL SERVICES LLC		15,000,000	15,000,000		1.A FE
69421*-AE-6	PEQ 2020 LLC TERM NT SER 2020-1 CLA-5		03/15/2022	DIRECT PLACEMENT		5,000,000	5,000,000		1.E PL
71675C-AE-8	PETRONAS CAPITAL LTD CO GUARNT 144A	D	02/01/2022	WELLS FARGO BANK, N.A.		9,557,000	10,000,000	89,828	1.G FE
72132W-AJ-8	PIKES PEAK CLO 2019-4A CL AR 144A	D	03/30/2022	BNP PARIBAS SECURITIES CORP		9,937,500	10,000,000	29,226	1.A FE
72132Y-AL-9	PIKES PEAK CLO 2020-6A CL AR2 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		2,472,000	2,500,000	4,836	1.A FE
72703P-AD-5	PLANET FITNESS 2022-1A CL A2I 144A		01/25/2022	GUGGENHEIM CAPITAL MARKETS		20,000,000	20,000,000		2.C FE
727665-AA-9	PLATINUM SECURITIES KY SEC STEPUP 144A	D	01/19/2022	CREDIT SUISSE SECURITIES LLC		35,630,000	35,000,000	127,556	1.C FE
69355E-AL-9	PPM CLO 3 LTD. 2019-3A CL AR 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		1,977,000	2,000,000	5,399	1.A FE
74332V-AC-9	PROGRESS RESIDENTIAL TR 2022-SFR2 CL B		03/14/2022	GOLDMAN, SACHS & CO		24,494,688	25,000,000		1.D FE
74332V-AE-5	PROGRESS RESIDENTIAL TR 2022-SFR2 CL C		03/14/2022	GOLDMAN, SACHS & CO		9,889,753	10,000,000		1.F FE
743315-BA-0	PROGRESSIVE CORP SR NT		03/03/2022	GOLDMAN, SACHS & CO		12,057,720	12,000,000		1.F FE
74368C-BL-7	PROTECTIVE LIFE GLBL SEC 144A		03/24/2022	MORGAN STANLEY CAPITAL SERVICES LLC		150,000	150,000		1.D FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC JR SUB FRN		02/23/2022	MORGAN STANLEY CAPITAL SERVICES LLC		1,100,000	1,100,000		2.A FE
48661W-AL-2	RAD CLO LTD 2019-3A CL BR 144A	D	02/28/2022	BANK OF AMERICA NA		271,563	275,000	588	1.B FE
74923E-AA-6	RAD CLO LTD 2019-5A CL AR 144A	D	03/02/2022	CREDIT SUISSE SECURITIES LLC		7,948,240	8,000,000	11,950	1.A FE
75513E-CP-4	RAYTHEON TECH CORP SR NT		01/14/2022	CREDIT SUISSE SECURITIES LLC		5,784,520	6,000,000	31,647	2.A FE
75620T-AW-8	RECETTE CLO LLC 2015-1A CL ARR 144A	D	03/29/2022	BANK OF AMERICA NA		3,958,000	4,000,000	10,376	1.A FE
75889F-AC-8	REGATTA XXIII FUNDING 2021-4A CL A1 144A	D	03/01/2022	MORGAN STANLEY CAPITAL SERVICES LLC		12,055,334	12,126,883	32,693	1.A FE
76761R-AY-5	RISERVA CLO, LTD. 2016-3A CL ARR 144A	D	03/03/2022	CREDIT SUISSE SECURITIES LLC		11,786,358	11,897,000	20,642	1.A FE
775109-BZ-3	ROGERS COMMS IN CO GUARNT 144A	A	03/07/2022	BANK OF AMERICA NA		9,899,700	10,000,000		2.A FE
775109-CC-3	ROGERS COMMS IN CO GUARNT 144A	A	03/07/2022	J P MORGAN SECURITIES INC		14,966,550	15,000,000		2.A FE
775109-CD-1	ROGERS COMMS IN CO GUARNT 144A	A	03/07/2022	BANK OF AMERICA NA		12,859,210	13,000,000		2.A FE
749685-AY-9	RPM INTL INC SR NT		01/10/2022	BANK OF AMERICA NA		14,966,700	15,000,000		2.C FE
78108Y-AL-6	RR 1 LTD 2017-1A CL A1AB 144A	D	03/03/2022	BANK OF AMERICA NA		1,355,923	1,365,000	2,532	1.A FE
74980E-AQ-1	RR LTD 2019-7A CL A1AB 144A	D	02/02/2022	MIZUHO SECURITIES USA INC		20,000,000	20,000,000		1.A FE
74980E-AS-7	RR LTD 2019-7A CL A2B 144A	D	02/02/2022	MIZUHO SECURITIES USA INC		10,000,000	10,000,000		1.C FE
74971C-AA-1	RR LTD 2021-16A CL A1 144A	D	03/01/2022	BANK OF AMERICA NA		1,852,703	1,870,000	3,088	1.A FE
74980Q-AC-5	RR LTD 2021-17A CL A1B 144A	D	02/28/2022	BNP PARIBAS SECURITIES CORP		4,967,500	5,000,000	9,802	1.A FE
74988L-AA-2	RRAM 2018-3A CL A1R2 144A	D	03/01/2022	J P MORGAN SECURITIES INC		1,989,000	2,000,000	3,254	1.A FE
78409V-AV-6	S&P GLBL INC CO GUARNT 144A		03/02/2022	EXCHANGE		2,549,927	2,500,000	30,460	1.G Z
78409V-BB-9	S&P GLBL INC SR NT 144A		03/04/2022	GOLDMAN, SACHS & CO		1,836,088	1,850,000		1.G FE
78409V-BD-5	S&P GLBL INC SR NT 144A		03/09/2022	VARIOUS		20,282,691	20,450,000		1.G FE
797440-CC-6	SAN DIEGO G & E 1ST MTG		03/07/2022	ROYAL BANK OF CANADA		9,944,300	10,000,000		1.F FE
80282K-BC-9	SANTANDER HLDGS USA SR NT		01/03/2022	SANTANDER INVESTMENT SECURITIES, INC.		150,000	150,000		2.A Z
80281L-AR-6	SANTANDER UK GRP HLDGS SR NT	D	01/04/2022	J P MORGAN SECURITIES INC		10,000,000	10,000,000		2.A FE
816851-BN-8	SEMPRA ENERGY SR NT		03/21/2022	MORGAN STANLEY CAPITAL SERVICES LLC		998,230	1,000,000		2.B FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PA SR NT 144A		01/06/2022	J P MORGAN SECURITIES INC		296,709	300,000		2.C FE
81762P-AE-2	SERVICENOW INC SR NT		01/31/2022	ROYAL BANK OF CANADA		4,469,300	5,000,000	29,361	2.A FE

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C8126#-AD-7	SG RECEIVABLES FINANCE LP CL-A-1-I	D	03/02/2022	DIRECT PLACEMENT		18,000,000	18,000,000		1.A PL
C8126#-AJ-4	SG RECEIVABLES FINANCE LP CL-B1-I	D	03/02/2022	DIRECT PLACEMENT		2,000,000	2,000,000		1.F PL
81880X-AL-6	SHACKLETON CLO LTD 2019-14A CL A1R 144A	D	03/25/2022	MORGAN STANLEY CAPITAL SERVICES LLC		6,425,250	13,000,000	18,114	1.A FE
824348-BP-0	SHERWIN-WILLIAMS CO SR NT		01/24/2022	MORGAN STANLEY CAPITAL SERVICES LLC		2,759,010	3,000,000	18,367	2.B FE
82652T-AB-1	SIERRA REC FDG CO 2022-1A CL B 144A		03/14/2022	DEUTSCHE BANK SECURITIES INC		22,498,932	22,500,000		1.F FE
82670Q-AA-7	SIGNAL PEAK CLO, LLC 2021-9A CL A1 144A	D	03/30/2022	CREDIT SUISSE SECURITIES LLC		1,983,000	2,000,000	5,581	1.A FE
827551-AL-6	SILVER CREEK CLO 2014-1A CL AR 144A	C	02/07/2022	MIZUHO SECURITIES USA INC		1,149,517	1,149,517	954	1.A FE
828807-DT-1	SIMON PROPERTY GRP LP SR NT		01/04/2022	WELLS FARGO BANK, N.A.		24,927,500	25,000,000		1.G FE
83368R-BJ-0	SOCIETE GENERALE SR NT 144A	D	01/12/2022	VARIOUS		17,509,525	17,500,000		2.B FE
83368R-BK-7	SOCIETE GENERALE SUB 144A	D	01/11/2022	SOCIETE GENERALE		15,000,000	15,000,000		2.C FE
835495-AP-7	SONOCO PRODUCTS CO SR NT		01/19/2022	VARIOUS		29,852,400	30,000,000		2.B FE
83614B-AQ-2	SOUND POINT CLO LTD 2019-2A CL AR 144A	D	03/03/2022	CREDIT SUISSE SECURITIES LLC		9,911,000	10,000,000	18,817	1.A FE
83616K-AA-5	SOUND POINT CLO LTD 2022-1A CL A 144A	D	01/28/2022	BANK OF AMERICA NA		6,500,000	6,500,000		1.A FE
845011-AE-5	SOUTHWEST GAS CORP SR NT		03/17/2022	TORONTO DOMINION		7,222,958	7,250,000		2.A FE
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MTG		03/23/2022	VARIOUS		5,686,917	5,904,000	24,272	1.G FE
85236K-AE-2	STACK INFRA ISSUER 2021-1A CL A2 144A		03/25/2022	GUGGENHEIM CAPITAL MARKETS		1,382,402	1,500,000	313	1.G FE
853254-CJ-7	STANDARD CHARTERED PLC SR NT 144A	D	03/23/2022	STANDARD CHARTERED BANK		16,000,000	16,000,000		1.G FE
853254-CH-1	STANDARD CHARTERED PLC SUB 144A	D	01/05/2022	STANDARD CHARTERED BANK		14,000,000	14,000,000		2.B FE
854502-AN-1	STANLEY BLACK & DECKER I SR NT		02/07/2022	CITIGROUP SECURITIES INC		13,181,400	15,000,000	96,250	1.G FE
855244-AX-7	STARBUCKS CORP SR NT		02/25/2022	VARIOUS		7,425,040	8,000,000	115,482	2.A FE
855244-BA-6	STARBUCKS CORP SR NT		03/10/2022	MORGAN STANLEY CAPITAL SERVICES LLC		4,476,450	5,000,000	57,847	2.B FE
855244-BC-2	STARBUCKS CORP SR NT		02/09/2022	MORGAN STANLEY CAPITAL SERVICES LLC		9,981,100	10,000,000		2.A FE
857477-BS-1	STATE STREET CORP SR NT		02/02/2022	GOLDMAN, SACHS & CO		700,000	700,000		1.E FE
857477-BT-9	STATE STREET CORP SR NT		02/02/2022	GOLDMAN, SACHS & CO		5,000,000	5,000,000		1.E FE
858119-BP-4	STEEL DYNAMICS INC SR NT		01/28/2022	J P MORGAN SECURITIES INC		18,910,800	20,000,000	191,389	2.C FE
860444-AN-8	STEWART PARK CLO LTD 2015-1A CL A2R 144A	D	03/28/2022	BANK OF AMERICA NA		2,658,150	2,700,000	7,941	1.A FE
86562M-CN-8	SUMITOMO MITSUI FINL GRP SR NT	D	01/05/2022	NIKKO SECURITIES CO INTL INC, THE		4,500,000	4,500,000		1.G FE
PPEBEZ-MW-3	SVF II FINCO LP SEC SER TL	D	03/16/2022	DIRECT PLACEMENT		186,000,000	186,000,000		1.F Z
870674-AA-6	SWEIHAN PV PWR CO PJSC SR SEC 144A	D	01/13/2022	MITSUBISHI TRUST & BANKING CORPORATION		35,000,000	35,000,000		2.A FE
87154E-BE-9	SYMPHONY CLO LTD 2014-15A CL AR3 144A	D	02/28/2022	MORGAN STANLEY CAPITAL SERVICES LLC		4,225,350	4,250,000	6,707	1.A FE
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A		03/15/2022	CANTOR FITZGERALD & COMPANY		8,653,689	9,381,488	11,157	2.B FE
875127-BJ-0	TAMPA ELEC CO SR NT		02/28/2022	WELLS FARGO BANK, N.A.		1,965,000	2,000,000	32,008	1.G FE
87612G-AA-9	TARGA RES CORP CO GUARNT		03/23/2022	BANK OF AMERICA NA		14,972,250	15,000,000		2.C FE
87612B-BU-5	TARGA RES PARTNERS LP		02/03/2022	WELLS FARGO BANK, N.A.		755,875	750,000	1,233	2.C FE
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		03/25/2022	DEUTSCHE BANK SECURITIES INC		768,355	834,000	465	1.F FE
88444N-AS-7	THOMAS JEFFERSON UNIV SEC		02/16/2022	VARIOUS		39,735,630	40,000,000	17,953	1.F FE
C8854@-AA-3	THUNDERBIRD 2021 SER A		03/22/2022	DIRECT PLACEMENT		7,500,000	7,500,000		1.G PL
C8854@-AB-1	THUNDERBIRD 2021 SER B		03/22/2022	DIRECT PLACEMENT		2,375,000	2,500,000		2.B PL
87250F-AN-0	TICP CLO LTD 2018-12A CL BR 144A	D	03/28/2022	ROYAL BANK OF CANADA		986,250	1,000,000	3,730	1.C FE
887389-AL-8	TIMKEN CO SR NT		03/22/2022	BANK OF AMERICA NA		14,755,950	15,000,000		2.C Z
89616Q-AB-7	TRICON RESIDENTIAL 2022-SFR1 CL B 144A		03/23/2022	BANK OF AMERICA NA		13,999,958	14,000,000		1.D FE
89640A-AL-0	TRINITAS CLO LTD 2019-10A CL AR 144A	D	02/15/2022	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	21,604	1.A FE
89642D-AA-6	TRINITAS CLO LTD 2021-16A CL A1 144A	D	02/04/2022	BANK OF AMERICA NA		2,300,000	2,300,000	1,741	1.A FE
89681L-AA-0	TRITON CONTAINER/TAL INT CO GUARNT	D	01/11/2022	CITIGROUP SECURITIES INC		19,920,000	20,000,000		2.C FE
87328@-AC-4	TWAIN FUNDING II ASSET BACKED		03/31/2022	DIRECT PLACEMENT		30,000,000	30,000,000		1.F Z
902133-AY-3	TYCO ELECTRONICS GRP S CO GUARNT	D	02/01/2022	BNP PARIBAS SECURITIES CORP		9,803,300	10,000,000		1.G FE
902674-YU-8	UBS AG LONDON SR NT 144A	D	01/04/2022	UBS SECURITIES LLC		997,660	1,000,000		1.D FE
902613-AJ-7	UBS GRP AG PERP JR SUB 144A	D	01/06/2022	UBS SECURITIES LLC		500,000	500,000		3.B FE
902613-AK-4	UBS GRP AG SR NT 144A	D	01/04/2022	UBS SECURITIES LLC		15,000,000	15,000,000		1.G FE
902613-AL-2	UBS GRP AG SR NT 144A	D	01/04/2022	UBS SECURITIES LLC		15,000,000	15,000,000		1.G FE
906548-CU-4	UNION ELEC CO 1ST MTG		03/25/2022	VARIOUS		20,169,446	20,090,000		1.F FE
907818-FW-3	UNION PACIFIC CORP SR NT		02/08/2022	BNP PARIBAS SECURITIES CORP		4,593,200	5,000,000	61,458	1.G FE
907818-FZ-6	UNION PACIFIC CORP SR NT		02/09/2022	BANK OF AMERICA NA		19,954,800	20,000,000		1.G FE
90932L-AG-2	UNITED AIRLINES INC SR SEC 144A		03/11/2022	VARIOUS		14,184,320	14,630,000	230,736	3.B FE
90932L-AH-0	UNITED AIRLINES INC SR SEC 144A		03/08/2022	VARIOUS		10,756,815	11,254,000	192,815	3.B FE

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913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT		03/21/2022	SUNTRUST CAPITAL MARKETS INC		2,428,600	2,500,000	36,979	2.A FE
915328-AU-2	UPLAND CLO LTD 2016-1A CL A1AR 144A	D	02/04/2022	BANK OF AMERICA NA		497,500	500,000	336	1.A FE
91823A-AU-5	VB-S1 ISSUER LLC 2022-1A CL C2I 144A		02/18/2022	BARCLAYS CAPITAL INC		49,000,000	49,000,000		1.F FE
Q9396*-AA-3	VICTORIA INTNL CONTAINER TERMINAL SEC	B	03/31/2022	CITIGROUP GLOBAL MARKETS INC		3,969,350	3,969,350		2.A PL
92849M-AA-1	VITALITY RE XIII LTD FRN SER A144A	D	01/24/2022	GOLDMAN, SACHS & CO		25,000,000	25,000,000		2.A FE
92849M-AB-9	VITALITY RE XIII LTD FRN SER B144A	D	01/24/2022	GOLDMAN, SACHS & CO		7,500,000	7,500,000		3.A FE
928881-AB-7	VONTIER CORP CO GUARNT SER WI		01/19/2022	EXCHANGE		4,993,934	5,000,000	27,000	2.C FE
928881-AD-3	VONTIER CORP CO GUARNT SER WI		01/19/2022	EXCHANGE		31,297,109	31,500,000	226,800	2.C FE
928881-AF-8	VONTIER CORP CO GUARNT SER WI		01/19/2022	EXCHANGE		33,377,033	33,500,000	296,475	2.C FE
92917C-AG-7	VOYA CLO LTD 2013-1A CL A1BR 144A	D	03/28/2022	BNP PARIBAS SECURITIES CORP		7,730,024	7,816,000	24,530	1.A FE
92915P-AK-1	VOYA CLO LTD 2014-1A CL ABR2 144A	D	03/29/2022	ROYAL BANK OF CANADA		5,344,489	5,419,000	16,163	1.A FE
931108-AA-2	WAKEMED HEALTH & HOSP NT SER A		01/24/2022	J P MORGAN SECURITIES INC		32,534,250	32,500,000		1.F FE
94106B-AD-3	WASTE CONNECTIONS INC SR NT		01/14/2022	CITIGROUP SECURITIES INC		10,614,346	11,248,000	3,277	2.A FE
94106B-AE-1	WASTE CONNECTIONS INC SR NT		03/02/2022	J P MORGAN SECURITIES INC		3,597,300	3,600,000		2.A FE
948214-AS-0	WEBSTER PARK CLO LTD 2015-1A CL A2R 144A	D	03/25/2022	BANK OF AMERICA NA		1,482,750	1,500,000	5,253	1.C FE
95000U-2U-6	WELLS FARGO & CO SR NT MTN DTD 03/02/22		02/23/2022	WELLS FARGO BANK, N.A.		34,000,000	34,000,000		1.E FE
95000U-2V-4	WELLS FARGO & CO SR NT MTN DTD 03/24/22		03/17/2022	WELLS FARGO BANK, N.A.		7,750,000	7,750,000		1.E FE
95040Q-AR-5	WELLTOWER INC SR NT		03/29/2022	WELLS FARGO BANK, N.A.		999,480	1,000,000		2.A FE
962166-CA-0	WEYERHAEUSER CO SR NT		02/25/2022	J P MORGAN SECURITIES INC		1,990,180	2,000,000		2.B FE
98138H-AG-6	WORKDAY INC SR NT		03/30/2022	MORGAN STANLEY CAPITAL SERVICES LLC		1,848,909	1,850,000		2.B FE
929888-AA-9	WSFSSH NYC CTL SEC		01/27/2022	DIRECT PLACEMENT		18,845,315	18,845,315		1.C Z
98462Y-AD-2	YAMANA GOLD INC CO GUARNT	A	03/23/2022	STIFEL, NICOLAUS & CO INCORPORATED		1,024,160	1,000,000	12,847	2.C FE
98462Y-AF-7	YAMANA GOLD INC CO GUARNT	A	02/08/2022	EXCHANGE/VARIOUS		42,281,098	42,830,000	523,220	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,789,250,595	4,851,794,126	8,349,577	XXX
BLA07U-GF-8	ACP HYPERDRIVE INC MML		03/08/2022	DIRECT PLACEMENT		11,586,264	11,703,297		4.B Z
04010#-AC-0	ARGANO LLC DDTL		03/16/2022	DIRECT PLACEMENT		856,955	856,955		3.A PL
05516H-AH-1	B2B/AMW ACQUISITION CO DDTL III		01/31/2022	DIRECT PLACEMENT		82,218	83,471		2.A PL
05550D-AB-0	BCP RAPTOR II LLC TL B		01/24/2022	JEFFERIES LLC		1,992,126	1,994,619		4.B FE
07367#-AD-0	BEACON ORTHOPAEDIC PARTNERS MS DDTL		03/31/2022	DIRECT PLACEMENT		180,402	182,224		2.C PL
12509N-AH-3	CDI ACQUISITIONCO 2-22 INCRMNTL MML		02/11/2022	DIRECT PLACEMENT		287,409	290,313		2.A FE
21870F-BA-6	CORELOGIC INC TL B		03/02/2022	J P MORGAN SECURITIES INC		2,892,500	2,900,000		4.A FE
23345N-AB-1	DT MIDSTREAM INC TL B		01/19/2022	BARCLAYS CAPITAL INC		498,747	498,747		2.C FE
BLA07P-HL-5	ECKHART BIDCO LLC MML		01/28/2022	DIRECT PLACEMENT		2,815,313	2,843,750		4.B Z
28619E-AB-9	ELEMENT 78 PARTNERS LLC DDTL		03/30/2022	DIRECT PLACEMENT		2,214,286	2,214,286		3.B FE
02034D-AC-1	FINASTRA USA INC TL		03/14/2022	MORGAN STANLEY CAPITAL SERVICES LLC		981,043	997,248		4.B FE
34484K-AB-5	FOODSCIENCE CORP MML		03/01/2022	EXCHANGE		3,109,090	3,138,167		3.B PL
34965#-AE-8	FORTUNE INTL LLC TRANCHE 3 DDTL		03/25/2022	DIRECT PLACEMENT		2,979,554	3,009,651		2.C PL
59909T-AC-8	GAINWELL ACQUISITION CORP TL B		03/09/2022	J P MORGAN SECURITIES INC		997,500	1,000,000		4.A FE
37244#-AD-6	GENSERVE LLC DDTL		01/18/2022	DIRECT PLACEMENT		165,289	165,289		3.A PL
36175K-AB-4	GHR HEALTHCARE LLC DDTL		03/31/2022	DIRECT PLACEMENT		172,255	173,995		2.C FE
41024J-AC-8	HANDGARDS LLC 2ND AMNDMNT MML		02/03/2022	DIRECT PLACEMENT		4,019,400	4,060,000		3.A Z
42255*-AD-6	HEARTLAND LLC DDTL 6TH AMNDMNT		03/11/2022	DIRECT PLACEMENT		88,450	88,450		3.A PL
43289D-AH-6	HILTON WORLDWIDE FINANCE REFI B2 TL		03/23/2022	DEUTSCHE BANK SECURITIES INC		246,875	250,000		2.C FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B	D	03/04/2022	J P MORGAN SECURITIES INC		995,000	1,000,000		4.A Z
45686E-AB-1	INFUCARE MERGER MML		01/04/2022	DIRECT PLACEMENT		9,900,000	10,000,000		2.C FE
50024P-9A-1	KOHLBERG INVESTORS IX LP		03/11/2022	DIRECT PLACEMENT		1,921,100	1,921,100		2.A FE
50024P-9B-9	KOHLBERG INVESTORS IX LP		03/14/2022	DIRECT PLACEMENT		3,689,810	3,689,810		2.A FE
50024P-AA-9	KOHLBERG INVESTORS IX LP		01/25/2022	DIRECT PLACEMENT		5,531,559	5,531,559		2.A PL
59841V-AC-4	MIDWEST VETERINARY PARTNERS TL		01/13/2022	GOLUB CAPITAL FINANCE FUNDING LLC		987,525	997,500		4.C FE
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		03/11/2022	DIRECT PLACEMENT		25,685,912	25,531,567		2.A PL
73108R-AB-4	POLARIS NEWCO LLC TL B		02/25/2022	BARCLAYS CAPITAL INC		746,250	750,000		4.C FE
74028H-AE-5	PRECISION MEDICINE GRP TL B		02/18/2022	GOLDMAN, SACHS & CO		1,772,027	1,778,697		4.C FE
74935N-AB-0	RA PARENT HOLDINGS MML		03/01/2022	DIRECT PLACEMENT		4,849,413	4,898,396		4.B Z
75605V-AD-4	REALPAGE INC TL B		03/04/2022	BANK OF AMERICA NA		1,493,438	1,500,000		4.B FE
BLA07N-H2-2	SIMITREE ACQUISITION MML		01/21/2022	DIRECT PLACEMENT		3,502,329	3,537,706		4.B Z

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87159J-AH-7	SYNAPTICS INC TL B		02/02/2022	BARCLAYS CAPITAL INC		746,255	748,125		3.A FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITION MML		02/16/2022	DIRECT PLACEMENT		6,021,078	6,081,897		3.A PL
88023H-AF-7	TEMPO ACQUISITION LLC TL B		01/31/2022	EXCHANGE		3,979,798	3,979,798		3.C FE
BLA07L-T5-6	TINICUM VOLTAGE INTERMEDIATE 1ST MML		01/07/2022	DIRECT PLACEMENT		9,871,000	10,000,000		4.B Z
89334G-AZ-7	TRANS UNION LLC TL B6		01/05/2022	DEUTSCHE BANK SECURITIES INC		997,500	1,000,000		3.B FE
BLA07P-2F-4	TRANSYSTEMS CORP MML		01/28/2022	DIRECT PLACEMENT		968,750	978,536		4.B Z
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL B		01/11/2022	BARCLAYS CAPITAL INC		2,718,716	5,464,756		4.C FE
89616N-AA-6	TRIDENT IX LP TL A		03/14/2022	DIRECT PLACEMENT		4,820,072	4,688,514		1.G PL
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL		01/20/2022	BARCLAYS CAPITAL INC		1,000,000	1,000,000		3.B FE
BLA07L-T3-1	VPET USA LLC MML		01/07/2022	DIRECT PLACEMENT		9,900,000	10,000,000		4.B Z
86602@-AD-1	SUMMIT BUYER LLC DDTL		02/24/2022	DIRECT PLACEMENT		102,268	102,268		3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						138,365,473	141,630,688		XXX
2509999997. Total - Bonds - Part 3						5,176,078,613	5,253,877,937	8,886,002	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,176,078,613	5,253,877,937	8,886,002	XXX
73113@-11-7	POLICYGENIUS INC PERP PFD SER E		01/27/2022	DIRECT PLACEMENT	253,382.000	4,999,987	1.00		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,999,987	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						4,999,987	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						4,999,987	XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A		01/03/2022	EXCHANGE	1,531.000	153,100			
313786-2#-1	FHLB TOPEKA CLASS B		03/31/2022	EXCHANGE/VARIOUS	154,638.000	20,219,200			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						20,372,300	XXX		XXX
69374H-42-8	PACER PACIFIC ASSET FLOATING		01/19/2022	JANE STREET EXECUTION SERVICES	347,151.000	16,999,984			
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		03/31/2022	DIVIDEND REINVESTMENT	3,986.720	37,358			
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		03/31/2022	DIVIDEND REINVESTMENT	4,027.610	37,732			
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME CLASS D		03/31/2022	DIVIDEND REINVESTMENT	2,211.410	22,005			
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		03/31/2022	DIVIDEND REINVESTMENT	2,211.390	22,005			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						17,119,085	XXX		XXX
5989999997. Total - Common Stocks - Part 3						37,491,385	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						37,491,385	XXX		XXX
5999999999. Total - Preferred and Common Stocks						42,491,372	XXX		XXX
6009999999 - Totals						5,218,569,985	XXX	8,886,002	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		03/01/2022	SCHEDULED REDEMPTION		646,740	646,740	601,309	627,085		19,655		19,655		646,740				6,835	10/01/2035	1.A
38374E-HT-7	GNMA SER 2003-105 CL Z		03/01/2022	SCHEDULED REDEMPTION		325,531	325,531	270,542	299,363		26,168		26,168		325,531				3,170	11/01/2033	1.A
38374E-G9-2	GNMA SER 2003-113 CL ZA		03/01/2022	SCHEDULED REDEMPTION		714,597	714,597	605,297	658,979		55,618		55,618		714,597				7,114	12/01/2033	1.A
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		03/20/2022	SCHEDULED REDEMPTION		1,506,164	1,506,164	1,501,458	1,502,886		3,279		3,279		1,506,164				1,754	09/20/2049	1.A
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		03/20/2022	SCHEDULED REDEMPTION		2,057,191	2,057,191	2,048,834	2,050,584		6,608		6,608		2,057,191				2,510	09/20/2049	1.A
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		03/20/2022	SCHEDULED REDEMPTION		1,362,968	1,362,968	1,357,430	1,358,581		4,386		4,386		1,362,968				1,655	09/20/2049	1.A
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		03/20/2022	SCHEDULED REDEMPTION		2,163,271	2,163,271	2,160,567	2,161,859		1,412		1,412		2,163,271				2,725	11/20/2049	1.A
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		03/20/2022	SCHEDULED REDEMPTION		2,064,766	2,064,766	2,062,508	2,063,754		1,012		1,012		2,064,766				2,593	11/20/2049	1.A
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		03/20/2022	SCHEDULED REDEMPTION		1,918,572	1,918,572	1,916,173	1,917,649		922		922		1,918,572				2,480	11/20/2049	1.A
83162C-RR-6	SBAP 2008-20C CL 1		03/01/2022	SCHEDULED REDEMPTION		489,090	489,090	489,090	489,090						489,090				13,426	03/01/2028	1.A
912810-RU-4	US TREASURY NT		03/08/2022	SOCIETE GENERALE		549,395	500,000	488,008	488,883		56		56		488,939		60,456	60,456	4,527	11/15/2046	1.A
912810-TB-4	US TREASURY NT		03/24/2022	VARIOUS		521,705,873	557,138,000	557,399,158	557,398,865		(577)		(577)		557,398,287		(35,692,415)	(35,692,415)	2,277,708	11/15/2051	1.A
912810-TC-2	US TREASURY NT		03/01/2022	VARIOUS		80,092,028	85,290,400	86,489,796	86,487,600		(6,138)		(6,138)		86,481,462		(6,389,435)	(6,389,435)	432,235	11/15/2041	1.A
912828-Z6-0	US TREASURY NT		01/31/2022	MATURED		15,700,000	15,700,000	15,904,836	15,716,567		(16,567)		(16,567)		15,700,000				107,938	01/31/2022	1.A
91282C-DJ-7	US TREASURY NT		03/01/2022	VARIOUS		227,082,089	236,112,500	233,280,995	233,292,732		43,162		43,162		233,335,893		(6,253,804)	(6,253,804)	949,197	11/15/2031	1.A
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		03/01/2022	SCHEDULED REDEMPTION		39,924	39,924	37,962	39,645		280		280		39,924				576	06/01/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						858,418,199	908,029,715	906,613,963	906,554,122		139,274		139,274		906,693,397		(48,275,197)	(48,275,197)	3,816,442	XXX	XXX
135087-G3-2	CANADIAN GOVT NT	B	03/01/2022	MATURED		2,029,191	2,029,191	1,887,897	2,033,143		2,056		2,056	(89,514)	1,945,684	83,507		83,507	5,073	03/01/2022	1.A FE
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3	C	01/02/2022	SCHEDULED REDEMPTION		93,440	93,440	105,217	99,237		(5,797)		(5,797)		93,440				5,634	01/02/2028	1.B
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3	C	01/02/2022	SCHEDULED REDEMPTION		16,470	16,470	18,424	17,340		(870)		(870)		16,470				993	01/02/2027	1.B
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3	C	01/02/2022	SCHEDULED REDEMPTION		3,121	3,121	3,446	3,270		(149)		(149)		3,121				188	01/02/2027	1.B
69370P-AL-5	PT PERTAMINA SR NT 144A	D	03/02/2022	WELLS FARGO BANK, N.A.		4,475,250	5,000,000	5,000,000	5,000,000						5,000,000		(524,750)	(524,750)	65,486	02/09/2031	2.B FE
168863-DN-5	REPUBLIC OF CHILE SR NT	D	03/03/2022	JP MORGAN SEC LLC		11,280,000	12,000,000	12,681,840	12,629,122		(10,382)		(10,382)		12,618,740		(1,338,740)	(1,338,740)	187,000	01/27/2032	1.F FE
195325-DR-3	REPUBLIC OF COLOMBIA SR NT	D	03/09/2022	VARIOUS		8,457,500	10,000,000	9,890,800	9,909,224		1,902		1,902		9,911,126		(1,453,626)	(1,453,626)	183,333	01/30/2030	3.A FE
857524-AB-8	REPUBLIC OF POLAND SR NT	D	03/23/2022	MATURED		8,000,000	8,000,000	8,062,480	8,001,755		(1,755)		(1,755)		8,000,000				200,000	03/23/2022	1.G FE
0309999999. Subtotal - Bonds - All Other Governments						34,354,972	37,142,222	37,650,105	37,693,090		(14,995)		(14,995)	(89,514)	37,588,581	83,507	(3,317,115)	(3,233,608)	647,708	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		03/15/2022	SCHEDULED REDEMPTION		42,226	42,226	42,226	42,226						42,226				286	08/15/2039	1.D
89917*-AA-3	TULARE COUNTY II CTL PTC		03/25/2022	SCHEDULED REDEMPTION		1,408	1,408	1,422	1,422		(13)		(13)		1,408				11	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						43,634	43,634	43,648	43,648		(13)		(13)		43,634				297	XXX	XXX
037433-AG-4	APACHE CNTY AZ INDL DEV AUTH P		03/14/2022	CALLED @ 100.000		31,850,000	31,850,000	29,490,312	30,436,243		28,291		28,291		30,464,534		1,385,466	1,385,466	768,381	03/01/2030	1.G FE
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		03/01/2022	SCHEDULED REDEMPTION		358,093	358,093	304,940	337,493		20,601		20,601		358,093				3,563	05/01/2034	1.A
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		03/01/2022	SCHEDULED REDEMPTION		258,319	258,319	216,126	238,553		19,766		19,766		258,319				2,500	05/01/2034	1.A
31393G-V3-5	FHLMC 2533- CL Z		03/01/2022	SCHEDULED REDEMPTION		148,708	148,708	142,624	145,315		3,392		3,392		148,708				1,870	12/01/2032	1.A
31394R-TP-4	FHLMC 2766 CL ZD		03/01/2022	SCHEDULED REDEMPTION		379,736	379,736	342,383	363,553		16,183		16,183		379,736				4,109	03/01/2034	1.A
31395H-RC-6	FHLMC 2870 CL VZ		03/01/2022	SCHEDULED REDEMPTION		775,555	775,555	719,267	751,837		23,718		23,718		775,555				8,327	10/01/2034	1.A
3137FP-WL-5	FHLMC 4931- CL FJ		03/10/2022	VARIOUS		27,656,677	27,629,970	27,539,309	27,559,736		6,596		6,596		27,566,332		90,345	90,345	32,042	11/25/2049	1.A
3137FQ-HH-9	FHLMC 4936- CL EF		03/25/2022	SCHEDULED REDEMPTION		1,062,788	1,062,788	1,059,799	1,060,385		2,403		2,403		1,062,788				1,350	12/25/2049	1.A
3137FQ-JW-4	FHLMC 4936- CL FL		03/25/2022	SCHEDULED REDEMPTION		2,565,454	2,565,454	2,558,239	2,559,876		5,578		5,578		2,565,454				3,456	12/25/2049	1.A
3137FR-2N-0	FHLMC 4954- CL LB		03/10/2022	VARIOUS		15,371,314	15,452,053	15,575,186	15,570,871		(11,177)		(11,177)		15,559,695		(188,380)	(188,380)	103,127	02/01/2050	1.A
3137FW-DY-3	FHLMC 5009- CL MB		03/10/2022	VARIOUS		39,374,060	42,216,426	42,849,672	42,849,672		(44,806)		(44,806)		42,804,866		(3,430,806)	(3,430,806)	142,757	08/01/2047	1.A
3137F9-WS-6	FHLMC 5070- CL DP		03/01/2022	SCHEDULED REDEMPTION		4,715,087	4,715,087	4,712,324	4,712,643		2,444		2,444		4,715,087				10,235	08/01/2050	1.A
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		03/10/2022	VARIOUS		7,870,707	7,641,256	8,050,780	8,078,544		(80,836)		(80,836)		7,997,708		(127,001)	(127,001)	71,340	04/01/2046	1.A
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		03/10/2022	VARIOUS		48,921,114	50,535,740	51,882,834	51,770,236		(71,192)		(71,192)		51,699,044		(2,777,929)	(2,777,929)	206,248	09/01/2035	1.A
31394P-PA-5	FHLMC SER 2755 CL ZM		03/01/2022	SCHEDULED REDEMPTION		216,525	216,525	201,402	209,851		6,674		6,674		216,525				2,227	02/01/2034	1.A
31397B-SF-9	FHLMC SER 3227 CL PT		03/01/2022	SCHEDULED REDEMPTION		296,985	296,985	285,941	293,264		3,721		3,721		296,985				3,504	10/01/2036	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		03/01/2022	SCHEDULED REDEMPTION		100,088	100,088	80,171	90,915		9,173		9,173		100,088				964	12/01/2035	1.A
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		03/01/2022	SCHEDULED REDEMPTION		2,892	2,892	2,417	2,645		248		248		2,892				42	06/01/2030	1.A
31393E-N8-8	FNMA 2003-86 CL ZJ		03/01/2022	SCHEDULED REDEMPTION		268,297	268,297	255,163	263,074		5,223		5,223		268,297				3,188	09/01/2033	1.A
31394C-JW-3	FNMA 2005-12 CL CZ		03/01/2022	SCHEDULED REDEMPTION		177,743	177,743	169,303	174,391		3,352		3,352		177,743				1,948	03/01/2035	1.A
31394C-6F-4	FNMA 2005-30 CL Z		03/01/2022	SCHEDULED REDEMPTION		94,788	94,788	86,953	91,270		3,518		3,518		94,788				1,068	04/01/2035	1.A
31394C-U5-9	FNMA 2005-34 CL PE		03/01/2022	SCHEDULED REDEMPTION		221,374	221,374	215,537	219,165		2,209		2,209		221,374				2,550	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		03/01/2022	SCHEDULED REDEMPTION		332,319	332,319	285,256	314,005		18,315		18,315		332,319				3,227	05/01/2035	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
31394V-N5-5	FNMA 2006-13 CL ZA		03/01/2022	SCHEDULED REDEMPTION		88,419	88,419	83,647	86,221		2,198		2,198		88,419				1,120	03/01/2036	1.A
31396K-3E-0	FNMA 2006-84 CL YP		03/01/2022	SCHEDULED REDEMPTION		309,112	309,112	297,315	305,242		3,870		3,870		309,112				3,730	09/01/2036	1.A
3136B4-SB-5	FNMA 2019-24 CL FA		03/25/2022	SCHEDULED REDEMPTION		1,350,415	1,350,415	1,345,773	1,346,886		3,529		3,529		1,350,415				1,644	05/25/2049	1.A
3136B4-WA-2	FNMA 2019-26 CL FG		03/25/2022	SCHEDULED REDEMPTION		1,485,928	1,485,928	1,483,606	1,484,390		1,538		1,538		1,485,928				1,864	06/25/2049	1.A
3136B5-AM-7	FNMA 2019-30 CL FA		03/25/2022	SCHEDULED REDEMPTION		946,074	946,074	945,483	945,616		458		458		946,074				1,144	07/25/2049	1.A
3136B4-5C-8	FNMA 2019-33 CL FB		03/25/2022	SCHEDULED REDEMPTION		1,882,981	1,882,981	1,881,804	1,882,095		886		886		1,882,981				2,379	07/25/2049	1.A
3136B5-GH-2	FNMA 2019-35 CL FB		03/10/2022	VARIOUS		7,373,713	7,367,898	7,358,688	7,361,041		310		310		7,361,351		12,363	12,363	8,788	07/25/2049	1.A
3136B5-GL-3	FNMA 2019-35 CL FE		03/10/2022	VARIOUS		30,685,102	30,653,029	30,509,343	30,542,686		6,130		6,130		30,548,816		136,286	136,286	29,984	07/25/2049	1.A
3136B6-WD-1	FNMA 2019-60 CL F		03/25/2022	SCHEDULED REDEMPTION		1,176,541	1,176,541	1,171,761	1,172,683		3,858		3,858		1,176,541				1,485	10/25/2049	1.A
3136B7-PZ-8	FNMA 2019-73 CL FD		03/25/2022	SCHEDULED REDEMPTION		742,660	742,660	739,643	740,222		2,439		2,439		742,660				926	12/25/2049	1.A
3136BB-GY-2	FNMA 2020-54 CL PC		03/01/2022	SCHEDULED REDEMPTION		3,139,715	3,139,715	3,206,188	3,204,836		(65,121)		(65,121)		3,139,715				14,357	08/01/2050	1.A
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		03/01/2022	SCHEDULED REDEMPTION		4,493	4,493	4,453	4,467		27		27		4,493				60	12/01/2028	1.A
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		03/01/2022	SCHEDULED REDEMPTION		1,470	1,470	1,486	1,482		(12)		(12)		1,470				17	12/01/2028	1.A
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		03/01/2022	SCHEDULED REDEMPTION		234,059	234,059	242,507	244,162		(10,102)		(10,102)		234,059				2,029	11/01/2047	1.A
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		03/01/2022	SCHEDULED REDEMPTION		848,346	848,346	879,628	884,358		(36,013)		(36,013)		848,346				7,239	01/01/2048	1.A
31393Y-WN-1	FNMA SER 2004-45 CL Z		03/01/2022	SCHEDULED REDEMPTION		518,076	518,076	410,614	470,559		47,517		47,517		518,076				5,063	06/01/2034	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		03/01/2022	SCHEDULED REDEMPTION		498,395	498,395	417,265	465,264		33,131		33,131		498,395				5,016	09/01/2034	1.A
31394A-R6-5	FNMA SER 2004-74 CL ZB		03/01/2022	SCHEDULED REDEMPTION		185,516	185,516	156,819	172,801		12,716		12,716		185,516				1,883	10/01/2034	1.A
31394B-HW-7	FNMA SER 2004-83 CL ZB		03/01/2022	SCHEDULED REDEMPTION		166,810	166,810	140,239	155,854		10,956		10,956		166,810				1,616	11/01/2034	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		03/01/2022	SCHEDULED REDEMPTION		327,412	327,412	294,714	314,086		13,327		13,327		327,412				3,470	12/01/2033	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		03/01/2022	SCHEDULED REDEMPTION		144,770	144,770	125,039	137,508		7,261		7,261		144,770				1,415	11/01/2033	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		03/01/2022	SCHEDULED REDEMPTION		312,575	312,575	260,350	291,834		20,741		20,741		312,575				2,970	04/01/2034	1.A
46670#-AA-6	JLL SECURITIES CTL SEC SER 2020-50		03/15/2022	SCHEDULED REDEMPTION		78,874	78,874	80,057	80,008		(1,135)		(1,135)		78,874				445	11/15/2040	1.A
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR		01/01/2022	SCHEDULED REDEMPTION		110,000	110,000	110,000	110,000						110,000				2,475	01/01/2045	1.F FE
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		03/15/2022	SCHEDULED REDEMPTION		475,519	475,519	486,532	477,559		(2,040)		(2,040)		475,519				20,875	03/15/2026	1.E
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		02/15/2022	SCHEDULED REDEMPTION		319,430	319,430	319,430	319,430						319,430				6,143	08/15/2033	1.C FE
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN		03/01/2022	CALLED @ 100.000		590,000	590,000	594,525	593,337		(31)		(31)		593,307		(3,307)	(3,307)	13,400	07/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						237,015,029	241,258,712	240,572,848	241,888,162		29,832		29,832		241,917,993		(4,902,964)	(4,902,964)	1,519,558	XXX	XXX
88579Y-BK-6	3M CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		438,090	500,000	578,330	575,556		(413)		(413)		575,143		(137,053)	(137,053)	9,073	08/26/2049	1.E FE
88579Y-BN-0	3M CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		493,675	500,000	498,405	498,650		30		30		498,681		(5,006)	(5,006)	6,439	04/15/2030	1.E FE
88579Y-AZ-4	3M CO SR NT MTN DTD 10/02/17		03/15/2022	GOLDMAN, SACHS & CO		111,198	120,000	126,084	125,774		(31)		(31)		125,743		(14,545)	(14,545)	1,837	10/15/2047	1.E FE
33830P-AA-9	522 FUNDING CLO LTD 2019-5A CL A1 144A	D	02/23/2022	CALLED @ 100.000		10,000,000	10,000,000	9,973,000	9,980,181		2,131		2,131		9,982,312		17,688	17,688	56,259	01/15/2033	1.A FE
817826-AE-0	7-ELEVEN INC SR NT 144A		03/07/2022	ROYAL BANK OF CANADA		8,920,300	10,000,000	9,570,600	9,694,018		5,751		5,751		9,699,769		(779,469)	(779,469)	104,500	02/10/2031	2.B FE
002824-BB-5	ABBOTT LABORATORIES SR NT		03/14/2022	VARIOUS		15,209,730	15,000,000	14,968,950	14,989,048		642		642		14,989,690		220,040	220,040	217,563	03/15/2025	1.E FE
002824-BG-4	ABBOTT LABORATORIES SR NT		03/01/2022	BARCLAYS CAPITAL INC		84,435	70,000	86,415	84,673		(142)		(142)		84,531		(96)	(96)	859	11/30/2036	1.E FE
002824-BH-2	ABBOTT LABORATORIES SR NT		03/15/2022	GOLDMAN, SACHS & CO		106,286	90,000	115,758	114,367		(139)		(139)		114,228		(7,943)	(7,943)	1,311	11/30/2046	1.E FE
00084D-AV-2	ABN AMRO BANK NV SUB 144A	D	03/29/2022	MARKETAXESS		625,954	700,000	700,000	700,000						700,000		(74,046)	(74,046)	6,916	03/13/2037	2.B FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		03/01/2022	SCHEDULED REDEMPTION		5,098	5,123	3,902	4,439		659		659		5,098				33	05/01/2036	1.D FM
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		03/22/2022	SCHEDULED REDEMPTION		351,076	351,076	351,076	351,076						351,076				10,093	03/22/2035	3.A FE
00111@-AA-2	AES HAWAII INC SR SEC NT		03/31/2022	SCHEDULED REDEMPTION		705,050	705,050	705,050	705,050						705,050					06/30/2022	5.C
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		03/01/2022	SCHEDULED REDEMPTION		156,234	156,234	158,553	157,746		(1,512)		(1,512)		156,234				1,108	03/01/2045	1.A
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		251,975	251,975	258,275	256,063		(4,088)		(4,088)		251,975				2,003	04/01/2045	1.A
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		417,495	417,495	417,910	417,725		(230)		(230)		417,495				2,999	06/01/2045	1.A
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		162,678	162,678	164,229	163,716		(1,037)		(1,037)		162,678				1,119	07/01/2045	1.A
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		249,583	249,583	254,336	253,335		(3,752)		(3,752)		249,583				2,011	03/01/2046	1.A
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		511,704	511,704	518,612	516,673		(4,969)		(4,969)		511,704				3,965	05/01/2037	1.A
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		03/31/2022	SCHEDULED REDEMPTION		381,218	381,218	381,218	381,218						381,218				4,451	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		03/31/2022	SCHEDULED REDEMPTION		51,210	51,210	51,210	51,210						51,210				598	06/30/2033	2.C PL
01748N-AE-4	ALLEGION US HOLDING CO GUARNT		01/20/2022	SEAPORT GLBL HOLDINGS		417,144	400,000	433,520	430,233		(316)		(316)		429,918		(12,774)	(12,774)	4,457	10/01/2027	2.B FE
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		01/01/2022	VARIOUS		31,438	31,438	31,438	168,818		(9,678)		(9,678)		31,438				25,328	06/30/2035	2.C FE
02209S-BL-6	ALTRIA GRP INC CO GUARNT		01/27/2022	DEUTSCHE BANK SEC INC		410,108	450,000	435,407	449,562		3		3		449,565		(39,458)	(39,458)	5,421	02/04/2032	2.B FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		03/31/2022	SCHEDULED REDEMPTION		49,513	49,513	49,513	49,513						49,513				451	06/30/2039	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		03/31/2022	SCHEDULED REDEMPTION		53,909	53,909	53,909	53,909						53,909				557	08/31/2039	1.E
74351@-AA-6	AMAZON OAK CREEK PTC CTL		03/10/2022	SCHEDULED REDEMPTION		310,627	310,627	310,627	310,627						310,627				2,809	07/10/2040	1.D
023135-BF-2	AMAZON.COM INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		114,959	110,000	126,280	124,618		(164)		(164)		124,454		(9,495)	(9,495)	2,427	08/22/2037	1.E FE
023135-BJ-4	AMAZON.COM INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		135,311	130,000	156,754	155,303		(144)		(144)		155,159		(19,848)	(19,848)	2,998	08/22/2047	1.E FE
025537-AK-7	AMERICAN ELEC PWR JR SUB		03/29/2022	MILLENNIUM ADVISORS		245,520	250,000	252,238			(237)		(237)		252,000		(6,480)	(6,480)	1,199	03/15/2024	2.C FE
025932-AK-0	AMERICAN FINANCIAL GRP SR NT		03/09/2022	STIFEL, NICOLAUS & CO		1,238,568	1,200,000	1,239,052	1,227,629		(1,243)		(1,243)		1,226,386		12,182	12,182	24,033	08/15/2026	2.A FE
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		03/01/2022	SCHEDULED REDEMPTION		155,553	155,553	149,351	154,991		562		562		155,553				775	09/01/2045	1.A FM
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		03/01/2022	SCHEDULED REDEMPTION		27,779	27,779	27,777	27,778		0		0		27,779				231	10/01/2036	1.A FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		03/01/2022	SCHEDULED REDEMPTION		41,820	41,820	41,817	41,819		1		1		41,820				328	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		03/01/2022	SCHEDULED REDEMPTION		10,620	10,620	10,619	10,620		0		0		10,620				83	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		03/01/2022	SCHEDULED REDEMPTION		14,660	14,660	14,660	14,660		0		0		14,660				122	10/01/2045	1.A FE
03040W-AL-9	AMERICAN WATERR CAPITAL C SR NT		03/24/2022	JANE STREET EXECUTION		2,020,760	2,000,000	2,015,140	2,005,240		(380)		(380)		2,004,859		15,901	15,901	39,100	03/01/2025	2.A FE
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2		03/18/2022	SCHEDULED REDEMPTION		115,453	115,453	115,451	115,452		1		1		115,453				71	06/18/2024	1.A FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		03/01/2022	SCHEDULED REDEMPTION		397,479	397,479	397,479	397,479						397,479				3,679	05/01/2034	1.A FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		03/01/2022	SCHEDULED REDEMPTION		2,083	2,083	2,083	2,083						2,083				19	05/01/2034	1.A FM
00176@-AA-4	AMF FLORENCE LLC SEC		03/31/2022	SCHEDULED REDEMPTION		361,813	361,813	361,813	361,813						361,813					12/31/2035	2.C PL
031162-CT-5	AMGEN INC SR NT		02/17/2022	CITIGROUP GLBL MKT INC		490,475	500,000	498,935	499,202		21		21		499,223		(8,748)	(8,748)	5,531	02/21/2027	2.A FE
034863-BB-5	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/22/2022	BANK OF AMERICA NA		249,878	250,000	248,380			5		5		248,385		1,493	1,493	215	03/16/2029	2.B FE
036752-AL-7	ANTHEM INC SR NT		03/09/2022	U.S. BANCORP		14,680,725	15,000,000	14,907,500	14,925,539		1,667		1,667		14,927,206		(246,481)	(246,481)	210,833	09/15/2029	2.B FE
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	D	03/03/2022	BANK OF AMERICA NA		2,302,835	2,573,000	2,563,917	2,564,908		152		152		2,565,060		(262,225)	(262,225)	24,274	10/14/2030	2.B FE
G2962@-AB-9	AP ARISTOTLE HLD ABS SEC SER SR	D	03/24/2022	VARIOUS		6,728,522	6,728,522	6,753,178			(1,426)		(1,426)		6,751,261		(22,738)	(22,738)	10,157	12/31/2028	1.G PL
G2962@-AA-1	AP ARISTOTLE HLD ABS SUPER SENIOR NTS	D	03/24/2022	VARIOUS		11,534,610	11,534,610	11,576,877			(2,402)		(2,402)		11,573,688		(39,079)	(39,079)	27,018	12/31/2028	2.C PL
00229*-AA-3	AP TUNDRA HOLDINGS SEC		02/15/2022	SCHEDULED REDEMPTION		188,652	188,652	188,652	188,652						188,652				4,480	02/15/2042	2.A PL
037833-AZ-3	APPLE INC SR NT		02/24/2022	BARCLAYS CAPITAL INC		8,102,400	8,000,000	7,847,440	7,947,415		2,572		2,572		7,949,987		152,413	152,413	110,556	02/09/2025	1.B FE
037833-BA-7	APPLE INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		76,107	80,000	85,584	85,249		(33)		(33)		85,216		(9,109)	(9,109)	1,671	02/09/2045	1.B FE
037833-BU-3	APPLE INC SR NT		02/23/2022	WELLS FARGO BANK, N.A.		15,195,900	15,000,000	14,983,950	14,997,154		366		366		14,997,521		198,379	198,379	216,125	02/23/2023	1.B FE
037833-CD-0	APPLE INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		171,508	170,000	192,474	191,212		(126)		(126)		191,087		(19,579)	(19,579)	4,054	08/04/2046	1.B FE
037833-EE-6	APPLE INC SR NT		03/10/2022	MORGAN STANLEY CPTL		4,225,100	5,000,000	4,992,100	4,992,380		64		64		4,992,444		(767,344)	(767,344)	71,250	02/08/2041	1.B FE
00217G-AB-9	APTIV PLC / APTIV CORP CO GUARNT		02/09/2022	STIFEL, NICOLAUS & CO		949,582	950,000	946,200							946,200		3,382	3,382		03/01/2032	2.B FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		01/30/2022	SCHEDULED REDEMPTION		32,500	32,500	32,590	32,559		(59)		(59)		32,500				263	07/30/2050	2.C FE
039482-AB-0	ARCHER-DANIELS-MIDLAND C SR NT		03/29/2022	MITSUBISHI TRUST		10,020,000	10,000,000	9,922,300	9,934,192		1,737		1,737		9,935,929		84,071	84,071	166,111	03/27/2030	1.F FE
04538#-AA-7	ASSAI ENERGY SEC		03/31/2022	SCHEDULED REDEMPTION		362,702	362,702	362,702	362,702						362,702				50	09/30/2031	2.C PL
046353-AW-8	ASTRAZENECA PLC SR NT	D	02/24/2022	U.S. BANCORP		578,578	650,000	614,790	616,617		563		563		617,181		(38,603)	(38,603)	5,015	08/06/2030	2.A FE
04774#-AB-8	ATLANTA FALCONS SR NT SER B		03/01/2022	SCHEDULED REDEMPTION		119,063	119,063	119,063	119,063						119,063				2,137	09/01/2042	2.B PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		03/01/2022	SCHEDULED REDEMPTION		169,575	169,575	169,575	169,575						169,575				3,044	09/01/2042	2.B PL
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		03/31/2022	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000						300,000				5,063	06/30/2035	2.C FE
05348E-AZ-2	AVALONBAY COMM SR MTN DTD 10/05/16		03/15/2022	GOLDMAN, SACHS & CO		1,501,365	1,500,000	1,697,652	1,689,703		(1,103)		(1,103)		1,688,600		(187,235)	(187,235)	24,700	10/15/2046	1.G FE
05401A-AE-1	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	03/30/2022	CALLED @ 100.005		1,100,052	1,100,000	1,105,710	1,101,570		(1,361)		(1,361)		1,100,210		(210)	(210)	16,556	05/01/2022	2.C FE
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		1,021,711	1,021,711	1,031,884	1,025,221		(3,510)		(3,510)		1,021,711				20,165	05/01/2048	1.A FE
05605G-AL-6	B2R MTG TR 2015-2 CL C		03/01/2022	SCHEDULED REDEMPTION		1,484,607	1,484,607	1,488,883	1,484,607						1,484,607				107,006	11/01/2048	1.A FE
05523U-AP-5	BAE SYSTEMS HLDGS INC SR NT 144A	C	03/04/2022	BAIRD, ROBERT W. & CO		103,291	100,000	109,945	107,237		(329)		(329)		106,908		(3,617)	(3,617)	888	12/15/2025	2.B FE
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		03/01/2022	SCHDLD REDM/PRIN LOSS		44,160	57,787	48,952	43,811		349		349		44,160				697	04/01/2037	4.B FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		03/01/2022	SCHEDULED REDEMPTION		509	509	513	510		(1)		(1)		509				3	09/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		03/01/2022	SCHDLD REDM/PRIN LOSS		141,291	147,408	142,675	139,227		2,063		2,063		141,291				2,276	03/01/2036	3.B FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		03/01/2022	SCHEDULED REDEMPTION		85,902	85,902	82,659	84,138		1,764		1,764		85,902				1,127	10/01/2033	1.A FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		03/01/2022	SCHDLD REDM/PRIN LOSS		81,163	94,809	86,765	81,685		(522)		(522)		81,163				1,082	03/01/2036	3.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		03/01/2022	SCHDLD REDM/PRIN LOSS		20,668	31,197	29,191	20,472		196		196		20,668				382	10/01/2035	3.B FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		03/01/2022	SCHEDULED REDEMPTION		9,768	9,768	8,943	9,442		325		325		9,768				70	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		03/01/2022	SCHEDULED REDEMPTION		44,941	44,941	39,436	41,587		3,354		3,354		44,941				322	05/01/2034	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		03/01/2022	SCHEDULED REDEMPTION		113,366	113,366	101,250	105,796		7,570		7,570		113,366				753	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		03/01/2022	SCHEDULED REDEMPTION		14,417	14,417	14,136	14,255		162		162		14,417				86	12/01/2034	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		03/01/2022	SCHEDULED REDEMPTION		38,360	38,360	34,236	35,810		2,550		2,550		38,360				198	02/01/2035	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
05965M-AA-1	BANCO DEL ESTADO -CHILE SR NT 144A	D	02/08/2022	MATURED		15,000,000	15,000,000	14,747,100	14,996,872		3,128		3,128		15,000,000				290,625	02/08/2022	1.F FE
05971K-AG-4	BANCO SANTANDER SA SUB	D	03/03/2022	CREDIT SUISSE SEC LLC		903,220	1,000,000	1,007,938	1,007,179		(131)		(131)		1,007,048		(103,828)	(103,828)	7,178	12/03/2030	2.B FE
05971K-AK-5	BANCO SANTANDER SR NT	D	03/04/2022	VARIOUS		441,245	450,000	450,000	450,000						450,000		(8,756)	(8,756)	575	06/30/2024	1.F FE
06051G-FM-6	BANK OF AMERICA CORP 01/22/15		03/04/2022	BAIRD, ROBERT W. & CO		103,456	100,000	107,100	104,240		(249)		(249)		103,991		(535)	(535)	2,511	01/22/2025	2.A FE
06051G-GF-0	BANK OF AMERICA CORP MTN DTD 01/20/17		03/03/2022	J P MORGAN SEC INC		1,231,630	1,185,000	1,272,646	1,248,535		(2,163)		(2,163)		1,246,372		(14,742)	(14,742)	28,573	01/20/2028	1.G FE
06051G-GG-8	BANK OF AMERICA CORP MTN DTD 01/20/17		03/15/2022	GOLDMAN, SACHS & CO		135,266	130,000	155,194	153,895		(130)		(130)		153,765		(18,499)	(18,499)	3,802	01/20/2048	1.G FE
060505-GB-4	BANK OF AMERICA CORP PERP JR SUB FRN		03/23/2022	CREDIT SUISSE SEC LLC		468,750	500,000	500,000							500,000		(31,250)	(31,250)	3,646	04/27/2170	2.C FE
06051G-JP-5	BANK OF AMERICA CORP SR MTN DTD 03/11/21		03/15/2022	MORGAN STANLEY CPTL		9,159,000	10,000,000	10,000,000	10,000,000						10,000,000		(841,000)	(841,000)	136,968	03/11/2032	1.F FE
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20		02/01/2022	BANK OF AMERICA NA		4,812,500	5,000,000	5,000,000	5,000,000						5,000,000		(187,500)	(187,500)	16,459	10/24/2026	1.F FE
06051G-EM-7	BANK OF AMERICA CORP SR NT		01/24/2022	MATURED		20,000,000	20,000,000	19,917,200	19,999,317		683		683		20,000,000				570,000	01/24/2022	1.G FE
06051G-GZ-6	BANK OF AMERICA CORP SR NT		02/01/2022	BANK OF AMERICA NA		1,242,420	1,200,000	1,200,000	1,200,000						1,200,000		42,420	42,420	21,318	01/23/2026	1.G FE
06051G-HM-4	BANK OF AMERICA CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		994,790	965,000	1,081,661	1,057,641		(2,747)		(2,747)		1,054,893		(60,104)	(60,104)	26,790	07/23/2029	1.G FE
06051G-JQ-3	BANK OF AMERICA CORP SR NT		02/02/2022	BANK OF AMERICA NA		4,865,400	5,000,000	5,000,000	5,000,000						5,000,000		(134,600)	(134,600)	32,930	03/11/2027	1.F FE
06051G-HV-4	BANK OF AMERICA CORP SR NT 07/23/19		03/04/2022	VARIOUS		3,524,435	3,520,000	3,591,068	3,577,207		(1,265)		(1,265)		3,575,942		(51,507)	(51,507)	68,715	07/23/2030	1.G FE
06051G-HF-9	BANK OF AMERICA CORP SR NT FRN		02/01/2022	BANK OF AMERICA NA		2,811,738	2,750,000	2,930,305	2,850,251		(7,545)		(7,545)		2,842,706		(30,968)	(30,968)	40,135	03/05/2024	1.F FE
06051G-JY-6	BANK OF AMERICA CORP SR NT FRN MTN		02/01/2022	BANK OF AMERICA NA		295,965	300,000	300,000	300,000						300,000		(4,035)	(4,035)	214	06/14/2024	1.F FE
06051G-KC-2	BANK OF AMERICA CORP SUB		03/03/2022	BANK OF AMERICA NA		13,457,250	15,000,000	14,873,450	14,875,239		1,277		1,277		14,876,516		(1,419,266)	(1,419,266)	171,672	09/21/2036	2.A FE
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		01/05/2022	BANK OF AMERICA NA		3,069,892	2,800,000	3,102,960	3,093,252		(971)		(971)		3,092,281		(22,389)	(22,389)	24,792	10/22/2026	2.A FE
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		03/15/2022	VARIOUS		5,411,718	5,015,000	5,445,148	5,433,029		(2,700)		(2,700)		5,430,330		(18,612)	(18,612)	29,693	11/25/2027	2.A FE
06051G-FU-8	BANK OF AMERICA CORP SUB SER GMTN		03/15/2022	GOLDMAN, SACHS & CO		997,540	965,000	1,053,283	1,025,350		(2,879)		(2,879)		1,022,472		(24,932)	(24,932)	23,141	03/03/2026	2.A FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		03/01/2022	SCHEDULED REDEMPTION		4,316	4,316	4,359	4,317		(1)		(1)		4,316				21	01/01/2035	1.A FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		03/01/2022	SCHDLD REDM/PRIN LOSS		134,888	139,311	136,524	133,495		1,394		1,394		134,888				1,847	03/01/2035	3.B FM
06050T-JZ-6	BANK OF AMERICA NA SUB SER BKNT		03/15/2022	GOLDMAN, SACHS & CO		344,460	285,000	395,988	387,550		(1,169)		(1,169)		386,381		(41,922)	(41,922)	7,220	10/15/2036	1.G FE
06051G-JF-7	BANK OF AMERICA SR NT MTN DTD 07/23/20		03/01/2022	J P MORGAN SEC INC		4,551,650	5,000,000	5,000,000	5,000,000						5,000,000		(448,350)	(448,350)	57,994	07/23/2031	1.G FE
06051G-HX-0	BANK OF AMERICA SR NT MTN DTD 10/22/19		03/15/2022	GOLDMAN, SACHS & CO		422,726	450,000	455,031	454,079		(99)		(99)		453,980		(31,255)	(31,255)	5,227	10/22/2030	1.G FE
06368D-H7-2	BANK OF MONTREAL SUB	A	01/07/2022	STIFEL, NICOLAUS & CO		1,290,263	1,300,000	1,300,000							1,300,000		(9,737)	(9,737)	112	01/10/2037	2.A FE
06675F-AQ-0	BANQUE FED CRED MUTUEL SR NT FRN 144A	D	03/28/2022	MIZUHO SEC USA INC		5,029,700	5,000,000	5,059,900	5,025,441		(3,967)		(3,967)		5,021,474		8,226	8,226	25,584	07/20/2023	1.D FE
06738E-AS-4	BARCLAYS PLC SR NT	D	01/10/2022	CALLED @ 100.000		2,620,000	2,620,000	2,635,406	2,622,009		(48)		(48)		2,621,962		(1,962)	(1,962)	48,260	01/10/2023	2.B FE
06738E-BH-7	BARCLAYS PLC SR NT	D	03/15/2022	GOLDMAN, SACHS & CO		758,468	750,000	781,250	766,962		(1,477)		(1,477)		765,485		(7,017)	(7,017)	10,649	05/07/2025	2.B FE
06738E-BV-6	BARCLAYS PLC SR NT	D	03/15/2022	BARCLAYS CAPITAL INC		8,969,800	10,000,000	10,000,000	10,000,000						10,000,000		(1,030,200)	(1,030,200)	90,839	11/24/2032	2.B FE
07274N-AJ-2	BAYER US FINANCE II LLC CO GUARNT 144A	C	03/15/2022	GOLDMAN, SACHS & CO		203,546	200,000	213,996	209,408		(476)		(476)		208,932		(5,386)	(5,386)	2,172	12/15/2025	2.B FE
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL		03/15/2022	SCHEDULED REDEMPTION		302	302	308	307		(6)		(6)		302				2	01/15/2056	1.D PL
07359B-AA-5	BEACON CONTAINER FIN 2021-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		495,000	495,000	494,785	494,790		210		210		495,000				2,472	10/22/2046	1.F FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		03/01/2022	SCHEDULED REDEMPTION		286,060	286,060	280,316	284,812		1,248		1,248		286,060				1,739	10/01/2035	1.D FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		03/01/2022	SCHEDULED REDEMPTION		45,398	45,398	45,909	45,456		(58)		(58)		45,398				286	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		03/01/2022	SCHEDULED REDEMPTION		1,678	1,678	1,703	1,678						1,678				10	01/01/2034	1.A FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		03/01/2022	SCHEDULED REDEMPTION		2,818	2,818	2,806	2,817		0		0		2,818				10	01/01/2034	1.A FM
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT		03/15/2022	GOLDMAN, SACHS & CO		450,980	371,000	514,503	499,252		(1,513)		(1,513)		497,738		(46,758)	(46,758)	10,478	04/01/2036	1.G FE
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		325,789	320,000	377,216	374,383		(282)		(282)		374,101		(48,313)	(48,313)	7,915	08/15/2048	1.C FE
08516*-AA-8	BERLIN STATION SR NT SER A		01/31/2022	SCHEDULED REDEMPTION		225,000	225,000	141,063	141,063		83,937		83,937		225,000				3,938	09/30/2031	4.B PL
09143#-AA-3	BISHOP HILL ENERGY LLC		03/31/2022	SCHEDULED REDEMPTION		967,777	967,777	967,777	967,777						967,777				8,112	06/30/2037	3.B PL
092113-AQ-2	BLACK HILLS CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		118,091	115,000	128,263	126,935		(185)		(185)		126,750		(8,659)	(8,659)	1,890	05/01/2033	2.A FE
09659W-2H-6	BNP PARIBAS SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		213,210	200,000	235,720	228,049		(763)		(763)		227,286		(14,076)	(14,076)	7,133	01/10/2030	1.G FE
09659W-2R-4	BNP PARIBAS SR NT 144A	D	03/03/2022	CITIGROUP GLBL MKT INC		2,266,520	2,450,000	2,450,000	2,450,000						2,450,000		(183,481)	(183,481)	25,272	09/15/2029	1.G FE
05574L-FY-9	BNP PARIBAS SR NT MTN DTD 03/04/13	D	03/25/2022	BNP PARIBAS SEC CORP		1,008,500	1,000,000	992,910	999,043		196		196		999,239		9,261	9,261	18,597	03/03/2023	1.D FE
096630-AJ-7	BOARDWALK PIPELINES LP CO GUARNT		03/29/2022	MARKETAXESS		378,568	400,000	399,612			4		4		399,616		(21,048)	(21,048)	1,800	09/01/2032	2.B FE
097023-CJ-2	BOEING CO SR NT		03/03/2022	CITIGROUP SEC INC		2,897,370	3,000,000	3,217,787	3,191,450		(2,365)		(2,365)		3,189,086		(291,716)	(291,716)	37,800	05/01/2034	2.C FE
097023-CR-4	BOEING CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		146,812	180,000	197,730	197,244		(49)		(49)		197,195		(50,384)	(50,384)	4,464	08/01/2059	2.C FE
10112R-BE-3	BOSTON PROPERTIES LP SR NT		03/02/2022	CITIGROUP SEC INC		7,431,680	8,000,000	7,965,600	7,967,755		481		481		7,968,236		(536,556)	(536,556)	86,700	04/01/2032	2.A FE
101137-AN-7	BOSTON SCIENTIFIC CORP SR NT		03/17/2022	TENDER @ 103.249		25,812,250	25,000,000	24,960,750	24,991,934		939		939		24,992,873		7,127	7,127	1,287,771	10/01/2023	2.B FE
101137-AR-8	BOSTON SCIENTIFIC CORP SR NT		03/31/2022	CALLED @ 102.892		20,578,400	20,000,000	19,972,000	19,989,348		743		743		19,990,091		9,909	9,909	869,289	05/15/2025	2.B FE
05583J-AB-8	BPCE SA CO GUARFRN 144A	D	03/31/2022	ROYAL BANK OF CANADA		5,005,300	5,000,000	5,046,050	5,006,229		(4,080)		(4,080)		5,002,148		3,152	3,152	27,307	05/22/2022	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT		02/02/2022	U.S. BANCORP		473,049	450,000	448,959	449,198		15		15		449,213		23,836	23,836	1,960	06/15/2026	1.F FE
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT		03/04/2022	TENDER @ 106.828		2,583,101	2,418,000	2,577,777	2,555,211		(2,885)		(2,885)		2,552,326		(134,326)	(134,326)	214,885	07/26/2029	1.F FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		104,722	100,000	116,663	116,147		(77)		(77)		116,070		(11,348)	(11,348)	1,665	10/26/2049	1.F FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO SR NT		03/11/2022	MORGAN STANLEY CPTL		1,385,608	1,400,000	1,394,918			16		16		1,394,934		(9,326)	(9,326)	1,491	03/15/2032	1.F FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	03/15/2022	SCHEDULED REDEMPTION		19,592	19,592	19,592	19,592						19,592				164	06/15/2029	2.C FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	03/20/2022	SCHEDULED REDEMPTION		11,147	11,147	11,147	11,147						11,147				129	06/20/2024	1.F FE
11120V-AH-6	BRIXMOR OPERATING PART SR NT		03/15/2022	GOLDMAN, SACHS & CO		203,892	200,000	214,260	211,450		(292)		(292)		211,159		(7,267)	(7,267)	2,796	05/15/2029	2.C FE
11135F-AQ-4	BROADCOM INC CO GUARNT		03/22/2022	GOLDMAN, SACHS & CO		382,060	380,000	416,898	414,720		(792)		(792)		413,927		(31,868)	(31,868)	5,651	11/15/2030	2.C FE
116794-A#-5	BRUKER CORP SR NT SER C		01/18/2022	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				366,350	01/18/2022	2.C
120568-BC-3	BUNGE LTD FINANCE CORP CO GUARNT		03/03/2022	GOLDMAN, SACHS & CO		4,744,900	5,000,000	4,986,100	4,986,868		226		226		4,987,094		(242,194)	(242,194)	43,160	05/14/2031	2.B FE
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB		03/15/2022	GOLDMAN, SACHS & CO		89,677	85,000	102,554	101,643		(126)		(126)		101,517		(11,840)	(11,840)	2,025	09/01/2042	1.D FE
12189L-AC-5	BURLINGTN NORTH SANTA FE SR NT		03/15/2022	GOLDMAN, SACHS & CO		39,670	35,000	45,261	44,675		(81)		(81)		44,594		(4,924)	(4,924)	962	03/01/2041	1.D FE
12532@-AA-8	BURLINGTON NORTH SR SEC NT SER D		01/15/2022	SCHEDULED REDEMPTION		342,865	342,865	342,865	342,865						342,865				9,703	01/15/2023	1.C
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E		01/15/2022	SCHEDULED REDEMPTION		524,794	524,794	524,794	524,794						524,794				14,851	01/15/2023	1.C
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F		01/15/2022	SCHEDULED REDEMPTION		390,205	390,205	390,205	390,205						390,205				11,043	01/15/2023	1.C
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G		01/15/2022	SCHEDULED REDEMPTION		283,786	283,786	283,786	283,786						283,786				8,031	01/15/2023	1.C
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU		01/15/2022	MATURED		64,712	64,712	64,712	64,712						64,712				1,923	01/15/2022	1.B FE
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		01/15/2022	SCHEDULED REDEMPTION		262,220	262,220	262,220	262,220						262,220				7,486	01/15/2032	2.B PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A		03/25/2022	SCHEDULED REDEMPTION		425,000	425,000	424,904	424,918		82		82		425,000				2,097	09/25/2045	1.F FE
133131-AX-0	CAMDEN PROPERTY TR SR NT		03/15/2022	GOLDMAN, SACHS & CO		1,086,756	1,100,000	1,181,718	1,168,791		(1,789)		(1,789)		1,167,002		(80,246)	(80,246)	24,640	07/01/2029	1.G FE
133131-AY-8	CAMDEN PROPERTY TR SR NT		03/15/2022	GOLDMAN, SACHS & CO		338,215	380,000	386,990	386,755		(33)		(33)		386,723		(48,507)	(48,507)	4,809	11/01/2049	1.G FE
134429-AY-5	CAMPBELL SOUP CO SR NT		03/04/2022	CALLED @ 100.728		4,756,378	4,722,000	4,280,587	4,686,784		10,447		10,447		4,697,231		24,769	24,769	103,897	08/02/2022	2.B FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		03/15/2022	SCHEDULED REDEMPTION		7,719	7,719	7,719	7,719						7,719				71	01/15/2052	1.D PL
136375-CJ-9	CANADIAN NATL RAILWAY SR NT	A	03/09/2022	BANK OF MONTREAL		5,041,950	5,000,000	4,980,850	4,991,389		379		379		4,991,768		50,182	50,182	72,569	03/01/2026	1.F FE
13645R-AP-9	CANADIAN PACIFIC RAILWAY SR NT	A	01/15/2022	MATURED		1,500,000	1,500,000	1,472,265	1,499,868		132		132		1,500,000				33,750	01/15/2022	2.B FE
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT	A	03/15/2022	VARIOUS		2,034,427	1,850,000	2,207,207	2,168,008		(4,072)		(4,072)		2,163,935		(129,509)	(129,509)	44,833	09/15/2035	2.B FE
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUB		01/06/2022	U.S. BANCORP		280,945	265,000	286,545	285,822		(108)		(108)		285,713		(4,768)	(4,768)	4,472	07/28/2026	2.B FE
14040H-CG-8	CAPITAL ONE FINANCIAL CO SUB		03/02/2022	GOLDMAN, SACHS & CO		6,209,140	7,000,000	6,881,280	6,883,721		1,683		1,683		6,885,404		(676,264)	(676,264)	98,619	07/29/2032	2.B FE
14149Y-AY-4	CARDINAL HEALTH INC SR NT		03/24/2022	BARCLAYS CAPITAL INC		5,046,450	5,000,000	4,989,650	4,998,579		361		361		4,998,940		47,510	47,510	85,778	03/15/2023	2.B FE
14155#-AB-6	CARDINALS BALLPK SR NT		03/30/2022	SCHEDULED REDEMPTION		673,357	673,357	673,357	673,357						673,357					09/30/2027	2.B
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		03/15/2022	SCHEDULED REDEMPTION		107,622	107,622	107,622	107,622						107,622				1,117	03/15/2044	1.E
141781-BQ-6	CARGILL INC SR NT 144A		03/10/2022	CITIGROUP SEC INC		8,853,000	10,000,000	9,995,400	9,995,789		87		87		9,995,876		(1,142,876)	(1,142,876)	104,833	02/02/2031	1.F FE
142339-AJ-9	CARLISLE COS INC SR NT		03/10/2022	DEUTSCHE BANK SEC INC		9,465,800	10,000,000	9,875,600	9,895,898		2,294		2,294		9,898,192		(432,392)	(432,392)	147,431	03/01/2030	2.B FE
14448C-AP-9	CARRIER GLBL CORP SR NT		03/07/2022	WELLS FARGO BANK, N.A.		4,946,950	5,000,000	5,000,000	5,000,000						5,000,000		(53,050)	(53,050)	70,635	02/15/2027	2.C FE
14448C-AQ-7	CARRIER GLBL CORP SR NT		03/02/2022	BARCLAYS CAPITAL INC		2,910,120	3,000,000	3,025,991	3,023,301		(451)		(451)		3,022,850		(112,730)	(112,730)	45,140	02/15/2030	2.C FE
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		03/31/2022	SCHEDULED REDEMPTION		200,321	200,321	200,321	200,321						200,321					11/30/2029	2.C PL
149123-CB-5	CATERPILLAR INC SR NT		03/04/2022	BAIRD, ROBERT W. & CO		53,121	50,000	59,074	58,597		(58)		(58)		58,539		(5,418)	(5,418)	1,072	08/15/2042	1.F FE
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	03/31/2022	SCHEDULED REDEMPTION		673,710	673,710	668,631	675,112		(1,402)		(1,402)		673,710				6,400	09/30/2045	1.D PL
124857-AM-5	CBS CORP CO GUARNT		03/03/2022	CALLED @ 104.952		20,990,400	20,000,000	19,899,900	19,969,789		1,890		1,890		19,971,678		28,322	28,322	1,397,400	08/15/2024	2.B FE
124857-AP-8	CBS CORP CO GUARNT SER 10YR		03/03/2022	CALLED @ 104.542		4,528,759	4,332,000	4,290,110	4,317,660		774		774		4,318,434		13,566	13,566	292,785	01/15/2025	2.B FE
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC		03/21/2022	CALLED @ 102.161		18,597,388	18,204,000	18,197,233	18,202,960		175		175		18,203,135		865	865	697,013	04/15/2023	2.B FE
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	03/10/2022	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				5,655	07/10/2022	1.G FE
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	01/01/2022	SCHEDULED REDEMPTION		247,520	247,520	247,520	247,520						247,520				440	12/31/2031	2.C FE
15135U-AJ-8	CENOVUS ENERGY INC SR NT	A	02/09/2022	CALLED @ 103.779		4,005,881	3,860,000	3,815,430	3,851,007		538		538		3,851,545		8,455	8,455	204,553	09/15/2023	2.C FE
15135B-AX-9	CENTENE CORP SR NT		03/17/2022	VARIOUS		13,331,250	15,000,000	15,000,000	15,000,000						15,000,000		(1,668,750)	(1,668,750)	207,292	03/01/2031	3.A FE
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT		03/15/2022	GOLDMAN, SACHS & CO		118,520	110,000	134,024	132,492		(152)		(152)		132,340		(13,821)	(13,821)	2,283	04/01/2044	1.F FE
15189T-AV-9	CENTERPOINT ENERGY INC SR NT		03/30/2022	CALLED @ 109.685		9,211,309	8,398,000	8,347,444	8,361,252		1,149		1,149		8,362,401		35,599	35,599	961,032	11/01/2028	2.B FE
15189W-AN-0	CENTERPOINT ENERGY RES SR NT FRN		01/31/2022	CALLED @ 100.000		192,000	192,000	192,000	192,000						192,000				215	03/02/2023	1.G FE
156700-AS-5	CENTURYLINK INC SR NT		03/15/2022	MATURED		1,000,000	1,000,000	998,420	999,958		42		42		1,000,000				29,000	03/15/2022	4.B FE
G1262@-AA-0	CERRO DOMINADOR SR SEC	D	03/01/2022	SCHEDULED REDEMPTION		131,746	131,746	129,390	130,083		1,663		1,663		131,746				6,206	06/30/2025	4.C PL
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A	D	01/20/2022	SCHEDULED REDEMPTION		766,531	766,531	762,008	765,823		708		708		766,531				2,883	04/20/2029	1.A FE
12532H-AA-2	CGI INC SR NT 144A	A	03/04/2022	TORONTO DOMINION		714,861	750,000	747,113	747,265		96		96		747,361		(32,500)	(32,500)	4,918	09/14/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
808513-AL-9	CHARLES SCHWAB CORP SR NT		03/30/2022	MITSUBISHI TRUST		5,000,650	5,000,000	4,979,000	4,992,598		553		553		4,993,151		7,499	7,499	83,750	03/10/2025	1.F FE
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC		03/15/2022	GOLDMAN, SACHS & CO		139,919	135,000	154,367	148,667		(785)		(785)		147,882		(7,963)	(7,963)	4,307	07/23/2025	2.C FE
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		03/01/2022	SCHEDULED REDEMPTION		853,562	853,562	834,780	850,535		3,027		3,027		853,562				9,823	02/02/2035	1.A FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		03/01/2022	SCHEDULED REDEMPTION		13,011	13,011	12,710	12,296		715		715		13,011				159	08/01/2034	1.D FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		03/01/2022	SCHEDULED REDEMPTION		81,660	81,660	80,143	81,430		230		230		81,660				1,010	01/01/2033	1.A FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		03/01/2022	SCHEDULED REDEMPTION		271,621	271,621	271,606	271,616		5		5		271,621				3,117	11/01/2033	1.A FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		03/01/2022	SCHEDULED REDEMPTION		5,064	5,064	4,966	5,016		48		48		5,064				59	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		03/01/2022	SCHEDULED REDEMPTION		405,542	405,542	377,121	395,029		10,514		10,514		405,542				4,131	10/01/2035	1.A FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		193,092	193,092	195,536	194,991		(1,899)		(1,899)		193,092				1,571	03/01/2050	1.A
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		109,707	109,707	110,375	110,221		(515)		(515)		109,707				958	04/01/2049	1.A
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		653,800	653,800	658,703	657,779		(3,979)		(3,979)		653,800				4,902	07/01/2049	1.A
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		365,689	365,689	370,203	369,162		(3,472)		(3,472)		365,689				3,193	04/01/2049	1.A
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		1,480,301	1,480,301	1,496,954	1,497,028		(16,727)		(16,727)		1,480,301				11,098	07/01/2049	1.A
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		03/01/2022	SCHDLD REDM/PRIN LOSS		193,077	182,511	181,294	186,323		6,755		6,755		193,077				2,191	02/01/2035	1.D FM
16829@-AE-3	CHICK-FIL-A INC SR NT SER E DUE 2028		03/29/2022	SEAPORT GLBL HOLDINGS		8,897,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,103,000)	(1,103,000)	79,167	10/29/2028	2.B
169905-AG-1	CHOICE HOTELS INTL INC SR NT		03/23/2022	MORGAN STANLEY CPTL		144,756	150,000	149,241	149,329		15		15		149,343		(4,587)	(4,587)	3,854	01/15/2031	2.C FE
125523-CM-0	CIGNA CORP SR NT		03/23/2022	VARIOUS		9,791,830	10,700,000	10,687,588	10,688,504		227		227		10,688,732		(896,902)	(896,902)	126,535	03/15/2031	2.B FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		03/01/2022	SCHEDULED REDEMPTION		221,509	221,509	224,485	224,485		(2,977)		(2,977)		221,509				1,341	08/01/2049	1.A
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		1,293,778	1,293,778	1,313,184	1,313,184		(19,407)		(19,407)		1,293,778				10,534	10/01/2049	1.A
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		779,547	779,547	799,035	799,035		(19,489)		(19,489)		779,547				4,935	07/01/2050	1.A
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		259,458	259,458	264,971	264,499		(5,041)		(5,041)		259,458				1,379	03/01/2051	1.A
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		287,777	287,777	289,036	288,945		(1,168)		(1,168)		287,777				1,632	04/01/2051	1.A
17275R-BC-5	CISCO SYSTEMS INC SR NT		03/09/2022	GOLDMAN, SACHS & CO		5,125,700	5,000,000	4,996,200	4,998,283		75		75		4,998,359		127,341	127,341	79,076	02/28/2026	1.D FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		03/01/2022	SCHEDULED REDEMPTION		23,511	23,511	23,511	23,511						23,511				301	04/01/2035	2.B FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		03/01/2022	SCHEDULED REDEMPTION		261,102	261,102	252,162	257,196		3,905		3,905		261,102				2,658	07/01/2035	1.A FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		03/01/2022	SCHEDULED REDEMPTION		339,022	339,022	320,102	331,718		7,303		7,303		339,022				4,237	07/01/2035	1.A FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		03/01/2022	SCHEDULED REDEMPTION		221,268	221,268	214,086	218,662		2,606		2,606		221,268				2,853	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		02/01/2022	SCHDLD REDM/PRIN LOSS		19,272	26,652	25,596	18,509		763		763		19,272				310	04/01/2036	4.B FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		03/01/2022	SCHDLD REDM/PRIN LOSS		70,454	81,893	82,481	70,960		(506)		(506)		70,454				1,147	10/01/2036	3.B FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		03/01/2022	SCHDLD REDM/PRIN LOSS		136,192	149,667	132,725	135,515		678		678		136,192				2,021	12/01/2035	1.D FM
172967-FT-3	CITIGRP INC SR NT		01/14/2022	MATURED		25,000,000	25,000,000	25,068,700	25,000,334		(334)		(334)		25,000,000				571,500	01/14/2022	2.A FE
172967-KY-6	CITIGRP INC SR NT		03/04/2022	BAIRD, ROBERT W. & CO		101,955	100,000	107,137	105,469		(202)		(202)		105,267		(3,312)	(3,312)	1,218	10/21/2026	1.G FE
172967-LP-4	CITIGRP INC SR NT		03/01/2022	CITIGROUP SEC INC		753,949	725,000	779,180	767,354		(1,227)		(1,227)		766,127		(12,178)	(12,178)	16,177	07/24/2028	1.G FE
172967-MD-0	CITIGRP INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		204,022	190,000	233,681	231,620		(206)		(206)		231,414		(27,392)	(27,392)	5,743	07/23/2048	1.G FE
172967-ML-2	CITIGRP INC SR NT		01/19/2022	CITIGROUP GLBL MKT INC		737,888	750,000	750,000	750,000						750,000		(12,113)	(12,113)	9,553	01/29/2031	1.G FE
172967-MY-4	CITIGRP INC SR NT		03/03/2022	VARIOUS		11,415,212	12,050,000	12,050,000	12,050,000						12,050,000		(634,788)	(634,788)	101,156	05/01/2032	1.G FE
172967-ME-8	CITIGRP INC SR NT FRN		03/01/2022	CITIGROUP SEC INC		8,448,240	8,000,000	8,660,846	8,526,752		(11,271)		(11,271)		8,515,481		(67,241)	(67,241)	144,164	03/20/2030	1.G FE
172967-MW-8	CITIGRP INC SR NT FRN		01/20/2022	STIFEL, NICOLAUS & CO		1,406,336	1,400,000	1,400,000	1,400,000						1,400,000		6,336	6,336	2,348	05/01/2025	1.G FE
172967-HB-0	CITIGRP INC SUB		03/15/2022	GOLDMAN, SACHS & CO		196,583	185,000	216,338	207,392		(1,229)		(1,229)		206,163		(9,581)	(9,581)	5,201	09/13/2025	2.B FE
172967-JL-6	CITIGRP INC SUB		03/15/2022	GOLDMAN, SACHS & CO		182,203	180,000	189,918	186,174		(385)		(385)		185,789		(3,586)	(3,586)	3,313	03/26/2025	2.B FE
172967-KA-8	CITIGRP INC SUB		03/15/2022	GOLDMAN, SACHS & CO		1,202,737	1,170,000	1,287,380	1,260,201		(3,043)		(3,043)		1,257,157		(54,421)	(54,421)	24,297	09/29/2027	2.B FE
172967-KJ-9	CITIGRP INC SUB		03/15/2022	GOLDMAN, SACHS & CO		279,688	270,000	303,365	294,734		(1,188)		(1,188)		293,546		(13,858)	(13,858)	6,486	03/09/2026	2.B FE
172967-KU-4	CITIGRP INC SUB		03/15/2022	GOLDMAN, SACHS & CO		101,246	100,000	107,800	106,033		(176)		(176)		105,857		(4,611)	(4,611)	2,658	07/25/2028	2.B FE
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		03/01/2022	SCHDLD REDM/PRIN LOSS		15,017	15,099	9,815	2,586		12,431		12,431		15,017				106	09/01/2037	1.D FM
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A		03/01/2022	SCHEDULED REDEMPTION		568,491	568,491	570,933	570,809		(2,319)		(2,319)		568,491				2,997	07/01/2051	1.A
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A		03/01/2022	SCHEDULED REDEMPTION		500,294	500,294	501,701	501,669		(1,375)		(1,375)		500,294				2,513	09/01/2051	1.A
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		03/01/2022	SCHDLD REDM/PRIN LOSS		82,362	86,262	67,694	58,680		23,682		23,682		82,362				1,196	05/01/2037	1.D FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		03/01/2022	SCHDLD REDM/PRIN LOSS		301,949	292,336	276,699	301,587		362		362		301,949				4,415	01/01/2037	4.B FM
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		03/20/2022	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				465	06/20/2048	2.B FE
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				124	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				269	06/20/2051	2.B FE
18551P-AC-3	CLECORP HLDGS SR NT		03/15/2022	GOLDMAN, SACHS & CO		1,435,294	1,400,000	1,445,276	1,431,442		(1,433)		(1,433)		1,430,009		5,285	5,285	19,796	05/01/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		03/18/2022	SCHEDULED REDEMPTION		990,000	990,000	989,544	990,000						990,000				4,576	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		03/18/2022	SCHEDULED REDEMPTION		770,833	770,833	770,675	770,691		143		143		770,833				3,450	10/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		03/18/2022	SCHEDULED REDEMPTION		375,000	375,000	374,993	374,994		6		6		375,000				1,367	02/18/2046	1.F FE
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT	D	03/02/2022	HSBC SECURITIES INC		4,830,950	5,000,000	4,948,600	4,957,471		825		825		4,958,296		(127,346)	(127,346)	84,792	01/22/2030	1.F FE
191241-AJ-7	COCA-COLA FEMSA SAB CV CO GUARNT	D	03/03/2022	ROYAL BANK OF CANADA		5,265,180	6,000,000	5,976,240	5,978,624		332		332		5,978,956		(713,776)	(713,776)	57,350	09/01/2032	1.F FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		01/25/2022	SCHEDULED REDEMPTION		111,448	111,448	112,633	111,800		(353)		(353)		111,448				1,453	04/25/2047	2.B FE
19416Q-EK-2	COLGATE-PALM CO SR NT MTN DTD 07/28/17		03/04/2022	BAIRD, ROBERT W. & CO		108,751	100,000	117,380	116,410		(85)		(85)		116,326		(7,575)	(7,575)	2,230	08/01/2047	1.D FE
19828J-AA-6	COLUMBIA PROPERTY TR CO GUARNT		01/07/2022	CALLED @ 108.856		43,542,400	40,000,000	39,950,650	39,981,766		87		87		39,981,853		18,147	18,147	3,985,067	04/01/2025	2.C FE
19828J-AB-4	COLUMBIA PROPERTY TR CO GUARNT		01/07/2022	CALLED @ 108.715		29,461,765	27,100,000	26,677,569	26,880,990		709		709		26,881,700		218,300	218,300	2,751,930	08/15/2026	2.C FE
20030N-CE-9	COMCAST CORP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		133,398	138,000	153,166	152,481		(68)		(68)		152,413		(19,015)	(19,015)	2,085	11/01/2049	1.G FE
20030N-CL-3	COMCAST CORP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		396,814	370,000	443,408	436,724		(663)		(663)		436,062		(39,248)	(39,248)	7,186	10/15/2038	1.G FE
20030N-CZ-2	COMCAST CORP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		244,998	275,000	285,533	285,075		(48)		(48)		285,027		(40,029)	(40,029)	5,956	02/01/2050	1.G FE
20030N-DT-5	COMCAST CORP CO GUARNT 144A		03/15/2022	GOLDMAN, SACHS & CO		878,913	1,127,000	1,128,144	1,128,122		(12)		(12)		1,128,110		(249,197)	(249,197)	12,504	11/01/2056	1.G FE
20030N-BH-3	COMCAST CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		260,023	245,000	296,686	291,065		(778)		(778)		290,288		(30,264)	(30,264)	7,000	01/15/2033	1.G FE
20825C-AV-6	CONOCOPHILLIPS CO GUARNT 144A		01/06/2022	BARCLAYS CAPITAL INC		54,039	50,000	55,057	54,922		(20)		(20)		54,901		(863)	(863)	516	10/01/2027	1.G FE
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		185,313	185,000	198,303	195,807		(345)		(345)		195,462		(10,149)	(10,149)	3,922	02/15/2028	2.B FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	03/15/2022	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				8,929	06/15/2022	1.G FE
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT	D	03/15/2022	GOLDMAN, SACHS & CO		699,167	700,000	775,205	757,849		(2,578)		(2,578)		755,271		(56,104)	(56,104)	17,208	07/21/2026	2.A FE
21871V-AJ-2	COREVEST AMER FIN LTD 2017-1 CL C 144A		03/01/2022	SCHEDULED REDEMPTION		3,750,000	3,750,000	3,749,941	3,749,993		7		7		3,750,000				22,063	10/01/2049	1.C FE
21871V-AL-7	COREVEST AMERI FIN LTD 2017-1 CL D 144A		03/01/2022	SCHEDULED REDEMPTION		78,706	78,706	78,702	78,705		0		0		78,706				857	10/01/2049	1.G FE
22003B-AP-1	CORP OFFICE PROP LP CO GUARNT		03/02/2022	CITIGROUP SEC INC		4,577,600	5,000,000	4,976,300	4,976,501		290		290		4,976,791		(399,191)	(399,191)	43,097	12/01/2033	2.C FE
21986*-AA-2	CORPORATE 500 PROP DEERFIELD CTL		03/15/2022	SCHEDULED REDEMPTION		1,101	1,101	1,123	1,123		(22)		(22)		1,101				9	11/15/2056	1.A PL
22100*-AA-1	CORVIAS CAMPUS SR SEC		01/01/2022	SCHEDULED REDEMPTION		72,000	72,000	72,000	72,000						72,000				1,908	07/01/2050	3.B IF
127097-AE-3	COTERRA ENERGY INC SR NT 144A		01/06/2022	BARCLAYS CAPITAL INC		138,679	130,000	141,803	141,467		(50)		(50)		141,416		(2,738)	(2,738)	775	05/15/2027	2.B FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		03/01/2022	SCHDLD REDM/PRIN LOSS		112,195	113,606	88,862	73,024		39,171		39,171		112,195				1,631	08/01/2037	1.D FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		03/25/2022	SCHEDULED REDEMPTION		48,403	48,403	44,107	45,568		2,835		2,835		48,403				72	08/25/2034	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		03/01/2022	SCHDLD REDM/PRIN LOSS		13,192	13,357	8,562	12,506		686		686		13,192				192	08/01/2037	5.B FM
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		03/01/2022	SCHDLD REDM/PRIN LOSS		76,966	97,484	73,069	14,891		62,075		62,075		76,966				1,324	02/01/2037	1.D FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		03/01/2022	SCHEDULED REDEMPTION		393,191	393,191	393,187	393,191						393,191				3,430	05/01/2035	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		03/25/2022	VARIOUS		40,634	40,634	36,037	37,407		3,227		3,227		40,634				82	02/25/2035	3.B FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		03/01/2022	SCHEDULED REDEMPTION		151,142	151,142	148,332	150,594		549		549		151,142				814	05/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		03/01/2022	SCHEDULED REDEMPTION		66,521	66,521	63,195	64,408		2,113		2,113		66,521				456	11/01/2034	1.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		03/01/2022	SCHEDULED REDEMPTION		142,282	142,282	136,474	138,263		4,019		4,019		142,282				1,698	05/01/2035	3.B FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		03/01/2022	SCHEDULED REDEMPTION		25	27	15	0		0		0		25				0	06/01/2035	1.D FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		03/01/2022	SCHDLD REDM/PRIN LOSS		177,971	203,138	185,950	7,339		6,227		6,227		13,566		164,406	164,406	3,603	09/01/2035	1.D FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		03/01/2022	SCHDLD REDM/PRIN LOSS		64,997	60,529	54,954	61,941		3,057		3,057		64,997				924	11/01/2035	4.B FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		03/01/2022	SCHDLD REDM/PRIN LOSS		267,155	271,604	255,740	249,018		18,137		18,137		267,155				3,283	04/01/2035	3.B FM
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT	D	01/05/2022	CREDIT SUISSE SEC LLC		2,405,854	2,200,000	2,446,466	2,437,614		(885)		(885)		2,436,729		(30,875)	(30,875)	21,966	04/17/2026	2.A FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		03/01/2022	SCHEDULED REDEMPTION		1,607,480	1,607,480	1,478,403	1,514,599		92,881		92,881		1,607,480				11,444	07/03/2043	1.A
225401-AC-2	CREDIT SUISSE GRP AG SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		1,395,985	1,410,000	1,530,572	1,499,732		(3,529)		(3,529)		1,496,203		(100,219)	(100,219)	41,593	01/09/2028	2.A FE
225401-AF-5	CREDIT SUISSE GRP AG SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		389,520	400,000	423,477	417,934		(576)		(576)		417,358		(27,838)	(27,838)	10,532	01/12/2029	2.A FE
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		02/01/2022	SCHEDULED REDEMPTION		111,788	111,788	100,557	111,788						111,788				1,025	04/01/2036	5.B FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		03/25/2022	SCHDLD REDM/PRIN LOSS		293,189	487,714	369,113	271,705		21,484		21,484		293,189				641	08/25/2037	1.D FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		03/01/2022	SCHEDULED REDEMPTION		562,621	562,621	576,071	571,462		(8,841)		(8,841)		562,621				4,328	03/01/2045	1.A
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS I		03/15/2022	SCHEDULED REDEMPTION		16,747	16,747	16,747	16,747						16,747				110	03/15/2036	2.C
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		03/15/2022	SCHEDULED REDEMPTION		33,995	33,995	33,995	33,995						33,995				223	03/15/2036	2.C
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		03/15/2022	SCHEDULED REDEMPTION		49,379	49,379	49,379	49,379						49,379				324	03/15/2036	2.C
12636Y-AA-0	CRH AMERICA FINANCE INC SR NT 144A		03/14/2022	BARCLAYS CAPITAL INC		305,004	300,000	310,150	307,497		(271)		(271)		307,226		(2,222)	(2,222)	3,598	05/09/2027	2.A FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		03/01/2022	SCHEDULED REDEMPTION		981,674	981,674	923,820	939,798		41,875		41,875		981,674				7,582	04/01/2043	1.A
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		03/01/2022	SCHEDULED REDEMPTION		133,007	133,007	126,988	130,069		2,938		2,938		133,007				1,274	03/01/2035	1.A FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		03/01/2022	SCHEDULED REDEMPTION		64,410	64,410	57,554	62,132		2,278		2,278		64,410				727	12/01/2034	1.A FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		03/25/2022	SCHEDULED REDEMPTION		298,183	298,183	276,565	298,183						298,183				437	09/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		03/01/2022	SCHEDULED REDEMPTION		320,743	320,743	322,347	321,794		(1,051)		(1,051)		320,743				2,607	08/01/2045	1.A
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		03/31/2022	SCHEDULED REDEMPTION		74,626	74,626	74,626	74,626						74,626					09/30/2038	2.A PL
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		03/31/2022	SCHEDULED REDEMPTION		80,055	80,055	80,055	80,055						80,055					03/31/2041	2.B PL
126408-HD-8	CSX CORP SR NT		03/29/2022	CITIGROUP SEC INC		10,076,500	10,000,000	9,976,300	9,989,994		613		613		9,990,608		85,892	85,892	139,583	11/01/2025	2.A FE
12725*-AA-7	CTL 2020-03 TR PTC		02/15/2022	SCHEDULED REDEMPTION		95,953	95,953	95,953	95,953						95,953				480	03/31/2040	1.E
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		03/15/2022	SCHEDULED REDEMPTION		147,627	147,627	147,627	147,627						147,627				1,336	05/15/2034	1.D PL
22966R-AG-1	CUBESMART LP CO GUARNT		03/02/2022	CITIGROUP SEC INC		6,346,760	7,000,000	6,935,180	6,942,199		1,007		1,007		6,943,206		(596,446)	(596,446)	77,389	02/15/2031	2.B FE
12683@-AA-5	CVS CTL PASS-THRU TR		03/15/2022	SCHEDULED REDEMPTION		44,529	44,529	44,974	44,875		(346)		(346)		44,529				412	01/15/2041	2.B
96930#-AA-7	CVS CTL PASS-THRU		03/15/2022	SCHEDULED REDEMPTION		72,040	72,040	72,040	72,040						72,040				695	01/15/2040	2.B
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		03/10/2022	SCHEDULED REDEMPTION		157,208	157,208	157,208	157,208						157,208				1,349	11/10/2041	2.B
126650-CX-6	CVS HEALTH CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		523,445	500,000	589,426	573,524		(2,353)		(2,353)		571,170		(47,725)	(47,725)	10,272	03/25/2028	2.B FE
126650-DM-9	CVS HEALTH CORP SR NT		01/05/2022	MORGAN STANLEY CPTL		192,848	200,000	199,440	199,545		1		1		199,546		(6,698)	(6,698)	982	08/21/2027	2.B FE
126650-DQ-0	CVS HEALTH CORP SR NT		03/02/2022	J P MORGAN SEC INC		9,045,100	10,000,000	9,998,800	9,998,912		20		20		9,998,932		(953,832)	(953,832)	96,875	02/28/2031	2.B FE
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		03/20/2022	SCHEDULED REDEMPTION		35,392	35,392	35,392	35,392						35,392				320	01/20/2041	2.B
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		03/10/2022	SCHEDULED REDEMPTION		149,381	149,381	149,381	149,381						149,381				1,295	10/10/2039	2.B
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		03/10/2022	SCHEDULED REDEMPTION		189,500	189,500	189,500	189,500						189,500				1,761	08/11/2036	2.B FE
126650-BQ-2	CVS PASS-THROUGH TR PTC		03/10/2022	SCHEDULED REDEMPTION		24,273	24,273	26,361	25,262		(988)		(988)		24,273				375	01/10/2030	2.B FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		03/10/2022	SCHEDULED REDEMPTION		15,392	15,392	15,899	15,549		(158)		(158)		15,392				198	01/10/2026	2.B FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		03/10/2022	SCHEDULED REDEMPTION		9,047	9,047	10,980	9,908		(861)		(861)		9,047				168	07/10/2031	2.B FE
12721@-AA-9	CVS ROYAL OAK CTL PTC		03/15/2022	SCHEDULED REDEMPTION		49,141	49,141	49,141	49,141						49,141				464	01/31/2040	2.B
23331A-BN-8	D.R. HORTON INC CO GUARNT		03/09/2022	GOLDMAN, SACHS & CO		4,941,350	5,000,000	4,994,250	4,995,914		200		200		4,996,113		(54,763)	(54,763)	52,722	10/15/2025	2.B FE
233853-AG-5	DAIMLER TRUCKS FINAN NA CO GUARNT 144A	C	01/07/2022	CITIGROUP GLBL MKT INC		495,605	500,000	498,465	498,475		6		6		498,480		(2,875)	(2,875)	891	12/14/2028	2.A FE
23636A-AT-8	DANSKE BANK A/S SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		207,832	200,000	220,440	210,099		(1,027)		(1,027)		209,073		(1,241)	(1,241)	7,316	01/12/2024	2.A FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		02/20/2022	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				435	05/20/2049	2.B FE
233046-AS-0	DB MSTR FINANCE LLC 2021-1A CL A23 144A		02/22/2022	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				461	11/20/2051	2.B FE
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		01/30/2022	SCHEDULED REDEMPTION		43,831	43,831	46,475	45,886		(2,055)		(2,055)		43,831				794	07/30/2027	1.F FE
25159X-AB-9	DEV BANK OF KAZA SR NT 144A	D	03/31/2022	VARIOUS		8,762,875	9,000,000	8,854,380	8,983,489		4,356		4,356		8,987,845		(224,970)	(224,970)	114,956	12/10/2022	2.B FE
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT	D	03/15/2022	GOLDMAN, SACHS & CO		276,667	275,000	331,664	328,702		(410)		(410)		328,293		(51,626)	(51,626)	4,085	04/29/2043	1.G FE
25245B-AA-5	DIAGEO INV CORP CO GUARNT	C	03/04/2022	BAIRD, ROBERT W. & CO		5,603	5,000	6,073	6,017		(7)		(7)		6,010		(408)	(408)	69	05/11/2042	1.G FE
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		03/28/2022	SCHEDULED REDEMPTION		542,470	542,470	527,416	530,486		11,984		11,984		542,470				6,330	09/28/2028	2.B FE
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2022	SCHEDULED REDEMPTION		1,080,440	1,080,440	1,080,440	1,080,440						1,080,440					03/31/2030	1.G Z
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		01/25/2022	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,193		370		370		89,563				922	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		01/25/2022	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,044		(44)		(44)		55,000				595	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		01/25/2022	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				138	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A		01/25/2022	SCHEDULED REDEMPTION		106,250	106,250	106,250	106,250						106,250				837	04/25/2051	2.A FE
26138E-AS-8	DR PEPPER SNAPPLE GRP SR NT		03/25/2022	BARCLAYS CAPITAL INC		10,012,100	10,000,000	9,937,800	9,973,388		1,577		1,577		9,974,966		37,134	37,134	126,556	11/15/2025	2.B FE
26209X-AD-3	DRIVEN BRANDS FNDG 2021-1A CL A2 144A		01/20/2022	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000						55,000				384	10/20/2051	2.C FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		01/20/2022	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				276	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		01/20/2022	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,263		(13)		(13)		16,250				162	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A		01/20/2022	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				405	01/20/2051	2.C FE
23345M-AC-1	DT MIDSTREAM INC SR SEC 144A		03/31/2022	STIFEL, NICOLAUS & CO		100,217	100,000	99,862							99,862		355	355		04/15/2032	2.C FE
26442C-AY-0	DUKE ENERGY CAROLINAS 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		190,030	200,000	199,042	199,231		19		19		199,250		(9,220)	(9,220)	2,886	08/15/2029	1.F FE
26442C-AZ-7	DUKE ENERGY CAROLINAS 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		139,406	160,000	161,920	161,829		(9)		(9)		161,819		(22,413)	(22,413)	3,015	08/15/2049	1.F FE
26441C-AS-4	DUKE ENERGY CORP SR NT		03/01/2022	WELLS FARGO BANK, N.A.		5,050,050	5,000,000	4,984,600	4,992,401		263		263		4,992,664		57,386	57,386	66,986	09/01/2026	2.B FE
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		155,142	150,000	177,480	175,744		(172)		(172)		175,572		(20,430)	(20,430)	3,044	03/30/2044	1.F FE
26441Y-AY-3	DUKE REALTY LP SR NT		02/13/2022	CALLED @ 106.702		8,581,011	8,042,000	7,926,399	7,999,164		1,629		1,629		8,000,793		41,207	41,207	599,326	12/01/2024	2.A FE
23355L-AL-0	DXC TECHNOLOGY CO SR NT		02/07/2022	J P MORGAN SEC INC		1,721,286	1,800,000	1,798,200	1,798,307		36		36		1,798,343		(77,057)	(77,057)	13,500	09/15/2026	2.B FE
27004@-AB-3	EAGLES STADIUM A SR NT SER B		01/15/2022	SCHEDULED REDEMPTION		130,624	130,624	130,624	130,624						130,624				2,991	01/15/2039	2.B PL
27004@-AA-5	EAGLES STADIUM SER A SR NT		01/15/2022	SCHEDULED REDEMPTION		284,761	284,761	284,761	284,761						284,761				6,521	01/15/2039	2.B PL
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A		02/06/2022	SCHEDULED REDEMPTION		877,500	877,500	894,238	891,630		(14,130)		(14,130)		877,500				20,226	02/06/2044	2.A
278062-AC-8	EATON CORP CO GUARNT		03/25/2022	BARCLAYS CAPITAL INC		7,057,441	7,018,000	6,756,321	6,983,982		9,847		9,847		6,993,829		63,612	63,612	78,806	11/02/2022	2.A FE
278062-AD-6	EATON CORP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		316,725	300,000	341,369	336,880		(621)		(621)		336,258		(19,533)	(19,533)	4,500	11/02/2032	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
278062-AE-4	EATON CORP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		125,236	125,000	140,357	139,360		(101)		(101)		139,259		(14,023)	(14,023)	1,945	11/02/2042	2.A FE
532457-BH-0	ELI LILLY & CO SR NT		03/15/2022	CITIGROUP SEC INC		5,025,150	5,000,000	4,990,350	4,996,473		209		209		4,996,682		28,468	28,468	40,486	06/01/2025	1.F FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		02/11/2022	SCHEDULED REDEMPTION		215,969	215,969	215,969	215,969						215,969				5,625	02/11/2030	1.F FE
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC		03/10/2022	SCHEDULED REDEMPTION		17,661	17,661	17,661	17,661						17,661				106	11/10/2041	1.E S
291011-BM-5	EMERSON ELEC CO SR NT		03/11/2022	BARCLAYS CAPITAL INC		4,081,050	5,000,000	4,993,900	4,994,119		28		28		4,994,147		(913,097)	(913,097)	57,292	10/15/2050	1.F FE
29248D-AA-0	ENA NORTE TR NT 144A	D	01/25/2022	SCHEDULED REDEMPTION		320,115	320,115	320,115	320,115						320,115				3,961	04/25/2023	3.A FE
292480-AH-3	ENABLE MIDSTREAM PARTNER CO GUARNT		01/05/2022	BARCLAYS CAPITAL INC		705,859	676,000	711,983	709,666		(232)		(232)		709,434		(3,575)	(3,575)	3,808	05/15/2024	2.C FE
29273V-AN-0	ENERGY TRANSFER LP PERP JR SUB SER H		01/13/2022	BARCLAYS CAPITAL INC		258,750	250,000	250,000	250,000						250,000		8,750	8,750	2,844	01/01/2099	3.B FE
29278N-AQ-6	ENERGY TRANSFER OPERATNG CO GUARNT		01/13/2022	BANK OF AMERICA NA		524,665	500,000	531,020	528,487		(142)		(142)		528,345		(3,680)	(3,680)	3,281	05/15/2030	2.C FE
29273R-BG-3	ENERGY TRANSFER PARTNERS SR NT		01/06/2022	BARCLAYS CAPITAL INC		184,319	170,000	188,187	187,497		(103)		(103)		187,394		(3,075)	(3,075)	3,925	01/15/2026	2.C FE
29364W-AR-9	ENTERGY LOUISIANA LLC 1ST MTG		03/24/2022	KEYBANC CPTL MARKETS		10,068,000	10,000,000	9,978,900	9,997,763		584		584		9,998,348		69,652	69,652	107,250	12/01/2022	1.F FE
29379V-AU-7	ENTERPRISE PRODUCTS OPER CO GUARNT		02/15/2022	MATURED		5,000,000	5,000,000	4,897,250	4,998,529		1,471		1,471		5,000,000				101,250	02/15/2022	2.A FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	03/20/2022	SCHEDULED REDEMPTION		283,602	283,602	283,602	283,602						283,602					12/20/2044	2.C PL
29425@-AA-2	EPIC OLEFINS LP SEC		03/31/2022	SCHEDULED REDEMPTION		1,252,839	1,252,839	1,252,839	1,252,839						1,252,839				12,663	12/31/2040	2.C PL
29444U-BC-9	EQUINIX INC SR NT		03/31/2022	VARIOUS		1,352,385	1,350,000	1,350,000	1,350,000						1,350,000		2,385	2,385	10,361	11/18/2024	2.B FE
29444U-BE-5	EQUINIX INC SR NT		03/11/2022	U.S. BANCORP		9,592,600	10,000,000	9,989,800	9,991,700		227		227		9,991,927		(399,327)	(399,327)	104,000	11/18/2029	2.B FE
29444U-BF-2	EQUINIX INC SR NT		03/31/2022	U.S. BANCORP		186,206	200,000	199,540	199,675		23		23		199,699		(13,493)	(13,493)	1,799	07/15/2025	2.B FE
29444U-BH-8	EQUINIX INC SR NT		03/11/2022	U.S. BANCORP		4,403,100	5,000,000	5,060,172	5,053,442		(1,184)		(1,184)		5,052,258		(649,158)	(649,158)	71,667	07/15/2030	2.B FE
29444U-BS-4	EQUINIX INC SR NT		03/09/2022	U.S. BANCORP		9,024,650	10,000,000	9,951,800	9,954,460		899		899		9,955,359		(930,709)	(930,709)	80,556	05/15/2031	2.B FE
26884T-AR-3	ERAC USA FINANCE LLC CO GUARNT 144A		03/25/2022	CITIGROUP SEC INC		2,487,500	2,500,000	2,491,850	2,495,836		192		192		2,496,027		(8,527)	(8,527)	27,042	12/01/2026	2.A FE
26884A-BB-8	ERP OPERATING LP SR NT		03/15/2022	GOLDMAN, SACHS & CO		1,606,275	1,500,000	1,865,302	1,848,306		(2,372)		(2,372)		1,845,934		(239,659)	(239,659)	48,000	07/01/2044	1.G FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		154,005	154,005	153,620	153,655		350		350		154,005				1,006	02/01/2048	1.A
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		54,612	54,612	53,588	53,816		796		796		54,612				357	02/01/2048	1.A
30231G-AF-9	EXXON MOBIL CORPORATION SR NT		03/08/2022	STIFEL, NICOLAUS & CO		10,137,900	10,000,000	10,000,000	10,000,000						10,000,000		137,900	137,900	138,460	03/06/2025	1.D FE
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		03/31/2022	SCHEDULED REDEMPTION		51,064	51,064	51,064	51,064						51,064				465	09/30/2039	1.E
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		03/15/2022	SCHEDULED REDEMPTION		684,974	684,974	684,857	684,901		73		73		684,974				5,277	02/18/2031	1.A FE
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		03/15/2022	SCHEDULED REDEMPTION		192,552	192,552	192,552	192,552						192,552				1,494	10/15/2035	2.B
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	03/20/2022	SCHEDULED REDEMPTION		893,382	893,382	883,257	885,783		7,600		7,600		893,382				19,284	09/20/2027	2.C FE
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	03/30/2022	SCHEDULED REDEMPTION		231,571	231,571	231,571	231,571						231,571					03/30/2038	2.B FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		03/01/2022	SCHEDULED REDEMPTION		47,880	47,880	43,430	45,686		2,195		2,195		47,880				245	06/01/2034	1.A FM
337932-AF-4	FIRSTENERGY CORP SR NT		01/20/2022	CALLED @ 104.513		26,128,184	25,000,000	24,981,500	25,000,000						25,000,000				1,540,510	03/15/2023	3.A FE
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		360,446	360,446	363,600	362,505		(2,059)		(2,059)		360,446				2,343	03/01/2045	1.A
33829T-AA-4	FIVE CORNERS FUNDING TRS SR NT 144A		03/28/2022	CREDIT SUISSE SEC LLC		16,846,995	16,500,000	17,754,610	16,858,790		(46,183)		(46,183)		16,812,607		34,388	34,388	273,426	11/15/2023	1.G FE
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		308,664	308,664	294,051	294,064		14,600		14,600		308,664				2,329	10/01/2047	1.A
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		185,799	185,799	184,144	184,867		932		932		185,799				1,284	03/01/2048	1.A
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		132,297	132,297	128,904	129,850		2,448		2,448		132,297				1,064	04/01/2048	1.A
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		03/01/2022	SCHEDULED REDEMPTION		234,045	234,045	235,636	235,251		(1,206)		(1,206)		234,045				1,851	12/01/2049	1.A
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		881,958	881,958	892,913	892,913		(10,956)		(10,956)		881,958				6,974	12/01/2049	1.A
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		1,334,879	1,334,879	1,372,422	1,372,422		(37,543)		(37,543)		1,334,879				8,741	08/01/2050	1.A
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		889,919	889,919	908,830	908,830		(18,911)		(18,911)		889,919				5,828	08/01/2050	1.A
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		1,034,124	1,034,124	1,068,703	1,068,703		(34,579)		(34,579)		1,034,124				5,627	01/08/2051	1.A
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A		03/01/2022	SCHEDULED REDEMPTION		290,760	290,760	293,122	292,981		(2,221)		(2,221)		290,760				1,576	05/08/2051	1.A
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		03/01/2022	SCHEDULED REDEMPTION		555,125	555,125	559,201	559,068		(3,943)		(3,943)		555,125				2,985	08/01/2051	1.A
302445-AE-1	FLIR SYSTEMS INC SR NT		03/03/2022	DEUTSCHE BANK SEC INC		7,542,720	8,000,000	8,069,120	8,129,295		(2,507)		(2,507)		8,126,788		(584,068)	(584,068)	120,000	08/01/2030	2.C FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS SEC		02/15/2022	SCHEDULED REDEMPTION		1,522,556	1,522,556	1,522,556	1,522,556						1,522,556				25,934	08/15/2038	2.B PL
30251B-AD-0	FMR LLC SR NT 144A		03/02/2022	BAIRD, ROBERT W. & CO		1,389,180	1,200,000	1,466,193	1,430,126		(3,091)		(3,091)		1,427,035		(37,855)	(37,855)	35,145	02/01/2033	1.E FE
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		03/10/2022	SCHEDULED REDEMPTION		1,230,392	1,230,392	1,230,196	1,230,255		137		137		1,230,392				3,537	01/10/2032	1.F FE
345397-ZM-8	FORD MOTOR CREDIT CO LLC SR NT		01/07/2022	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				139,900	01/07/2022	3.B FE
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	01/01/2022	SCHEDULED REDEMPTION		64,035	64,035	63,372	64,035					(663)	63,372	663		663		12/31/2038	2.C
34964C-AF-3	FORTUNE BRANDS HOME & SE SR NT		03/29/2022	VARIOUS		1,095,256	1,100,000	1,098,922			0		0		1,098,922		(3,666)	(3,666)	200	03/25/2032	2.B FE
35137L-AG-0	FOX CORP SR NT SER WI		03/15/2022	GOLDMAN, SACHS & CO		159,095	155,000	170,802	164,083		(919)		(919)		163,164		(4,069)	(4,069)	4,026	01/25/2024	2.B FE
35802X-AF-0	FRESENIUS MED CARE II CO GUARNT 144A	C	01/31/2022	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				58,750	01/31/2022	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
36143L-2A-2	GA GLBL FUNDING TR SEC 144A		01/05/2022	GOLDMAN, SACHS & CO		8,486,462	8,622,000	8,712,790	8,696,225		(297)		(297)		8,695,928		(209,466)	(209,466)	66,940	01/15/2026	1.F FE
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		01/02/2022	CALLED @ 100.000		51,523	51,523	51,523	51,523						51,523				1,819	01/02/2025	2.B FE
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A		03/18/2022	SCHEDULED REDEMPTION		198,667	198,667	198,616	198,618		49		49		198,667				1,059	06/18/2046	1.F FE
36962G-X7-4	GENERAL ELECTRIC CAP FR MTN DTD08/15/06		03/30/2022	MIZUHO SEC USA INC		2,621,280	3,048,000	2,593,610	2,583,749		6,770		6,770		2,590,519		30,761	30,761	3,758	08/15/2036	2.B FE
370334-BT-0	GENERAL MILLS INC SR NT		03/25/2022	TORONTO DOMINION		2,026,780	2,000,000	2,062,680	2,016,172		(1,808)		(1,808)		2,014,365		12,415	12,415	45,422	02/15/2024	2.B FE
37045X-DL-7	GENERAL MOTORS FINL CO SR NT		03/15/2022	DEUTSCHE BANK SEC INC		4,358,600	5,000,000	4,991,300	4,991,727		163		163		4,991,890		(633,290)	(633,290)	36,375	06/10/2031	2.C FE
372460-AA-3	GENUINE PARTS CO SR NT		03/11/2022	U.S. BANCORP		2,637,750	3,000,000	2,972,070	2,975,066		532		532		2,975,598		(337,848)	(337,848)	20,938	11/01/2030	2.B FE
37331N-AH-4	GEORGIA-PACIFIC LLC SR NT 144A		03/31/2022	WELLS FARGO BANK, N.A.		5,057,500	5,000,000	5,139,850	5,049,936		(3,881)		(3,881)		5,046,055		11,445	11,445	106,500	03/01/2025	1.G FE
37940X-AC-6	GLBL PAYMENTS INC SR NT		01/14/2022	J P MORGAN SEC INC		324,678	300,000	299,232	299,264		1		1		299,265		25,413	25,413	5,326	08/15/2049	2.C FE
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	03/17/2022	SCHEDULED REDEMPTION		235,286	235,286	235,276	235,276		10		10		235,286				1,018	08/17/2041	1.F FE
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	03/17/2022	SCHEDULED REDEMPTION		1,338,126	1,338,126	1,338,063	1,338,073		53		53		1,338,126				6,389	10/17/2040	1.F FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	03/17/2022	SCHEDULED REDEMPTION		686,036	686,036	685,776	685,950		86		86		686,036				3,437	11/19/2040	1.F FE
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	D	03/17/2022	SCHEDULED REDEMPTION		248,622	248,622	245,164	245,464		3,157		3,157		248,622				1,028	04/17/2041	1.F FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		03/01/2022	SCHDLD REDM/PRIN LOSS		183,322	184,622	170,432	176,827		6,495		6,495		183,322				1,327	09/01/2035	1.D FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		03/01/2022	SCHEDULED REDEMPTION		3,377	3,377	3,308	3,376		1		1		3,377				21	08/01/2034	1.A FM
36190C-AA-5	GNL QUINTERO SA SR NT 144A	D	01/31/2022	VARIOUS		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029	2.B FE
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		03/15/2022	SCHEDULED REDEMPTION		176,570	176,570	178,335	178,307		(1,738)		(1,738)		176,570				1,368	08/15/2041	2.C Z
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		397,419	397,419	397,419	397,419						397,419				7,452	09/20/2047	1.A FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		918,775	918,775	918,775	918,775						918,775				14,517	09/20/2047	1.A FE
38141G-YA-6	GOLDMAN SACHS GRP INC SR NT		01/20/2022	CITIGROUP GLBL MKT INC		720,679	750,000	750,000	750,000						750,000		(29,321)	(29,321)	3,959	03/09/2027	1.F FE
38141G-YB-4	GOLDMAN SACHS GRP INC SR NT		03/02/2022	GOLDMAN, SACHS & CO		14,097,600	15,000,000	15,000,000	15,000,000						15,000,000		(902,400)	(902,400)	143,825	04/22/2032	1.F FE
38141G-XD-1	GOLDMAN SACHS GRP INC SR NT FRN SER		01/13/2022	MIZUHO SEC USA INC		305,193	300,000	300,000	300,000						300,000		5,193	5,193	707	05/15/2026	2.A FE
38141G-XM-1	GOLDMAN SACHS GRP INC SR NT SER VAR		01/19/2022	GOLDMAN, SACHS & CO		3,435,048	3,600,000	3,600,000	3,600,000						3,600,000		(164,952)	(164,952)	4,591	12/09/2026	1.F FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		03/15/2022	SCHEDULED REDEMPTION		151,951	151,951	151,876	151,898		53		53		151,951					10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		03/15/2022	SCHEDULED REDEMPTION		642,635	642,635	642,314	642,335		300		300		642,635					04/15/2055	1.A FE
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		03/20/2022	VARIOUS		415,308	415,308	415,238	415,239		69		69		415,308				1,461	07/20/2048	1.F FE
38237H-AA-5	GOODLEAP SUSTAINABLE 2021-5CS CL A 144A		03/20/2022	SCHEDULED REDEMPTION		444,422	444,422	444,356	444,357		65		65		444,422				1,497	10/20/2048	1.F FE
38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A		03/20/2022	SCHEDULED REDEMPTION		26,620	26,620	26,499			121		121		26,620				68	01/20/2049	1.F FE
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	03/29/2022	SCHEDULED REDEMPTION		180,000	180,000	180,000	180,000						180,000					03/29/2026	3.B FE
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		03/31/2022	SCHEDULED REDEMPTION		761,496	761,496	761,496	761,496						761,496					12/31/2030	2.C PL
40052V-AB-0	GRUPO BIMBO SAB DE CV CO GUARNT 144A	D	01/25/2022	MATURED		4,900,000	4,900,000	4,860,310	4,899,674		326		326		4,900,000				111,578	01/25/2022	2.B FE
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		488,724	488,724	493,993	492,789		(4,066)		(4,066)		488,724				3,795	03/01/2050	1.A
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		681,615	681,615	695,993	695,993		(14,378)		(14,378)		681,615				4,146	10/01/2050	1.A
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		208,523	208,523	212,596	211,654		(3,131)		(3,131)		208,523				1,614	05/01/2050	1.A
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		191,604	191,604	194,628	193,930		(2,325)		(2,325)		191,604				1,483	05/01/2050	1.A
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		665,154	665,154	680,536	680,536		(15,382)		(15,382)		665,154				4,858	07/01/2050	1.A
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		230,246	230,246	234,707	234,707		(4,461)		(4,461)		230,246				1,682	07/01/2050	1.A
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		03/01/2022	SCHEDULED REDEMPTION		334,615	334,615	340,837	339,610		(4,995)		(4,995)		334,615				2,162	10/01/2050	1.A
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		732,563	732,563	749,847	749,847		(17,284)		(17,284)		732,563				4,773	01/01/2051	1.A
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		99,224	99,224	99,782	99,763		(539)		(539)		99,224				518	10/01/2051	1.A
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A		03/01/2022	SCHEDULED REDEMPTION		502,257	502,257	508,064	507,758		(5,501)		(5,501)		502,257				2,968	09/01/2051	1.A
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		03/01/2022	SCHDLD REDM/PRIN LOSS		50,322	56,591	52,658	50,240		82		82		50,322				643	02/01/2036	4.B FM
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		03/01/2022	SCHDLD REDM/PRIN LOSS		69,632	78,306	74,605	69,022		610		610		69,632				890	02/01/2036	3.B FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		01/01/2022	SCHEDULED REDEMPTION		105,402	105,402	95,432	105,402						105,402				483	05/01/2036	3.B FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		01/01/2022	SCHEDULED REDEMPTION		103,919	103,919	88,051	103,919						103,919				476	05/01/2036	3.B FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		03/01/2022	SCHEDULED REDEMPTION		22,522	22,522	21,038	22,119		403		403		22,522				276	03/01/2035	1.D FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		03/01/2022	SCHEDULED REDEMPTION		116,897	116,897	112,555	115,411		1,486		1,486		116,897				1,566	11/01/2035	1.D FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		03/01/2022	SCHEDULED REDEMPTION		26,751	26,751	26,237	26,708		43		43		26,751				166	10/01/2033	1.A FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		03/01/2022	SCHDLD REDM/PRIN LOSS		58,952	71,196	66,365	58,282		670		670		58,952				738	12/01/2035	1.D FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		03/01/2022	SCHDLD REDM/PRIN LOSS		32,198	38,885	37,758	31,494		704		704		32,198				403	12/01/2035	3.B FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		03/01/2022	SCHEDULED REDEMPTION		302,106	302,106	296,862	298,896		3,210		3,210		302,106				1,427	04/01/2035	1.A FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		03/01/2022	SCHEDULED REDEMPTION		27,354	27,354	25,060	26,098		1,255		1,255		27,354				140	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
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		03/01/2022	SCHDLD REDM/PRIN LOSS		582,740	564,693	523,154	489,876		92,864		92,864		582,740				4,563	03/01/2037	1.D FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		03/01/2022	SCHEDULED REDEMPTION		7,381	7,381	7,084	7,376		5		5		7,381				36	06/01/2034	1.A FM
36260#-AA-3	GSRP PORT II SEC		03/31/2022	VARIOUS		99,144	99,144	99,144	99,144						99,144				2,939	06/29/2046	2.C PL
402524-AE-2	GULF SOUTH PIPELINE SR NT		03/21/2022	CALLED @ 100.000		10,000,000	10,000,000	9,965,956	9,998,036		958		958		9,998,994		1,006	1,006	106,667	06/15/2022	2.C FE
40630@-AA-0	HALIBURTON CTL 12 YR		03/15/2022	SCHEDULED REDEMPTION		6,769	6,769	6,769	6,769						6,769				31	08/15/2033	2.A
40630@-AB-8	HALIBURTON CTL 15 YR		03/15/2022	SCHEDULED REDEMPTION		6,104	6,104	6,104	6,104						6,104				43	08/15/2036	2.A
04436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	03/27/2022	SCHEDULED REDEMPTION		163,974	163,974	163,974	163,974						163,974				1,550	06/27/2027	2.B FE
406216-BG-5	HALLIBURTON CO SR NT		02/23/2022	CALLED @ 105.819		26,303,418	24,857,000	24,630,060	24,728,596		4,446		4,446		24,733,042		123,958	123,958	1,703,550	11/15/2025	2.A FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		03/31/2022	SCHEDULED REDEMPTION		303,459	303,459	303,459	303,459						303,459					12/31/2030	2.C PL
40938*-AA-1	HAMPTON SUSTAINABLE PARTNERS I LLC		01/15/2022	SCHEDULED REDEMPTION		4,535	4,535	4,535	4,535						4,535				18	12/15/2041	1.F Z
G4339*-AA-5	HAVILA SIRIUS FIN SEC	D	03/08/2022	SCHEDULED REDEMPTION		286,192	286,192	286,192	286,192						286,192				3,307	12/08/2031	2.B PL
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT		03/02/2022	CITIGROUP SEC INC		7,235,680	8,000,000	7,935,680	7,942,699		988		988		7,943,687		(708,007)	(708,007)	75,111	03/15/2031	2.B FE
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		03/20/2022	SCHEDULED REDEMPTION		213,538	213,538	213,452	213,454		84		84		213,538				931	07/20/2048	1.G FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		03/20/2022	SCHEDULED REDEMPTION		109,458	109,458	109,451	109,452		6		6		109,458				710	06/20/2047	1.G FE
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A		01/30/2022	SCHEDULED REDEMPTION		224,624	224,624	224,526	224,529		95		95		224,624				1,449	04/28/2056	1.G FE
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		358,131	358,131	358,127	358,127		4		4		358,131				1,359	02/20/2048	1.G FE
86745R-AB-5	HELIOS ISSUER, LLC 2021-C CL B 144A		03/20/2022	SCHEDULED REDEMPTION		143,404	143,404	143,365	143,366		38		38		143,404				702	10/20/2048	1.G FE
86745A-AB-2	HELIOS ISSUER, LLC 2022-A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		290,382	290,382	283,896			6,487		6,487		290,382				682	02/22/2049	1.G FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		206,459	206,459	206,445	206,445		14		14		206,459				4,210	09/20/2041	1.A FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		187,450	187,450	187,434	187,437		13		13		187,450				3,618	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		187,972	187,972	187,911	187,923		49		49		187,972				3,325	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		03/20/2022	SCHEDULED REDEMPTION		174,497	174,497	174,483	174,486		12		12		174,497				2,515	09/20/2042	1.A FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		03/20/2022	SCHEDULED REDEMPTION		171,510	171,510	171,441	171,454		57		57		171,510				2,857	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		55,326	55,326	56,694	56,451		(1,126)		(1,126)		55,326				1,108	09/20/2047	1.A FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		03/20/2022	SCHEDULED REDEMPTION		189,917	189,917	189,840	189,853		63		63		189,917				3,320	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		37,983	37,983	38,925	38,766		(783)		(783)		37,983				798	09/20/2047	1.A FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		93,526	93,526	95,853	95,832		(2,305)		(2,305)		93,526				1,796	09/20/2048	1.A FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		03/20/2022	SCHEDULED REDEMPTION		177,667	177,667	182,107	182,238		(4,571)		(4,571)		177,667				3,846	09/20/2048	1.A FE
427866-BB-3	HERSHEY CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		856,957	950,000	1,021,979	1,019,372		(361)		(361)		1,019,011		(162,054)	(162,054)	10,061	11/15/2049	1.F FE
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1	D	03/30/2022	SCHEDULED REDEMPTION		434,061	434,061	434,061	434,061						434,061				8,225	03/30/2028	1.G PL
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL		03/15/2022	SCHEDULED REDEMPTION		637	637	649			(13)		(13)		637					01/15/2057	1.D PL
431116-AE-2	HIGHMARK INC SR NT 144A		03/09/2022	CITIGROUP SEC INC		3,465,990	3,705,000	3,704,037	3,704,092		17		17		3,704,108		(238,118)	(238,118)	31,755	05/10/2031	2.B FE
437076-BH-4	HOME DEPOT INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		134,702	130,000	155,337	153,890		(143)		(143)		153,747		(19,045)	(19,045)	2,548	04/01/2046	1.F FE
437076-BM-3	HOME DEPOT INC SR NT		03/29/2022	CREDIT SUISSE SEC LLC		5,012,800	5,000,000	4,967,800	4,985,281		811		811		4,986,092		26,708	26,708	75,000	04/01/2026	1.F FE
437076-BS-0	HOME DEPOT INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		118,588	120,000	137,436	136,500		(93)		(93)		136,406		(17,819)	(17,819)	1,196	06/15/2047	1.F FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		03/01/2022	SCHEDULED REDEMPTION		275,417	275,417	275,409	275,412		5		5		275,417				2,057	09/01/2039	1.B FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		03/01/2022	SCHEDULED REDEMPTION		79,247	79,247	79,242	79,244		3		3		79,247				610	09/01/2039	1.D FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		03/01/2022	SCHEDULED REDEMPTION		82,625	82,625	82,624	82,624		1		1		82,625				666	09/01/2039	1.G FE
43732V-AE-6	HOME PART OF AMERICA TR 2021-2 CL D 144A		03/01/2022	SCHEDULED REDEMPTION		154,601	154,601	154,598	154,598		3		3		154,601				931	12/01/2026	2.C FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		03/25/2022	SCHEDULED REDEMPTION		85,799	85,799	77,004	79,943		5,855		5,855		85,799				151	12/25/2034	1.A FM
40434L-AG-0	HP INC SR NT 144A		01/24/2022	EXCHANGE		34,196,171	34,350,000	34,189,076	34,195,248		923		923		34,196,171				93,556	06/17/2031	2.B FE
404280-AL-3	HSBC HLDGS PLC SR NT	D	01/14/2022	MATURED		10,000,000	10,000,000	9,990,900	9,999,960		40		40		10,000,000				243,750	01/14/2022	1.G FE
404280-BT-5	HSBC HLDGS PLC SR NT	D	03/15/2022	GOLDMAN, SACHS & CO		507,415	495,000	549,163	536,975		(1,246)		(1,246)		535,729		(28,314)	(28,314)	5,545	06/19/2029	1.G FE
404280-CC-1	HSBC HLDGS PLC SR NT	D	03/15/2022	GOLDMAN, SACHS & CO		1,481,385	1,500,000	1,602,026	1,581,799		(2,087)		(2,087)		1,579,712		(98,327)	(98,327)	19,037	05/22/2030	1.G FE
404280-CY-3	HSBC HLDGS PLC SR NT	D	03/15/2022	VARIOUS		9,046,040	10,000,000	10,000,000	10,000,000						10,000,000		(953,960)	(953,960)	90,038	11/22/2032	1.G FE
404280-AU-3	HSBC HLDGS PLC SUB	D	01/05/2022	HSBC SECURITIES INC		2,676,875	2,500,000	2,710,300	2,701,394		(891)		(891)		2,700,504		(23,629)	(23,629)	41,024	08/18/2025	2.A FE
44416*-AG-1	HUDSON TRANS SR SEC SER 3		02/28/2022	SCHEDULED REDEMPTION		51,530	51,530	51,530	51,530						51,530				572	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		02/28/2022	SCHEDULED REDEMPTION		8,984	8,984	8,984	8,984						8,984				100	11/30/2032	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		02/28/2022	SCHEDULED REDEMPTION		11,772	11,772	11,772	11,772						11,772				131	11/30/2032	2.A PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		02/28/2022	SCHEDULED REDEMPTION		243,377	243,377	243,377	243,377						243,377				2,689	05/31/2033	2.A PL
444859-BK-7	HUMANA INC SR NT		01/06/2022	U.S. BANCORP		3,096,210	3,000,000	3,006,490	3,005,236		(15)		(15)		3,005,221		90,989	90,989	37,760	08/15/2029	2.C FE
444859-BL-5	HUMANA INC SR NT		01/06/2022	JEFFERIES LLC		276,050	250,000	249,085	249,125		0		0		249,125		26,925	26,925	3,977	08/15/2049	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
446150-AM-6	HUNTINGTON BANCSHARES SR NT		03/15/2022	GOLDMAN, SACHS & CO		148,719	145,000	160,549	155,770		(656)		(656)		155,113		(6,394)	(6,394)	1,966	05/15/2025	2.A FE
448055-AK-9	HUSKY ENERGY INC SR NT	A	02/09/2022	CALLED @ 105.184		22,756,476	21,635,000	21,574,937	21,615,826		1,022		1,022		21,616,848		18,152	18,152	1,395,519	04/15/2024	2.C FE
44891A-BY-2	HYUNDAI CAPITAL AMERICA SR NT 144A		03/23/2022	VARIOUS		711,355	750,000	748,650	748,778		98		98		748,876		(37,521)	(37,521)	3,819	09/17/2024	2.A FE
459200-KA-8	IBM CORP SR NT		03/04/2022	VARIOUS		3,370,476	3,150,000	3,400,515	3,347,485		(996)		(996)		3,346,490		23,986	23,986	18,565	05/15/2029	1.G FE
44962L-AH-0	IHS MARKIT LTD SR NT		03/02/2022	EXCHANGE		2,549,927	2,500,000	2,600,100	2,553,785		(3,858)		(3,858)		2,549,927				30,460	05/01/2024	2.B FE
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		03/25/2022	SCHEDULED REDEMPTION		37,140	37,140	33,333	35,351		1,789		1,789		37,140				55	09/25/2034	1.A FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		03/25/2022	SCHEDULED REDEMPTION		82,466	82,466	73,078	76,014		6,452		6,452		82,466				123	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		03/25/2022	SCHEDULED REDEMPTION		202,140	202,140	182,327	185,661		16,479		16,479		202,140				292	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		03/25/2022	SCHEDULED REDEMPTION		112,242	112,242	93,021	98,663		13,579		13,579		112,242				187	08/25/2035	1.A FM
45255@-AD-7	IMPACT COMM CAPITAL LLC PROMISSORY NT		02/25/2022	SCHEDULED REDEMPTION		46,137	46,137	16,600	16,600		29,537		29,537		46,137				284	07/25/2031	5.B GI
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		832,365	832,365	832,365	832,365						832,365				7,866	01/01/2051	1.A FM
45434L-2C-7	INDIAN RAILWAY FINANCE SR NT 144A	D	03/17/2022	BARCLAYS LONDON & NY		8,776,600	10,000,000	10,000,000	10,000,000						10,000,000		(1,223,400)	(1,223,400)	171,889	02/10/2031	2.C FE
455434-BQ-2	INDIANAPOLIS PWR & LT NT 144A		03/15/2022	GOLDMAN, SACHS & CO		32,448	30,000	36,200	35,902		(42)		(42)		35,861		(3,413)	(3,413)	411	06/01/2043	1.G FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	01/15/2022	SCHEDULED REDEMPTION		509,068	509,068	509,068	509,068						509,068				6,885	04/15/2026	2.B FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		03/01/2022	SCHDLD REDM/PRIN LOSS		233,758	227,050	181,583	219,009		14,749		14,749		233,758				1,433	09/01/2036	1.D FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		03/01/2022	SCHDLD REDM/PRIN LOSS		108,223	106,125	93,533	104,365		3,858		3,858		108,223				755	09/01/2036	1.D FM
462613-AM-2	IPALCO ENTERPRISES INC SR SEC SER WI		03/04/2022	MARKETAXESS		767,348	750,000	749,294	749,695		20		20		749,716		17,632	17,632	14,415	09/01/2024	2.C FE
44985G-AD-3	IPIC GMTN LTD CO GUARNT 144A	D	03/01/2022	MATURED		10,000,000	10,000,000	9,974,300	9,999,465		535		535		10,000,000				275,000	03/01/2022	1.C FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	01/05/2022	SCHEDULED REDEMPTION		1,389,532	1,389,532	1,389,532	1,389,532						1,389,532				30,392	07/08/2022	3.A FE
46590X-AF-3	JBS USA/FOOD/FINANCE CO GUARNT 144A		01/28/2022	BANK OF AMERICA NA		440,955	450,000	442,647							442,647		(1,692)	(1,692)		02/02/2029	2.C FE
47717#-AA-9	JETPEAK LLC SEC		03/31/2022	SCHEDULED REDEMPTION		857,959	857,959	857,959	857,959						857,959					06/30/2037	3.C PL
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC		02/01/2022	CALLED @ 103.640		20,729,119	20,001,080	20,001,080	20,001,080						20,001,080				779,708	06/30/2030	2.C PL
478160-AL-8	JOHNSON & JOHNSON		03/04/2022	BAIRD, ROBERT W. & CO		92,839	76,000	105,347	102,122		(390)		(390)		101,732		(8,892)	(8,892)	1,181	05/15/2033	1.A FE
478160-BV-5	JOHNSON & JOHNSON SR NT		03/15/2022	GOLDMAN, SACHS & CO		192,145	190,000	216,448	214,886		(154)		(154)		214,732		(22,587)	(22,587)	3,827	03/01/2046	1.A FE
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		02/01/2022	SCHDLD REDM/PRIN LOSS		3,422	3,481	3,232	2,191		1,232		1,232		3,422				33	01/01/2036	1.D FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		03/01/2022	SCHEDULED REDEMPTION		79,142	79,142	78,979	79,142		0		0		79,142				474	10/01/2036	4.B FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		03/01/2022	SCHEDULED REDEMPTION		15,712	15,712	14,357	14,931		781		781		15,712				100	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		03/01/2022	SCHEDULED REDEMPTION		80,394	80,394	74,893	79,206		1,188		1,188		80,394				370	07/01/2035	1.A FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		03/01/2022	SCHDLD REDM/PRIN LOSS		574,178	574,178	504,104	532,401		41,777		41,777		574,178				3,194	04/01/2037	1.D FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		03/01/2022	SCHDLD REDM/PRIN LOSS		182,178	182,235	154,188	148,816		33,362		33,362		182,178				963	06/01/2037	1.D FM
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		03/01/2022	SCHEDULED REDEMPTION		1,575,498	1,575,498	1,227,987	1,431,667		143,831		143,831		1,575,498				11,383	01/01/2044	1.A
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		243,258	243,258	249,415	248,504		(5,246)		(5,246)		243,258				1,888	05/01/2046	1.A
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		372,802	372,802	375,249	374,789		(1,987)		(1,987)		372,802				2,591	01/01/2047	1.A
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		256,574	256,574	261,004	260,134		(3,560)		(3,560)		256,574				1,900	05/01/2047	1.A
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		03/01/2022	SCHEDULED REDEMPTION		417,664	417,664	404,612	404,633		13,031		13,031		417,664				3,123	12/01/2048	1.A
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		607,522	607,522	597,606	597,741		9,781		9,781		607,522				5,452	01/01/2049	1.A
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		168,087	168,087	166,826	167,123		964		964		168,087				1,382	09/01/2040	1.A
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		734,211	734,211	732,261	732,714		1,497		1,497		734,211				6,418	05/01/2049	1.A
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		64,663	64,663	65,067	64,979		(316)		(316)		64,663				613	08/01/2049	1.A
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		122,398	122,398	123,928	123,593		(1,195)		(1,195)		122,398				1,161	08/01/2049	1.A
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		56,105	56,105	56,412	56,359		(254)		(254)		56,105				504	09/01/2049	1.A
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		306,028	306,028	309,614	308,991		(2,963)		(2,963)		306,028				2,751	09/01/2049	1.A
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		290,159	290,159	296,688	296,688		(6,529)		(6,529)		290,159				2,464	11/01/2049	1.A
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		565,606	565,606	571,973	571,262		(5,656)		(5,656)		565,606				4,299	12/01/2049	1.A
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		1,595,298	1,595,298	1,620,224	1,620,184		(24,887)		(24,887)		1,595,298				12,125	12/01/2049	1.A
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		218,534	218,534	220,310	219,898		(1,364)		(1,364)		218,534				1,778	02/01/2050	1.A
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		921,890	921,890	933,413	933,413		(11,524)		(11,524)		921,890				7,500	02/01/2050	1.A
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		569,054	569,054	576,434	576,434		(7,380)		(7,380)		569,054				4,068	03/01/2050	1.A
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		994,871	994,871	1,001,089	998,502		(3,631)		(3,631)		994,871				7,225	05/01/2050	1.A
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		355,465	355,465	356,742	356,248		(783)		(783)		355,465				2,383	06/01/2049	1.A
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		525,418	525,418	532,396	530,856		(5,438)		(5,438)		525,418				3,794	03/01/2050	1.A
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		391,288	391,288	398,624	398,624		(7,337)		(7,337)		391,288				2,809	06/01/2050	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
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		1,283,423	1,283,423	1,312,300	1,312,300		(28,877)		(28,877)		1,283,423				9,215	06/01/2050	1.A
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		649,527	649,527	662,822	662,822		(13,295)		(13,295)		649,527				4,822	07/01/2050	1.A
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		1,102,227	1,102,227	1,128,233	1,128,240		(26,013)		(26,013)		1,102,227				8,182	07/01/2050	1.A
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		236,305	236,305	242,693	242,693		(6,388)		(6,388)		236,305				1,573	11/01/2050	1.A
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		708,824	708,824	730,975	731,010		(22,186)		(22,186)		708,824				4,613	12/01/2050	1.A
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		708,824	708,824	727,431	727,431		(18,607)		(18,607)		708,824				4,613	12/01/2050	1.A
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		945,099	945,099	974,633	974,681		(29,582)		(29,582)		945,099				6,151	12/01/2050	1.A
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		724,044	724,044	741,014	740,986		(16,943)		(16,943)		724,044				4,879	01/01/2051	1.A
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		757,953	757,953	778,796	774,244		(16,291)		(16,291)		757,953				5,730	08/01/2050	1.A
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		971,149	971,149	1,003,470	1,003,488		(32,339)		(32,339)		971,149				5,925	10/01/2050	1.A
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		266,629	266,629	273,836	271,938		(5,310)		(5,310)		266,629				1,627	10/01/2050	1.A
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		911,593	911,593	912,163	912,140		(547)		(547)		911,593				4,978	02/01/2052	1.A
46592X-BP-8	JP MORGAN MTG TR 2021-13 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		1,017,811	1,017,811	1,013,199	1,013,332		4,479		4,479		1,017,811				5,526	04/01/2052	1.A
46653Q-BP-9	JP MORGAN MTG TR 2021-14 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		532,395	532,395	525,490	525,589		6,806		6,806		532,395				3,018	05/01/2052	1.A
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		973,823	973,823	999,994	1,000,942		(27,119)		(27,119)		973,823				5,465	07/01/2051	1.A
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		638,727	638,727	644,216	643,738		(5,011)		(5,011)		638,727				3,424	08/01/2051	1.A
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		337,980	337,980	340,040	339,944		(1,964)		(1,964)		337,980				1,708	12/01/2051	1.A
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		03/01/2022	SCHDLD REDM/PRIN LOSS		576,687	577,410	555,459	559,066		17,621		17,621		576,687				7,346	09/01/2035	3.B FM
46625H-NJ-5	JPMORGAN CHASE & CO NT		01/07/2022	BANK OF AMERICA NA		4,457,021	4,035,000	4,544,096	4,530,529		(2,261)		(2,261)		4,528,268		(71,248)	(71,248)	47,635	10/01/2027	1.G FE
46625H-JH-4	JPMORGAN CHASE & CO SR NT		02/23/2022	GOLDMAN, SACHS & CO		12,964,834	12,751,000	12,967,002	12,798,985		(9,448)		(9,448)		12,789,537		175,298	175,298	238,019	01/25/2023	1.F FE
46625H-KC-3	JPMORGAN CHASE & CO SR NT		02/16/2022	CITIGROUP GLBL MKT INC		1,533,930	1,500,000	1,492,425	1,496,700		134		134		1,496,835		37,095	37,095	26,693	01/23/2025	1.F FE
46625H-MN-7	JPMORGAN CHASE & CO SR NT		03/09/2022	VARIOUS		10,323,270	10,000,000	10,690,500	10,418,079		(21,925)		(21,925)		10,396,154		(72,884)	(72,884)	255,315	07/15/2025	1.F FE
46647P-AA-4	JPMORGAN CHASE & CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		258,570	255,000	304,132	301,987		(259)		(259)		301,728		(43,158)	(43,158)	6,186	02/22/2048	1.F FE
46647P-AM-8	JPMORGAN CHASE & CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		423,228	425,000	447,353	442,054		(548)		(548)		441,506		(18,278)	(18,278)	9,694	01/23/2029	1.F FE
46647P-AN-6	JPMORGAN CHASE & CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		168,256	175,000	202,418	201,404		(141)		(141)		201,263		(33,007)	(33,007)	4,433	01/23/2049	1.F FE
46647P-AR-7	JPMORGAN CHASE & CO SR NT		03/09/2022	BANK OF AMERICA NA		1,042,798	1,005,000	1,093,668	1,073,362		(1,929)		(1,929)		1,071,433		(28,635)	(28,635)	15,429	04/23/2029	1.F FE
46647P-BX-3	JPMORGAN CHASE & CO SR NT		03/02/2022	J P MORGAN SEC INC		9,064,700	10,000,000	10,000,000	10,000,000						10,000,000		(935,300)	(935,300)	113,925	02/04/2032	1.F FE
46647P-CC-8	JPMORGAN CHASE & CO SR NT		01/18/2022	J P MORGAN SEC INC		436,946	450,000	450,000	450,000						450,000		(13,055)	(13,055)	2,838	04/22/2032	1.F FE
46647P-CR-5	JPMORGAN CHASE & CO SR NT		03/02/2022	J P MORGAN SEC INC		9,470,300	10,000,000	10,000,000	10,000,000						10,000,000		(529,700)	(529,700)	82,006	11/08/2032	1.F FE
48126B-AA-1	JPMORGAN CHASE & CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		395,372	340,000	461,003	454,221		(876)		(876)		453,345		(57,972)	(57,972)	12,801	01/06/2042	1.F FE
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN		03/15/2022	GOLDMAN, SACHS & CO		92,295	95,000	109,826	109,277		(76)		(76)		109,200		(16,905)	(16,905)	1,276	11/15/2048	1.F FE
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN		02/16/2022	MARKETAXESS		754,167	750,000	757,688	754,480		(449)		(449)		754,031		136	136	2,134	04/23/2024	1.F FE
46647P-AX-4	JPMORGAN CHASE & CO SR NT FRN		03/15/2022	GOLDMAN, SACHS & CO		1,272,948	1,220,000	1,380,089	1,345,902		(3,496)		(3,496)		1,342,406		(69,458)	(69,458)	15,389	12/05/2029	1.F FE
059438-AK-7	JPMORGAN CHASE & CO SUB		03/15/2022	GOLDMAN, SACHS & CO		217,148	180,000	239,008	223,581		(1,596)		(1,596)		221,986		(4,837)	(4,837)	5,520	04/29/2027	1.G FE
46625H-JY-7	JPMORGAN CHASE & CO SUB		03/04/2022	BAIRD, ROBERT W. & CO		46,545	45,000	49,585	47,933		(199)		(199)		47,734		(1,189)	(1,189)	862	09/10/2024	1.G FE
46625H-JZ-4	JPMORGAN CHASE & CO SUB		02/16/2022	BANK OF AMERICA NA		265,390	250,000	258,520	254,754		(115)		(115)		254,639		10,751	10,751	1,805	12/15/2026	1.G FE
46625H-RX-0	JPMORGAN CHASE & CO SUB		03/15/2022	VARIOUS		2,237,897	2,110,000	2,278,989	2,270,711		(1,283)		(1,283)		2,269,428		(31,531)	(31,531)	9,562	12/01/2027	1.G FE
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN		01/18/2022	J P MORGAN SEC INC		746,475	750,000	750,000	750,000						750,000		(3,525)	(3,525)	4,126	05/13/2031	1.G FE
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		1,136,752	1,136,752	1,173,341	1,173,355		(36,603)		(36,603)		1,136,752				6,900	02/01/2050	1.A
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		189,765	189,765	195,161	195,161		(5,396)		(5,396)		189,765				1,152	02/01/2050	1.A
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		223,081	223,081	230,261	230,261		(7,180)		(7,180)		223,081				1,354	02/01/2050	1.A
46673*-AA-7	JRD HOLDINGS LLC 20 PROPERTY CTL		03/15/2022	SCHEDULED REDEMPTION		93,206	93,206	93,206	93,206						93,206				667	12/15/2041	2.B Z
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO GUARNT		01/07/2022	HSBC SECURITIES INC		904,856	760,000	937,653	930,455		(131)		(131)		930,324		(25,468)	(25,468)	6,133	05/01/2047	1.D FE
485170-BA-1	KANSAS CITY SOUTHERN CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		201,350	200,000	201,583	201,104		(50)		(50)		201,054		296	296	1,840	06/01/2026	2.B FE
491674-BG-1	KENTUCKY UTILITIES 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		401,404	360,000	469,509	463,107		(889)		(889)		462,218		(60,814)	(60,814)	6,970	11/01/2040	1.F FE
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		137,124	135,000	161,735	160,603		(157)		(157)		160,446		(23,323)	(23,323)	2,723	10/01/2045	1.F FE
494368-CA-9	KIMBERLY-CLARK CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		1,056,213	1,250,000	1,246,000	1,246,164		19		19		1,246,183		(189,971)	(189,971)	21,962	02/07/2050	1.F FE
49446R-AR-0	KIMCO REALTY CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		194,505	195,000	193,148	193,899		104		104		194,003		502	502	2,867	03/01/2024	2.A FE
49446R-AU-3	KIMCO REALTY CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		160,928	160,000	162,231	161,515		(99)		(99)		161,415		(487)	(487)	3,315	02/01/2025	2.A FE
49456B-AT-8	KINDER MORGAN INC CO GUARNT		01/20/2022	MORGAN STANLEY CPTL		717,113	750,000	756,428	756,409		(8)		(8)		756,401		(39,288)	(39,288)	11,925	02/15/2051	2.B FE
48255K-AA-4	KKR CORE HLD CO SEC		02/15/2022	SCHEDULED REDEMPTION		5,586,678	5,586,678	5,586,678	5,586,678						5,586,678				57,931	08/12/2031	2.B PL
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC		03/10/2022	SCHEDULED REDEMPTION		190,941	190,941	190,941	190,941						190,941				1,322	04/10/2046	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
501044-CQ-2	KROGER CO/THE SR NT		01/18/2022	CALLED @ 100.000		2,640,000	2,640,000	2,622,972	2,639,423		94		94		2,639,518		482	482	23,188	04/15/2022	2.A FE
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		03/15/2022	SCHEDULED REDEMPTION		138,977	138,977	138,977	138,977						138,977				1,437	09/15/2045	4.A
50547V-AA-4	LAC FUNDING ABS 2021A		01/15/2022	SCHEDULED REDEMPTION		4,007,217	4,007,217	4,007,217	4,007,217						4,007,217				52,595	12/31/2035	2.C Z
50197@-AA-4	LCPA TAXABLE LEASE REV CTL		03/10/2022	SCHEDULED REDEMPTION		42,070	42,070	42,070	42,070						42,070				217	11/10/2041	1.F
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		03/15/2022	SCHEDULED REDEMPTION		136,883	136,883	136,883	136,883						136,883				2,257	06/15/2033	3.A FE
521865-AY-1	LEAR CORP SR NT		01/05/2022	U.S. BANCORP		730,728	675,000	737,357	735,690		(167)		(167)		735,523		(4,795)	(4,795)	7,980	09/15/2027	2.B FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		03/25/2022	SCHEDULED REDEMPTION		26,049	26,049	18,963	16,093		9,956		9,956		26,049				27	12/25/2036	4.B FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		03/01/2022	SCHEDULED REDEMPTION		275,626	275,626	250,081	263,119		12,507		12,507		275,626				656	11/01/2035	1.A FM
526057-CD-4	LENNAR CORP CO GUARNT		01/07/2022	J P MORGAN SEC INC		811,630	725,000	827,051	824,167		(483)		(483)		823,684		(12,054)	(12,054)	4,018	11/29/2027	2.C FE
526107-AD-9	LENNOX INTL INC CO GUARNT		03/29/2022	VARIOUS		10,020,300	10,000,000	9,994,300	9,998,365		210		210		9,998,574		21,726	21,726	112,083	11/15/2023	2.B FE
53227J-AA-2	LIFESTORAGE LP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		412,260	400,000	420,150	415,359		(498)		(498)		414,861		(2,601)	(2,601)	3,961	12/15/2027	2.B FE
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		01/29/2022	SCHEDULED REDEMPTION		745,358	745,358	746,443	745,943		(585)		(585)		745,358				7,454	10/30/2027	1.G PL
539439-AR-0	LLOYDS BANKING GRP PLC SR NT	D	03/15/2022	GOLDMAN, SACHS & CO		203,854	200,000	216,860	212,877		(394)		(394)		212,483		(8,629)	(8,629)	4,253	03/22/2028	1.F FE
539439-AM-1	LLOYDS BANKING GRP PLC SUB	D	01/05/2022	J P MORGAN SEC INC		1,820,072	1,675,000	1,850,540	1,843,689		(689)		(689)		1,843,000		(22,928)	(22,928)	5,756	12/10/2025	2.A FE
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		03/15/2022	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,498		3		3		102,500				904	06/15/2048	1.G FE
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	03/20/2022	SCHEDULED REDEMPTION		491,980	491,980	491,826	491,823		157		157		491,980				2,672	12/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	03/20/2022	SCHEDULED REDEMPTION		313,190	313,190	313,173	313,173		17		17		313,190				1,608	01/20/2048	1.F FE
539480-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	03/20/2022	SCHEDULED REDEMPTION		192,681	192,681	192,663	192,663		17		17		192,681				944	03/20/2048	1.F FE
539830-BB-4	LOCKHEED MARTIN CORP SR NT		03/04/2022	BAIRD, ROBERT W. & CO		97,824	90,000	113,054	111,851		(148)		(148)		111,703		(13,880)	(13,880)	845	12/15/2042	1.G FE
542798-AE-3	LONG POINT PARK CLO 2017-1A CL A2 144A	D	02/07/2022	BANK OF AMERICA NA		11,693,013	11,750,000	11,679,500	11,679,866		1,461		1,461		11,681,327		11,686	11,686	56,565	01/17/2030	1.C FE
548661-DR-5	LOWE'S COS INC SR NT		01/25/2022	U.S. BANCORP		2,671,400	2,500,000	2,678,305	2,640,689		(1,264)		(1,264)		2,639,426		31,975	31,975	28,389	04/05/2029	2.A FE
53948K-AA-7	LPSLT 2020-2GF CL A 144A	C	03/20/2022	SCHEDULED REDEMPTION		112,596	112,596	112,549	112,550		47		47		112,596				672	07/20/2047	1.F FE
50220P-AD-5	LSEGA FINANCING PLC CO GUARNT 144A	D	03/10/2022	BANK OF AMERICA NA		4,647,100	5,000,000	4,991,650	4,992,197		152		152		4,992,348		(345,248)	(345,248)	54,861	04/06/2031	1.G FE
55616X-AM-9	MACYS RETAIL HLDGS INC CO GUARNT		03/15/2022	VARIOUS		8,427,508	10,000,000	9,894,000	9,921,208		903		903		9,922,111		(1,494,603)	(1,494,603)	110,048	12/15/2034	3.B FE
55617L-AR-3	MACY'S RETAIL HLDGS LLC CO GUARNT 144A		03/02/2022	SEAPORT GLBL HOLDINGS		253,438	250,000	250,000							250,000		3,438	3,438		03/15/2032	3.B FE
55954L-AC-7	MAGNETITE CLO LTD 2015-14RA CL A1 144A	D	02/09/2022	CITIGROUP GLBL MKT INC		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				22,452	10/18/2031	1.A FE
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A	D	01/18/2022	SCHEDULED REDEMPTION		9,712	9,712	9,712	9,712						9,712				23	01/18/2028	1.A FE
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		01/05/2022	SCHEDULED REDEMPTION		2,665,944	2,665,944	2,678,509	2,676,896		(10,952)		(10,952)		2,665,944				60,784	09/30/2025	3.A PL
571676-AD-7	MARS INC CO GUARNT 144A		03/15/2022	GOLDMAN, SACHS & CO		109,944	110,000	124,399	123,106		(128)		(128)		122,978		(13,034)	(13,034)	1,965	04/01/2039	1.F FE
571748-BA-9	MARSH & MCLENNAN COS INC SR NT		03/11/2022	GOLDMAN, SACHS & CO		5,051,200	5,000,000	4,994,400	4,998,945		177		177		4,999,121		52,079	52,079	82,958	03/14/2023	2.A FE
574599-BN-5	MASCO CORP SR NT		03/31/2022	MARKETAXESS		1,991,980	2,000,000	2,045,300	2,033,849		(1,361)		(1,361)		2,032,488		(40,508)	(40,508)	27,028	11/15/2027	2.B FE
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		03/15/2022	SCHEDULED REDEMPTION		216,250	216,250	216,250	216,250						216,250				2,673	05/15/2032	1.D PL
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		03/01/2022	SCHDLD REDM/PRIN LOSS		99,520	99,520	94,255	86,858		12,662		12,662		99,520				694	11/01/2035	1.D FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		03/01/2022	SCHDLD REDM/PRIN LOSS		390,648	390,648	314,902	368,876		21,772		21,772		390,648				2,545	02/01/2036	1.D FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		03/01/2022	SCHEDULED REDEMPTION		23,752	23,752	22,514	23,752		0		0		23,752				154	02/01/2036	2.B FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		03/01/2022	SCHEDULED REDEMPTION		65,713	65,713	62,782	64,093		1,621		1,621		65,713				855	11/01/2035	1.A FM
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		03/31/2022	SCHEDULED REDEMPTION		809,814	809,814	809,814	809,814						809,814				9,677	12/31/2037	2.C PL
55396#-AA-0	MEC HOLDINGS LLC SEC		03/31/2022	SCHEDULED REDEMPTION		203,765	203,765	203,765	203,765						203,765					05/31/2039	2.B PL
58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		341,945	341,945	345,418	345,219		(3,274)		(3,274)		341,945				2,008	06/01/2051	1.A
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		838,594	838,594	842,787	842,468		(3,874)		(3,874)		838,594				4,655	04/01/2051	1.A
58554*-AA-6	MELODY US BUYER ABS SER 2021-1		02/23/2022	CALLED @ 103.000		2,422,902	2,352,332	2,328,808	2,330,549		872		872		2,331,421		20,911	20,911	139,621	07/31/2051	1.F PL
58933Y-BD-6	MERCK & CO INC SR NT		01/11/2022	VARIOUS		3,124,366	3,150,000	3,144,456	3,144,499		19		19		3,144,519		(20,153)	(20,153)	5,043	12/10/2028	1.E FE
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		03/01/2022	SCHDLD REDM/PRIN LOSS		16,688	16,688	13,547	12,187		4,501		4,501		16,688				82	12/01/2035	1.D FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		03/01/2022	SCHEDULED REDEMPTION		44,276	44,276	43,889	44,075		201		201		44,276				299	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		03/01/2022	SCHEDULED REDEMPTION		27,304	27,304	24,368	25,842		1,461		1,461		27,304				184	02/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		03/01/2022	SCHEDULED REDEMPTION		8,714	8,714	8,740	8,736		(22)		(22)		8,714				46	05/01/2034	1.A FM
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		02/07/2022	J P MORGAN SEC INC		965,690	1,000,000	998,250	998,765		35		35		998,800		(33,110)	(33,110)	5,674	07/02/2025	1.D FE
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		419,050	419,050	419,041	419,043		7		7		419,050				782	01/01/2056	1.A FE
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		209,528	209,528	209,525	209,526		2		2		209,528				485	01/01/2056	1.C FE
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		326,654	326,654	326,653	326,653		1		1		326,654				903	01/01/2056	1.F FE
552732-AB-5	MFRA TR 2021-INV2 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		182,811	182,811	182,811	182,811		0		0		182,811				890	11/01/2056	1.C FE
552732-AC-3	MFRA TR 2021-INV2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		182,811	182,811	182,810	182,810		0		0		182,811				932	11/01/2056	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
595112-BP-7	MICRON TECHNOLOGY INC SR NT		01/07/2022	GOLDMAN, SACHS & CO		634,397	585,000	646,402	644,480		(305)		(305)		644,175		(9,778)	(9,778)	9,929	02/15/2027	2.C FE
594918-BC-7	MICROSOFT CORP SR NT		03/01/2022	MORGAN STANLEY CPTL		4,220,237	3,880,000	4,247,342	4,203,630		(3,719)		(3,719)		4,199,911		20,326	20,326	75,822	02/12/2035	1.A FE
594918-BS-2	MICROSOFT CORP SR NT		03/01/2022	MORGAN STANLEY CPTL		395,806	365,000	435,911	429,794		(686)		(686)		429,108		(33,302)	(33,302)	7,171	08/08/2036	1.A FE
594918-CE-2	MICROSOFT CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		541,387	610,000	704,246	584,863		106		106		584,969		(43,582)	(43,582)	8,909	03/17/2052	1.A FE
59562E-AH-8	MIDAMERICAN ENERGY SR MTN DTD 10/06/06		03/15/2022	GOLDMAN, SACHS & CO		24,225	20,000	27,312	26,748		(78)		(78)		26,669		(2,445)	(2,445)	683	10/15/2036	1.E FE
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		03/15/2022	SCHEDULED REDEMPTION		780,000	780,000	780,000	780,000						780,000				23,400	03/15/2025	3.B FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		01/01/2022	SCHEDULED REDEMPTION		1,833,921	1,833,921	1,833,906	1,833,921						1,833,921				14,684	08/01/2037	1.B FE
606822-AJ-3	MITSUBISHI UFJ FIN GRP SR NT	D	03/17/2022	J P MORGAN SEC INC		14,686,650	15,000,000	14,964,500	14,982,070		793		793		14,982,863		(296,213)	(296,213)	215,965	09/13/2026	1.G FE
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT	D	03/15/2022	JEFFERIES LLC		8,839,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,161,000)	(1,161,000)	136,533	07/17/2030	1.G FE
60687Y-AG-4	MIZUHO FINANCIAL GRP SR NT	D	03/18/2022	SMBC NIKKO		14,675,750	15,000,000	15,000,000	15,000,000						15,000,000		(324,250)	(324,250)	222,783	09/13/2026	1.G FE
60687Y-BQ-1	MIZUHO FINANCIAL GRP SR NT	D	03/03/2022	MIZUHO SEC USA INC		9,137,350	10,000,000	10,000,000	10,000,000						10,000,000		(862,650)	(862,650)	62,445	05/22/2032	1.G FE
60871R-AC-4	MOLSON COORS BREWING CO GUARNT		03/31/2022	BARCLAYS CAPITAL INC		10,012,500	10,000,000	10,288,000	10,014,795		(11,466)		(11,466)		10,003,329		9,171	9,171	148,750	05/01/2022	2.C FE
60910*-AA-1	MONARCH SECURITIZATION ABS SER 2021-1		01/20/2022	SCHEDULED REDEMPTION		2,452,324	2,452,324	2,452,324	2,452,324						2,452,324				45,981	01/20/2032	2.B PL
609207-AY-1	MONDELEZ INTL SR NT		03/10/2022	VARIOUS		9,289,135	10,542,000	10,214,460	10,363,252		2,968		2,968		10,366,220		(1,077,085)	(1,077,085)	79,987	10/15/2032	2.B FE
609207-BB-0	MONDELEZ INTL SR NT		03/22/2022	MORGAN STANLEY CPTL		381,840	400,000	397,060			5		5		397,065		(15,225)	(15,225)	233	03/17/2032	2.B FE
610202-BP-7	MONONGAHELA PWR CO 1ST MTG 144A		03/15/2022	GOLDMAN, SACHS & CO		157,709	140,000	188,118	185,037		(308)		(308)		184,729		(27,021)	(27,021)	1,932	12/15/2043	1.G FE
610202-BR-3	MONONGAHELA PWR CO 1ST MTG 144A		03/15/2022	GOLDMAN, SACHS & CO		710,318	700,000	731,784	723,491		(857)		(857)		722,633		(12,315)	(12,315)	8,421	05/15/2027	1.G FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		03/01/2022	SCHEDULED REDEMPTION		13,885	13,885	12,644	13,363		522		522		13,885				65	07/01/2034	1.A FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		03/01/2022	SCHEDULED REDEMPTION		2,019,038	2,019,061	1,936,071	1,967,633		51,405		51,405		2,019,038				26,016	08/01/2035	1.D FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		03/01/2022	SCHEDULED REDEMPTION		34,259	34,259	34,906	34,525		(267)		(267)		34,259				435	08/01/2034	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		03/01/2022	SCHEDULED REDEMPTION		137,410	137,410	134,976	136,270		1,140		1,140		137,410				1,771	08/01/2035	2.B FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		03/01/2022	SCHDLD REDM/PRIN LOSS		8,110	8,200	5,828			(5,343)		(5,343)		485		7,625	7,625	90	11/01/2035	1.D FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		03/01/2022	SCHEDULED REDEMPTION		190,433	190,433	178,535	180,580		9,853		9,853		190,433				819	08/01/2034	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		03/01/2022	SCHEDULED REDEMPTION		79,743	79,743	78,995	79,408		335		335		79,743				1,047	03/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		03/01/2022	SCHDLD REDM/PRIN LOSS		11,751	11,751	5,626	7,164		4,587		4,587		11,751				44	06/01/2036	1.D FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		03/01/2022	SCHEDULED REDEMPTION		807	807	777	805		3		3		807				4	03/01/2035	1.A FM
617446-7Y-9	MORGAN STANLEY NT MTN DTD 09/08/14		01/05/2022	MORGAN STANLEY CPTL		1,016,094	925,000	1,027,916	1,024,537		(338)		(338)		1,024,199		(8,105)	(8,105)	13,301	09/08/2026	2.A FE
617446-HD-4	MORGAN STANLEY SR NT		03/15/2022	GOLDMAN, SACHS & CO		552,679	430,000	606,733	581,234		(2,636)		(2,636)		578,598		(25,919)	(25,919)	14,375	04/01/2032	1.G FE
61772B-AB-9	MORGAN STANLEY SR NT		01/20/2022	MORGAN STANLEY CPTL		919,258	950,000	950,000	950,000						950,000		(30,742)	(30,742)	3,363	05/04/2027	1.F FE
61744Y-AK-4	MORGAN STANLEY SR NT FRN		03/02/2022	SMBC NIKKO		2,858,139	2,775,000	2,968,775	2,924,197		(4,637)		(4,637)		2,919,560		(61,421)	(61,421)	61,451	07/22/2028	1.G FE
61746B-EF-9	MORGAN STANLEY SR NT SER 10YR		03/15/2022	GOLDMAN, SACHS & CO		911,673	900,000	958,653	942,492		(1,669)		(1,669)		940,823		(29,150)	(29,150)	21,478	01/20/2027	1.G FE
617446-8G-7	MORGAN STANLEY SR NT SER GMTN		03/15/2022	GOLDMAN, SACHS & CO		203,789	195,000	227,906	222,412		(759)		(759)		221,653		(17,865)	(17,865)	5,616	01/23/2030	1.G FE
61744Y-AP-3	MORGAN STANLEY SR NT SER GMTN		01/19/2022	MORGAN STANLEY CPTL		2,119,320	2,000,000	2,097,425	2,074,093		(618)		(618)		2,073,475		45,846	45,846	37,091	01/24/2029	1.G FE
617446-7X-1	MORGAN STANLEY SUB		03/03/2022	MORGAN STANLEY CPTL		6,677,409	6,100,000	6,775,868	6,539,733		(9,212)		(9,212)		6,530,522		146,887	146,887	56,278	11/24/2025	2.A FE
61761J-ZN-2	MORGAN STANLEY SUB		01/06/2022	U.S. BANCORP		1,575,556	1,450,000	1,592,419	1,588,304		(617)		(617)		1,587,686		(12,131)	(12,131)	12,250	04/23/2027	2.A FE
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		03/31/2022	SCHEDULED REDEMPTION		177,482	177,482	177,482	177,482						177,482					07/12/2051	1.G PL
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		152,177	152,177	152,145	152,144		34		34		152,177				1,023	04/20/2046	1.F FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		467,550	467,550	464,627	464,585		2,965		2,965		467,550				2,086	12/20/2046	1.G FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		530,087	530,087	519,133	519,247		10,840		10,840		530,087				2,528	04/22/2047	1.G FE
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		302,716	302,716	300,658	300,717		1,999		1,999		302,716				1,349	06/20/2052	1.G FE
55336V-AK-6	MPLX LP SR NT		01/06/2022	BARCLAYS CAPITAL INC		86,576	80,000	88,230	87,986		(37)		(37)		87,949		(1,373)	(1,373)	1,183	03/01/2027	2.B FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		03/25/2022	SCHEDULED REDEMPTION		93,271	93,271	79,906	83,102		10,169		10,169		93,271				155	11/25/2034	1.A FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		03/25/2022	SCHEDULED REDEMPTION		66,873	66,873	53,436	60,130		6,743		6,743		66,873				116	02/25/2035	1.A FM
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		786,525	786,525	786,431	786,435		90		90		786,525				3,002	10/20/2037	1.A FE
G63908-AB-2	NAMPAK INTERNATIONAL LTD SER B SR NT	D	02/01/2022	CALLED @ 100.000		414,466	414,466	414,466	414,466						414,466				1,028	05/28/2023	4.A
P70778-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	03/31/2022	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000					03/31/2035	3.C PL
P70778-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	03/31/2022	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000						120,000					11/30/2033	3.C PL
P70778-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	03/31/2022	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000					06/30/2035	3.C PL
637432-ND-3	NATIONAL RURAL UTIL COOP COLLATERAL TR		03/31/2022	KEYBANC CPTL MARKETS		4,977,900	5,000,000	5,049,300	5,016,875		(1,368)		(1,368)		5,015,508		(37,608)	(37,608)	97,771	01/27/2025	1.E FE
637432-NJ-0	NATIONAL RURAL UTIL COOP SEC		03/08/2022	JEFFERIES LLC		10,055,200	10,000,000	9,972,700	9,995,280		796		796		9,996,075		59,125	59,125	153,750	02/15/2023	1.E FE
63861V-AB-3	NATIONWIDE BLDG SOCIETY SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		1,417,948	1,400,000	1,516,117	1,489,369		(2,764)		(2,764)		1,486,605		(68,657)	(68,657)	31,620	03/08/2029	2.A FE
639057-AB-4	NATWEST GRP PLC SUB	D	03/02/2022	ROYAL BANK OF CANADA		4,625,300	5,000,000	5,043,500	5,039,986		(691)		(691)		5,039,295		(413,995)	(413,995)	40,427	11/28/2035	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A		03/15/2022	SCHEDULED REDEMPTION		36,702	36,702	36,694	36,694		8		8		36,702				85	10/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		03/15/2022	SCHEDULED REDEMPTION		20,995	20,995	20,992	20,992		3		3		20,995				40	05/15/2069	1.A FE
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		03/15/2022	GOLDMAN, SACHS & CO		155,358	150,000	178,980	177,504		(146)		(146)		177,357		(21,999)	(21,999)	2,883	09/24/2048	1.D FE
64132M-AS-7	NEUBERGER BERMAN CLO 2018-30A CL BR 144A	D	02/07/2022	CITIGROUP GLBL MKT INC		4,977,500	5,000,000	4,976,050	4,976,252		887		887		4,977,139		361	361	24,164	01/20/2031	1.C FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		03/01/2022	SCHDLD REDM/PRIN LOSS		117,597	117,597	85,164	15,580		102,017		102,017		117,597				385	07/01/2036	1.D FM
64952W-CX-9	NEW YORK LIFE GLBL FDG SEC 144A		02/24/2022	GOLDMAN, SACHS & CO		713,370	700,000	694,435	696,445		86		86		696,531		16,839	16,839	13,300	01/10/2028	1.A FE
651639-AZ-9	NEWMONT CORP CO GUARNT		03/10/2022	BANK OF AMERICA NA		13,882,650	15,000,000	14,984,700	14,984,738		257		257		14,984,995		(1,102,345)	(1,102,345)	91,000	07/15/2032	2.A FE
65339K-CA-6	NEXTERA ENERGY CAPITAL CO GUARNT		01/10/2022	DEUTSCHE BANK SEC INC		480,785	500,000	498,905	498,906		1		1		498,907		(18,122)	(18,122)	1,208	01/15/2052	2.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SEC		03/31/2022	SCHEDULED REDEMPTION		91,840	91,840	91,840	91,840						91,840					12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC		03/31/2022	SCHEDULED REDEMPTION		181,521	181,521	181,521	181,521						181,521				1,511	09/30/2044	2.C PL
654106-AM-5	NIKE INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		470,380	500,000	498,315	498,374		7		7		498,381		(28,001)	(28,001)	7,969	03/27/2050	1.E FE
65557C-AZ-6	NORDEA BANK AB SR NT FRN 144A	D	03/15/2022	GOLDMAN, SACHS & CO		1,301,157	1,300,000	1,297,323	1,298,801		148		148		1,298,950		2,207	2,207	4,516	08/30/2023	1.F FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		03/03/2022	SCHEDULED REDEMPTION		244,728	244,728	244,728	244,728						244,728				2,426	02/28/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		03/03/2022	SCHEDULED REDEMPTION		916	916	916	916						916				22	02/28/2032	4.B PL
655844-BR-8	NORFOLK SOUTHERN CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		48,200	45,000	56,960	56,456		(70)		(70)		56,386		(8,186)	(8,186)	1,407	01/15/2046	2.A FE
655844-BZ-0	NORFOLK SOUTHERN CORP SR NT		03/24/2022	WELLS FARGO BANK, N.A.		5,120,000	5,000,000	5,164,950	5,122,744		(4,049)		(4,049)		5,118,695		1,305	1,305	125,083	08/01/2028	2.A FE
666807-BH-4	NORTHROP GRUMMAN CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		477,356	440,000	564,694	558,673		(838)		(838)		557,835		(80,479)	(80,479)	6,154	06/01/2043	2.A FE
666807-BP-6	NORTHROP GRUMMAN CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		267,778	270,000	304,641	302,867		(176)		(176)		302,691		(34,913)	(34,913)	4,594	10/15/2047	2.A FE
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT		03/15/2022	GOLDMAN, SACHS & CO		5,607	5,000	6,505	6,420		(12)		(12)		6,408		(801)	(801)	86	11/15/2040	2.A FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		03/20/2022	SCHEDULED REDEMPTION		316,917	316,917	316,917	316,917						316,917				2,938	04/20/2046	1.F FE
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		454,676	450,000	471,183	464,840		(659)		(659)		464,180		(9,505)	(9,505)	4,311	06/18/2026	2.B FE
62954H-AH-1	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	03/07/2022	BANK OF AMERICA NA		4,685,650	5,000,000	4,987,650	4,987,741		200		200		4,987,940		(302,290)	(302,290)	36,437	02/15/2032	2.B FE
649322-AH-7	NY & PRESBYTERIAN HOSPIT NT		03/10/2022	VARIOUS		7,293,575	8,985,000	8,870,838	8,876,791		944		944		8,877,735		(1,584,161)	(1,584,161)	125,374	08/01/2040	1.C FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		414,765	414,765	422,931	420,414		(5,649)		(5,649)		414,765				3,175	04/01/2046	1.A
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		198,478	198,478	198,881	198,770		(293)		(293)		198,478				1,397	10/01/2045	1.A
674599-CS-2	OCCIDENTAL PETROLEUM COR SR NT		03/09/2022	TENDER @ 100.250		25,062,500	25,000,000	24,876,500	24,902,213		2,116		2,116		24,904,329		95,671	95,671	558,333	08/15/2029	3.B FE
674599-CW-3	OCCIDENTAL PETROLEUM COR SR NT		03/09/2022	TENDER @ 100.875		10,087,500	10,000,000	9,987,000	9,992,974		488		488		9,993,462		6,538	6,538	251,833	08/15/2024	3.B FE
67502#-AA-6	OCEAN SPRAY CTL SER A-1		03/15/2022	SCHEDULED REDEMPTION		163,891	163,891	163,891	162,458		1,434		1,434		163,891				1,235	08/15/2036	2.C
67647E-AU-1	OCEANVIEW MTG TR 2021-5 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		411,922	411,922	411,600	411,611		311		311		411,922				2,314	10/01/2051	1.A
67091Y-AL-8	OCP CLO LTD 2015-9A CL A2R 144A	D	03/09/2022	VARIOUS		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				5,915	07/15/2027	1.A FE
67575N-BX-0	OCWEN MSTR ADV REC 2020-T1 CL BT1 144A		01/15/2022	SCHEDULED REDEMPTION		172,863	172,863	172,863	172,863		0		0		172,863				511	08/15/2052	1.C FE
67575N-BY-8	OCWEN MSTR ADV REC 2020-T1 CL CT1 144A		01/15/2022	SCHEDULED REDEMPTION		88,421	88,421	88,421	88,421		0		0		88,421				342	08/15/2052	1.F FE
67575N-BZ-5	OCWEN MSTR ADV REC 2020-T1 CL DT1 144A		01/15/2022	SCHEDULED REDEMPTION		315,789	315,789	315,789	315,789		0		0		315,789				1,611	08/15/2052	2.B FE
681919-BD-7	OMNICOM GRP INC SR NT		03/03/2022	BARCLAYS CAPITAL INC		9,599,600	10,000,000	9,982,300	9,983,305		282		282		9,983,587		(383,987)	(383,987)	156,000	08/01/2031	2.A FE
68233J-BB-9	ONCOR ELEC DELIVERY SR SEC		03/15/2022	GOLDMAN, SACHS & CO		465,637	490,000	568,554	564,961		(497)		(497)		564,464		(98,827)	(98,827)	8,473	04/01/2045	1.F FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		03/11/2022	SCHEDULED REDEMPTION		911,465	911,465	874,790	906,798		4,667		4,667		911,465				16,063	10/11/2030	1.A FM
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		241,236	241,236	243,083	242,986		(1,750)		(1,750)		241,236				1,306	05/01/2051	1.A
67100*-AA-6	ONY FUNDING, LLC RECVS BACKD NT SER 2020		01/15/2022	SCHEDULED REDEMPTION		6,436,214	6,436,214	6,436,214	6,436,214						6,436,214				67,580	12/31/2037	1.F FE
68389X-AV-7	ORACLE CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		385,296	400,000	465,105	456,974		(844)		(844)		456,131		(70,835)	(70,835)	11,897	07/08/2034	2.A FE
68389X-BH-7	ORACLE CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		719,024	800,000	961,392	948,628		(1,905)		(1,905)		946,724		(227,700)	(227,700)	20,704	07/15/2036	2.A FE
68389X-BJ-3	ORACLE CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		210,485	250,000	281,175	279,458		(172)		(172)		279,286		(68,801)	(68,801)	6,722	07/15/2046	2.A FE
68389X-BP-9	ORACLE CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		589,225	670,000	723,547	718,543		(519)		(519)		718,024		(128,799)	(128,799)	8,628	11/15/2037	2.A FE
68389X-CE-3	ORACLE CORP SR NT		03/04/2022	J P MORGAN SEC INC		7,162,125	7,500,000	7,488,375	7,489,156		191		191		7,489,347		(327,222)	(327,222)	97,630	03/25/2031	2.A FE
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		01/14/2022	CALLED @ 100.000		500,000	500,000	500,185	500,006		0		0		500,006		(6)	(6)	828	04/05/2023	2.B FE
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A		03/15/2022	SCHEDULED REDEMPTION		1,747,236	1,747,236	1,747,236	1,747,236						1,747,236				16,509	02/15/2027	1.F FE
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A		03/15/2022	SCHEDULED REDEMPTION		777,116	777,116	782,636	780,195		(3,079)		(3,079)		777,116				6,025	02/15/2028	1.F FE
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	02/22/2022	SCHEDULED REDEMPTION		67,797	67,797	67,831	67,825		(28)		(28)		67,797				175	08/20/2027	1.A FE
69701E-AA-4	PALMER SQ LN FDG LTD 2020-1A CL A1 144A	D	02/22/2022	SCHEDULED REDEMPTION		43,374	43,374	43,378			(4)		(4)		43,374				106	02/20/2028	1.A FE
69702B-AA-9	PALMER SQ LN FDG LTD 2021-3A CL A1 144A	D	01/20/2022	SCHEDULED REDEMPTION		369,778	369,778	369,778	369,778						369,778				1,668	07/20/2029	1.A FE
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	02/22/2022	SCHEDULED REDEMPTION		128,667	128,667	128,667	128,667						128,667				316	05/20/2029	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		02/28/2022	SCHEDULED REDEMPTION		840,765	840,765	866,915	848,007		(9,090)		(9,090)		840,765				14,349	07/31/2029	4.A FE
693304-AH-0	PECO ENERGY CO 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		38,212	31,000	42,251	41,402		(118)		(118)		41,284		(3,073)	(3,073)	851	10/01/2036	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
713448-CQ-9	PEPSICO INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		117,404	110,000	132,055	130,675		(137)		(137)		130,539		(13,135)	(13,135)	1,883	10/22/2044	1.E FE
713448-DP-0	PEPSICO INC SR NT		03/01/2022	BANK OF AMERICA NA		1,212,436	1,170,000	1,340,899	1,333,548		(828)		(828)		1,332,720		(120,284)	(120,284)	16,482	10/06/2046	1.E FE
69421*-AE-6	PEQ 2020 LLC TERM NT SER 2020-1 CLA-5		02/01/2022	SCHEDULED REDEMPTION		2,932	2,932	2,932	2,932						2,932				10	10/26/2031	1.E PL
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	03/01/2022	SCHEDULED REDEMPTION		251,619	251,619	157,891	206,067		45,553		45,553		251,619					11/01/2029	2.B FE
716540-BB-7	PETROLEOS MEXICANOS CO GUARNT	D	01/24/2022	MATURED		10,000,000	10,000,000	9,916,196	9,999,296		704		704		10,000,000				243,750	01/24/2022	3.C FE
718546-BA-1	PHILLIPS 66 CO GUARNT		01/27/2022	BARCLAYS CAPITAL INC		467,225	500,000	496,315	496,324		6		6		496,330		(29,105)	(29,105)	3,483	03/15/2052	2.A FE
718549-AD-0	PHILLIPS 66 PARTNERS LP SR NT		01/05/2022	BARCLAYS CAPITAL INC		1,617,324	1,525,000	1,636,539	1,632,926		(361)		(361)		1,632,564		(15,241)	(15,241)	14,437	10/01/2026	2.C FE
718549-AF-5	PHILLIPS 66 PARTNERS LP SR NT SER		01/07/2022	BARCLAYS CAPITAL INC		116,557	110,000	119,774	119,534		(40)		(40)		119,494		(2,936)	(2,936)	1,490	03/01/2028	2.C FE
693475-AW-5	PNC FINANCIAL SVCS SR NT		03/15/2022	VARIOUS		1,787,285	1,750,000	1,912,095	1,885,308		(3,629)		(3,629)		1,881,679		(94,394)	(94,394)	22,760	04/23/2029	1.G FE
693475-AX-3	PNC FINANCIAL SVCS SR NT		03/15/2022	GOLDMAN, SACHS & CO		692,566	700,000	707,525	705,274		(232)		(232)		705,042		(12,476)	(12,476)	11,830	07/23/2026	1.G FE
737679-DB-3	POTOMAC ELEC PWR 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		58,775	45,000	65,417	64,002		(197)		(197)		63,805		(5,030)	(5,030)	991	11/15/2037	1.F FE
737679-DE-7	POTOMAC ELEC PWR 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		112,277	110,000	130,420	129,387		(143)		(143)		129,245		(16,968)	(16,968)	2,308	03/15/2043	1.F FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		03/31/2022	SCHEDULED REDEMPTION		74,963	74,963	74,963	74,963						74,963					05/01/2039	2.C PL
74101#-AB-5	PRESIDIO FINANCE, LLC CL-A2 ABS		03/20/2022	SCHEDULED REDEMPTION		963,259	963,259	963,259	963,259						963,259				10,237	12/20/2036	2.B PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		03/01/2022	SCHEDULED REDEMPTION		156,716	156,716	156,667	156,688		28		28		156,716				2,109	03/01/2035	1.A FM
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		01/01/2022	SCHEDULED REDEMPTION		9,288	9,307	8,725	9,307		(19)		(19)		9,288				43	11/01/2035	4.B FM
74333B-AE-8	PROGRESS RESIDENTIAL 2019-SFR1 CL C 144A		02/01/2022	SCHEDULED REDEMPTION		5,291,000	5,291,000	5,290,766	5,290,893		107		107		5,291,000				33,686	08/01/2035	1.C FE
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		03/10/2022	SCHEDULED REDEMPTION		160,161	160,161	160,161	160,161						160,161				1,185	01/10/2041	1.E
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC		03/10/2022	SCHEDULED REDEMPTION		160,053	160,053	160,053	160,053						160,053				1,060	10/10/2041	1.E
74340X-BJ-9	PROLOGIS LP CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		1,053,959	998,257	1,202,997	1,149,292		(1,181)		(1,181)		1,148,104		(94,146)	(94,146)	17,598	09/15/2048	1.G FE
743674-BD-4	PROTECTIVE LIFE CORP SR NT 144A		03/15/2022	GOLDMAN, SACHS & CO		841,016	800,000	868,049	853,516		(1,502)		(1,502)		852,014		(10,998)	(10,998)	15,958	09/30/2028	2.A FE
74368C-AZ-7	PROTECTIVE LIFE GLBL SEC 144A		03/24/2022	STIFEL, NICOLAUS & CO		291,360	300,000	300,000	300,000						300,000		(8,640)	(8,640)	868	10/13/2023	1.E FE
743820-AA-0	PROV ST JOSEPH HLTH OBL NT SER 19A		03/15/2022	GOLDMAN, SACHS & CO		677,110	705,000	734,992	730,348		(638)		(638)		729,710		(52,600)	(52,600)	8,231	10/01/2029	1.D FE
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		03/01/2022	SCHEDULED REDEMPTION		144,491	144,491	146,003	144,473		17		17		144,491				939	02/01/2050	1.A
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A		03/01/2022	SCHEDULED REDEMPTION		632,697	632,697	632,203	632,218		479		479		632,697				3,544	10/01/2051	1.A
744320-BJ-0	PRUDENTIAL FINANCIAL INC JR SUB FRN		03/01/2022	DEUTSCHE BANK SEC INC		1,113,750	1,100,000	1,100,000							1,100,000		13,750	13,750	783	03/01/2052	2.A FE
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20		01/20/2022	MILLENNIUM ADVISORS		296,841	300,000	298,716	299,090		12		12		299,102		(2,261)	(2,261)	1,638	03/10/2026	1.G FE
74432Q-AQ-8	PRUDENTIAL FINL MTN DTD 12/14/06 SER D		03/15/2022	GOLDMAN, SACHS & CO		132,198	110,000	146,124	142,506		(361)		(361)		142,145		(9,947)	(9,947)	1,620	12/14/2036	1.G FE
74432Q-CD-5	PRUDENTIAL FINL SR NT MTN DTD 03/27/18		03/15/2022	GOLDMAN, SACHS & CO		931,401	900,000	1,121,632	1,113,902		(1,154)		(1,154)		1,112,747		(181,346)	(181,346)	18,777	03/27/2048	1.G FE
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		1,009,564	1,009,564	1,037,012	1,037,024		(27,460)		(27,460)		1,009,564				6,363	05/01/2050	1.A
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		823,948	823,948	800,839	764,162		59,786		59,786		823,948				4,044	06/01/2048	1.A
744448-CJ-8	PUBLIC SERVICE COLORADO 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		158,148	165,000	186,437	185,369		(148)		(148)		185,221		(27,074)	(27,074)	3,295	03/15/2043	1.F FE
745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG		03/15/2022	GOLDMAN, SACHS & CO		635,260	635,000	783,663	778,065		(779)		(779)		777,286		(142,026)	(142,026)	6,853	06/15/2048	1.F FE
746245-A*-0	PUREWEST FUNDING LLC SER A-2		03/20/2022	SCHEDULED REDEMPTION		1,425,773	1,425,773	1,425,773	1,425,773						1,425,773				21,103	12/19/2036	2.A FE
74735K-2A-9	QTEL INTL FIN CO GUARNT 144A	D	03/30/2022	VARIOUS		5,028,500	5,000,000	4,936,050	4,991,708		2,014		2,014		4,993,723		34,777	34,777	99,125	02/21/2023	1.G FE
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		03/10/2022	SCHEDULED REDEMPTION		44,787	44,787	44,787	44,787						44,787				279	02/10/2049	2.A
74922R-AP-5	RALI 2006-QS1 CL 3A1		01/01/2022	SCHDLD REDM/PRIN LOSS		61,140	55,389	44,486	61,140						61,140				3,188	06/01/2022	5.B FM
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	03/31/2022	SCHEDULED REDEMPTION		73,500	73,500	65,048	70,856		2,644		2,644		73,500				2,145	09/30/2027	1.E FE
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		03/01/2022	SCHEDULED REDEMPTION		196,102	196,102	196,930	196,892		(790)		(790)		196,102				1,064	07/01/2051	1.A
75513E-AD-3	RAYTHEON TECH CORP SR NT		03/09/2022	GOLDMAN, SACHS & CO		9,378,100	10,000,000	9,987,200	9,989,057		228		228		9,989,286		(611,186)	(611,186)	156,250	07/01/2030	2.A FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		2,497,014	2,497,014	2,524,716	2,524,731		(27,717)		(27,717)		2,497,014				17,311	02/01/2050	1.A
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		1,358,321	1,358,321	1,368,296	1,366,099		(7,778)		(7,778)		1,358,321				9,417	02/01/2050	1.A
G74448-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	01/12/2022	SCHEDULED REDEMPTION		220,830	220,830	220,830	220,830						220,830				3,243	10/12/2031	2.C FE
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		03/03/2022	ROYAL BANK OF CANADA		8,916,900	10,000,000	9,485,900	9,731,221		5,146		5,146		9,736,367		(819,467)	(819,467)	83,611	09/15/2030	2.C FE
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A		03/30/2022	MARKETAXESS		48,216	50,000	52,701	52,379		(113)		(113)		52,266		(4,051)	(4,051)	955	01/21/2027	1.E FE
760759-AS-9	REPUBLIC SVCS INC SR NT		01/07/2022	U.S. BANCORP		69,056	65,000	70,152	70,018		(22)		(22)		69,995		(939)	(939)	341	11/15/2027	2.B FE
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		03/25/2022	SCHDLD REDM/PRIN LOSS		96,131	96,131	66,241	39,444		56,687		56,687		96,131				140	04/25/2046	1.D FM
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11		03/25/2022	SCHEDULED REDEMPTION		44,952	44,952	37,985	43,179		1,773		1,773		44,952				93	02/25/2034	1.A FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL A16		02/01/2022	SCHEDULED REDEMPTION		8,327	8,327	8,325	8,327		0		0		8,327				66	06/01/2034	1.A FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		03/01/2022	SCHDLD REDM/PRIN LOSS		147,364	142,069	141,172	147,540		(175)		(175)		147,364				1,929	03/01/2036	4.B FM
G1263#-AA-7	RIDLEY TERMINALS SEC	A	03/31/2022	VARIOUS		472,433	472,433	460,622	443,043		29,390		29,390		472,433				45,033	12/22/2027	3.C PL
771196-BJ-0	ROCHE HOLDING INC CO GUARNT 144A		03/24/2022	J P MORGAN SEC INC		15,067,050	15,000,000	14,888,400	14,952,860		2,791		2,791		14,955,651		111,399	111,399	172,500	11/10/2025	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
771196-BK-7	ROCHE HOLDING INC CO GUARNT 144A		03/08/2022	DEUTSCHE BANK SEC INC		4,028,640	4,000,000	3,960,160	3,981,573		763		763		3,982,336		46,304	46,304	33,542	05/15/2026	1.C FE
772739-AQ-1	ROCK-TENN CO GUARNT		03/22/2022	CALLED @ 102.138		16,495,287	16,150,000	16,069,041	16,169,400		(4,705)		(4,705)		16,164,694		(14,694)	(14,694)	705,970	03/01/2023	2.B FE
775109-AZ-4	ROGERS COMMS IN CO GUARNT	A	03/15/2022	GOLDMAN, SACHS & CO		5,354	5,000	6,735	6,653		(11)		(11)		6,641		(1,287)	(1,287)	126	10/01/2043	2.A FE
775109-BB-6	ROGERS COMMS IN SR NT	A	03/15/2022	GOLDMAN, SACHS & CO		111,804	110,000	141,728	140,258		(204)		(204)		140,055		(28,251)	(28,251)	2,781	03/15/2044	2.A FE
74980E-AC-2	RR LTD 2019-7A CL A1A 144A	D	02/14/2022	CALLED @ 100.000		400,000	400,000	400,000	400,000						400,000				2,033	01/15/2033	1.A FE
74980E-AE-8	RR LTD 2019-7A CL A1B 144A	D	02/14/2022	CALLED @ 100.000		5,000,000	5,000,000	4,970,000	4,976,664		1,391		1,391		4,978,054		21,946	21,946	30,496	01/15/2033	1.A FE
78409V-AV-6	S&P GLBL INC CO GUARNT 144A		03/19/2022	CALLED @ 103.610		2,590,250	2,500,000	2,549,927			(2,090)		(2,090)		2,547,836		(47,836)	(47,836)	125,000	05/01/2024	1.G Z
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A		01/15/2022	SCHEDULED REDEMPTION		243,633	243,633	243,627	243,631		2		2		243,633				59	11/15/2023	1.A FE
80282K-BC-9	SANTANDER HLDGS USA SR NT		01/14/2022	J P MORGAN SEC INC		149,007	150,000	150,000							150,000		(993)	(993)	135	01/06/2028	2.A Z
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	03/15/2022	SCHEDULED REDEMPTION		284,800	284,800	284,800	284,800						284,800				3,916	09/15/2027	3.C
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		03/20/2022	SCHEDULED REDEMPTION		14,483	14,483	13,469	14,152		331		331		14,483				23	05/20/2034	1.A FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		03/20/2022	SCHEDULED REDEMPTION		102,068	102,068	95,710	98,219		3,848		3,848		102,068				138	05/20/2034	1.A FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		03/20/2022	SCHEDULED REDEMPTION		26,942	26,942	23,440	24,645		2,297		2,297		26,942				31	06/20/2036	1.A FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		03/01/2022	SCHEDULED REDEMPTION		63,886	63,886	64,715	64,305		(418)		(418)		63,886				571	04/01/2044	1.A
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		654,335	654,335	669,466	670,110		(15,775)		(15,775)		654,335				5,054	05/01/2045	1.A
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		617,209	617,209	619,909	619,137		(1,928)		(1,928)		617,209				4,559	07/01/2045	1.A
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		235,369	235,369	235,204	235,226		143		143		235,369				1,738	07/01/2045	1.A
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		03/01/2022	SCHEDULED REDEMPTION		310,249	310,249	318,864	318,864		(8,615)		(8,615)		310,249				2,347	08/01/2046	1.A
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		215,790	215,790	222,837	220,985		(5,195)		(5,195)		215,790				1,574	11/01/2046	1.A
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		382,170	382,170	385,335	384,700		(2,530)		(2,530)		382,170				2,713	02/01/2047	1.A
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		67,417	67,417	66,985	67,070		347		347		67,417				464	04/01/2047	1.A
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		521,324	521,324	533,136	533,136		(11,811)		(11,811)		521,324				4,250	07/01/2047	1.A
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		257,507	257,507	257,386	257,411		95		95		257,507				1,785	02/01/2048	1.A
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		415,540	415,540	407,424	409,160		6,379		6,379		415,540				3,070	03/01/2048	1.A
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		273,365	273,365	274,963	274,751		(1,386)		(1,386)		273,365				2,202	07/01/2048	1.A
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		292,625	292,625	292,579	292,591		35		35		292,625				2,577	09/01/2048	1.A
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		02/01/2022	SCHEDULED REDEMPTION		1,456,004	1,456,004	1,438,941	1,442,957		13,047		13,047		1,456,004				9,120	11/01/2048	1.A
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		136,054	136,054	138,264	137,718		(1,664)		(1,664)		136,054				1,145	03/01/2048	1.A
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		199,074	199,074	201,504	200,904		(1,830)		(1,830)		199,074				1,675	03/01/2048	1.A
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		121,422	121,422	123,030	122,303		(881)		(881)		121,422				1,118	10/01/2048	1.A
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		725,292	725,292	739,117	739,145		(13,853)		(13,853)		725,292				6,811	06/01/2049	1.A
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		269,060	269,060	273,082	272,255		(3,195)		(3,195)		269,060				2,527	06/01/2049	1.A
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		03/01/2022	SCHEDULED REDEMPTION		594,880	594,880	605,383	605,383		(10,503)		(10,503)		594,880				4,402	09/01/2049	1.A
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		03/01/2022	SCHEDULED REDEMPTION		496,435	496,435	503,029	503,029		(6,593)		(6,593)		496,435				3,673	09/01/2049	1.A
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		1,954,979	1,954,979	1,989,191	1,989,191		(34,212)		(34,212)		1,954,979				13,507	12/01/2049	1.A
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		253,176	253,176	256,341	255,588		(2,412)		(2,412)		253,176				1,748	12/01/2049	1.A
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		363,645	363,645	370,545	367,504		(3,859)		(3,859)		363,645				2,842	03/01/2049	1.A
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		679,298	679,298	698,992	698,997		(19,700)		(19,700)		679,298				7,059	08/01/2049	1.A
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		1,448,030	1,448,030	1,475,879	1,475,832		(27,802)		(27,802)		1,448,030				12,364	09/01/2049	1.A
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		643,061	643,061	657,832	657,832		(14,770)		(14,770)		643,061				5,061	02/01/2050	1.A
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		124,239	124,239	126,705	126,106		(1,867)		(1,867)		124,239				978	02/01/2050	1.A
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		2,230,144	2,230,144	2,285,201	2,285,229		(55,085)		(55,085)		2,230,144				16,925	03/01/2050	1.A
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		892,058	892,058	911,293	917,148		(25,090)		(25,090)		892,058				6,770	03/01/2050	1.A
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		255,648	255,648	258,444	258,282		(2,634)		(2,634)		255,648				1,409	06/01/2051	1.A
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		578,753	578,753	580,742	580,637		(1,884)		(1,884)		578,753				3,393	07/01/2051	1.A
81748C-AU-4	SEQUOIA MTG TR 2021-9 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		214,406	214,406	212,797	212,806		1,599		1,599		214,406				1,190	01/01/2052	1.A FE
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A		01/30/2022	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				36	01/30/2051	2.C FE
81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A		01/30/2022	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				778	07/30/2051	2.C FE
81762P-AE-2	SERVICENOW INC SR NT		03/09/2022	ROYAL BANK OF CANADA		4,337,400	5,000,000	4,843,000	4,859,413		2,921		2,921		4,862,335		(524,935)	(524,935)	36,944	09/01/2030	2.A FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		01/25/2022	SCHEDULED REDEMPTION		25,000	25,000	25,992	25,444		(444)		(444)		25,000				326	07/25/2049	2.C FE
822582-BQ-4	SHELL INTL FIN CO GUARNT	D	03/15/2022	GOLDMAN, SACHS & CO		238,519	240,000	276,984	274,946		(203)		(203)		274,743		(36,224)	(36,224)	3,387	05/10/2046	1.D FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		03/01/2022	SCHEDULED REDEMPTION		385,246	385,246	389,219	388,400		(3,154)		(3,154)		385,246				2,844	11/01/2046	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
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		03/15/2022	SCHEDULED REDEMPTION		87,482	87,482	87,482	87,482						87,482				822	06/15/2038	1.F PL
90228#-AA-1	SHORT HILLS CTL PTC		03/10/2022	SCHEDULED REDEMPTION		2,651	2,651	2,651	2,651						2,651				22	04/10/2056	1.D PL
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		760,532	760,532	760,331	760,310		222		222		760,532				3,851	07/20/2037	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		03/17/2022	SCHEDULED REDEMPTION		90,554	90,554	90,510	90,511		43		43		90,554				448	08/17/2051	1.F FE
828807-CW-5	SIMON PROPERTY GRP LP SR NT		03/31/2022	DEUTSCHE BANK SEC INC		10,074,400	10,000,000	9,940,100	9,973,390		1,601		1,601		9,974,992		99,408	99,408	237,417	01/15/2026	1.G FE
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		03/15/2022	SCHEDULED REDEMPTION		216,034	216,034	216,034	216,034						216,034				302	01/15/2053	1.A FE
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2022	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235				15,912	01/01/2028	1.F
83368R-AW-2	SOCIETE GENERALE SR NT 144A	D	01/12/2022	BANK OF AMERICA NA		7,575,000	7,500,000	7,465,350	7,471,284		113		113		7,471,397		103,603	103,603	107,500	01/22/2030	2.B FE
833794-AB-6	SODEXO INC CO GUARNT 144A	C	03/17/2022	HSBC SECURITIES INC		9,376,600	10,000,000	10,000,000	10,000,000						10,000,000		(623,400)	(623,400)	117,025	04/16/2031	2.A FE
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		03/01/2022	SCHEDULED REDEMPTION		1,009,038	1,009,038	931,835	925,490		83,548		83,548		1,009,038				7,517	11/01/2046	1.A
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		03/20/2022	SCHEDULED REDEMPTION		42,500	42,500	42,500	42,500						42,500				363	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A		03/20/2022	SCHEDULED REDEMPTION		44,000	44,000	44,000	44,000						44,000				258	08/20/2051	2.B FE
835495-AL-6	SONOCO PRODUCTS CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		564,688	587,000	620,330	615,808		(659)		(659)		615,149		(50,461)	(50,461)	6,930	05/01/2030	2.B FE
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		02/15/2022	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				4,160	08/15/2048	1.F
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		03/05/2022	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,500	03/05/2023	1.E
845011-AC-9	SOUTHWEST GAS CORP SR NT		03/11/2022	SMBC NIKKO		1,800,300	2,000,000	1,997,480	1,997,840		48		48		1,997,888		(197,588)	(197,588)	11,000	06/15/2030	2.A FE
845011-AE-5	SOUTHWEST GAS CORP SR NT		03/18/2022	MARKETAXESS		250,910	250,000	249,068							249,068		1,843	1,843		03/15/2032	2.A FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2022	SCHEDULED REDEMPTION		114,708	114,708	114,708	114,708						114,708					06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		03/31/2022	SCHEDULED REDEMPTION		108,578	108,578	108,578	108,578						108,578				1,439	06/30/2036	2.C PL
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		03/20/2022	SCHEDULED REDEMPTION		156,250	156,250	169,929	166,407		(10,157)		(10,157)		156,250				1,871	03/20/2025	2.A FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		03/25/2022	SCHEDULED REDEMPTION		37,500	37,500	37,484	37,493		7		7		37,500				369	02/25/2044	1.G FE
853254-BZ-2	STANDARD CHARTERED PLC SR NT 144A	D	03/03/2022	MARKETAXESS		2,114,730	2,250,000	2,250,000	2,250,000						2,250,000		(135,270)	(135,270)	21,203	01/14/2027	1.G FE
853254-CH-1	STANDARD CHARTERED PLC SUB 144A	D	03/03/2022	VARIOUS		2,620,955	2,700,000	2,700,000							2,700,000		(79,045)	(79,045)	7,706	01/12/2033	2.B FE
857477-AN-3	STATE STREET CORP SR NT		03/24/2022	SMBC NIKKO		1,014,170	1,000,000	1,012,810	1,004,230		(332)		(332)		1,003,898		10,272	10,272	9,350	12/16/2024	1.F FE
858119-BN-9	STEEL DYNAMICS INC SR NT		03/09/2022	BARCLAYS CAPITAL INC		6,495,300	7,000,000	6,951,210	6,959,324		1,299		1,299		6,960,624		(465,324)	(465,324)	46,842	10/15/2027	2.C FE
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		03/01/2022	SCHEDULED REDEMPTION		182,013	182,013	182,013	182,013						182,013					03/01/2024	1.D FE
86206@-AA-7	STONEHENGE CPTL SEC		01/31/2022	SCHEDULED REDEMPTION		289,571	289,571	289,571	289,571						289,571					07/31/2026	1.D FE
86209*-AA-6	STONEHENGE OH RURAL FND CO GUARNT SER B2		03/01/2022	SCHEDULED REDEMPTION		187,100	187,100	187,100	187,100						187,100				1,980	03/01/2029	1.E Z
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		03/01/2022	SCHEDULED REDEMPTION		173,064	173,064	156,298	167,141		5,923		5,923		173,064				1,042	09/01/2034	1.A FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		03/01/2022	SCHEDULED REDEMPTION		128,159	128,159	115,080	120,369		7,791		7,791		128,159				597	09/01/2034	1.A FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		03/01/2022	SCHEDULED REDEMPTION		86,566	86,566	74,421	81,898		4,668		4,668		86,566				484	04/01/2034	1.A FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		03/01/2022	SCHEDULED REDEMPTION		15,481	15,481	15,305	15,384		97		97		15,481				80	07/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		03/19/2022	SCHEDULED REDEMPTION		56,114	56,114	51,889	53,467		2,647		2,647		56,114				106	11/19/2033	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		03/19/2022	SCHEDULED REDEMPTION		100,386	100,386	90,724	95,319		5,068		5,068		100,386				172	05/19/2034	1.A FM
863667-AH-4	STRYKER CORP SR NT		03/29/2022	GOLDMAN, SACHS & CO		10,050,900	10,000,000	9,999,100	9,999,619		23		23		9,999,643		51,257	51,257	140,625	11/01/2025	2.A FE
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT	D	03/04/2022	SMBC NIKKO		587,994	600,000	642,050	636,130		(776)		(776)		635,354		(47,360)	(47,360)	10,679	01/15/2030	1.G FE
86562M-BA-7	SUMITOMO MITSUI FINL GRP SR NT FRN	D	01/05/2022	MIZUHO SEC USA INC		3,008,181	2,981,000	2,997,506	2,987,879		(72)		(72)		2,987,807		20,374	20,374	6,516	07/19/2023	1.G FE
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		01/30/2022	SCHEDULED REDEMPTION		54,466	54,466	54,446	54,449		17		17		54,466				456	02/01/2055	1.G FE
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		01/30/2022	SCHEDULED REDEMPTION		37,136	37,136	37,126	37,127		9		9		37,136				253	10/30/2030	1.G FE
86765B-AT-6	SUNOCO LOGISTICS PARTNER CO GUARNT		01/06/2022	BARCLAYS CAPITAL INC		85,082	80,000	86,555	86,334		(33)		(33)		86,301		(1,220)	(1,220)	1,517	07/15/2026	2.C FE
86772H-AA-5	SUNRUN CALLISTO ISS 2021-2A CL A 144A		01/30/2022	SCHEDULED REDEMPTION		80,800	80,800	80,769	80,770		30		30		80,800				622	01/30/2057	1.G FE
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		01/30/2022	SCHEDULED REDEMPTION		208,620	208,620	208,602	208,604		16		16		208,620				2,566	01/30/2052	1.G FE
86803U-AD-3	SUNTORY HLDGS LTD SR NT 144A	D	01/20/2022	ROYAL BANK OF CANADA		202,168	200,000	199,672	199,812		4		4		199,816		2,352	2,352	1,225	10/16/2024	2.B FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		02/25/2022	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				463	11/25/2048	2.B FE
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A		02/25/2022	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				286	08/25/2051	2.B FE
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A		02/25/2022	SCHEDULED REDEMPTION		43,813	43,813	43,761	43,762		51		51		43,813				213	08/25/2051	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		656,250	656,250	655,988	656,024		226		226		656,250				2,990	09/20/2045	1.F FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		03/01/2022	SCHDLD REDM/PRIN LOSS		132,351	132,351	107,653	55,299		77,052		77,052		132,351				469	01/01/2037	1.D FM
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		02/01/2022	SCHDLD REDM/PRIN LOSS		26,790	26,595	22,195	13,805		12,985		12,985		26,790				303	04/01/2036	1.D FM
878742-AV-7	TECK RES LTD CO GUARNT	A	01/15/2022	MATURED		2,563,000	2,563,000	2,523,222	2,562,812		188		188		2,563,000				298,371	01/15/2022	2.C FE
879360-AE-5	TELEDYNE TECHNOLOGIES INC SR NT		03/02/2022	DEUTSCHE BANK SEC INC		14,352,750	15,000,000	15,346,000	15,331,705		(5,636)		(5,636)		15,326,069		(973,319)	(973,319)	175,313	04/01/2031	2.C FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		03/30/2022	SCHEDULED REDEMPTION		281,356	281,356	281,356	281,356						281,356				4,257	12/30/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	01/01/2022	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				1,846	04/01/2037	3.A FE
88105#-AA-3	TERRAFORM PHX SR NT		03/31/2022	SCHEDULED REDEMPTION		256,813	256,813	256,813	256,813						256,813					12/31/2043	2.C PL
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		180,008	170,000	208,794	206,769		(201)		(201)		206,568		(26,560)	(26,560)	2,391	05/15/2048	1.E FE
882508-BF-0	TEXAS INSTRUMENTS INC SR NT		03/04/2022	BAIRD, ROBERT W. & CO		108,836	100,000	115,740	114,301		(125)		(125)		114,176		(5,340)	(5,340)	1,862	03/15/2039	1.E FE
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		383,194	383,194	383,129	383,146		48		48		383,194				2,323	08/21/2045	1.F FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		89,412	89,412	89,384	89,388		24		24		89,412				981	08/21/2045	2.B FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		473,379	473,379	473,238	473,258		121		121		473,379				2,211	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		240,000	240,000	239,927	239,934		66		66		240,000				896	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		03/20/2022	SCHEDULED REDEMPTION		236,055	236,055	235,955	235,965		91		91		236,055				1,343	02/20/2046	2.B FE
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		400,044	400,044	399,973	399,978		67		67		400,044				1,982	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		360,000	360,000	359,938	359,940		60		60		360,000				1,552	08/20/2046	1.F FE
G9523#-AF-5	THE WEIR GROUP PLC SER B SR NT	D	02/16/2022	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				427,000	02/16/2022	3.A
883556-BM-3	THERMO FISHER SCIENTIFIC SR NT		02/07/2022	CALLED @ 107.114		21,422,800	20,000,000	19,971,600	19,987,538		295		295		19,987,834		12,166	12,166	1,528,244	12/15/2025	2.A FE
884903-BT-1	THOMSON REUTERS CORP SR NT	A	03/15/2022	GOLDMAN, SACHS & CO		628,350	613,000	644,897	630,039		(1,528)		(1,528)		628,512		(162)	(162)	9,965	09/29/2024	2.B FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		03/01/2022	SCHEDULED REDEMPTION		238,987	238,987	231,556	228,606		10,382		10,382		238,987				1,819	07/01/2048	1.A
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		258,966	258,966	256,336	256,892		2,074		2,074		258,966				2,329	11/01/2048	1.A
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		500,000	500,000	499,783	499,948		52		52		500,000				2,322	08/20/2045	1.F FE
88731E-AF-7	TIME WARNER ENT SR SEC		03/01/2022	BARCLAYS CAPITAL INC		1,065,770	1,000,000	1,189,016	1,086,665		(12,295)		(12,295)		1,074,370		(8,600)	(8,600)	39,083	03/15/2023	2.C FE
893574-AK-9	TRANSCONT GAS PIPE LINE SR NT		03/15/2022	GOLDMAN, SACHS & CO		308,793	300,000	317,962	313,838		(426)		(426)		313,412		(4,619)	(4,619)	6,067	03/15/2028	2.A FE
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		03/17/2022	SCHEDULED REDEMPTION		585,032	585,032	584,891	584,910		122		122		585,032				2,566	10/17/2050	1.F FE
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		03/17/2022	SCHEDULED REDEMPTION		245,068	245,068	244,945	244,988		80		80		245,068				2,080	04/17/2049	1.F FE
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		03/19/2022	SCHEDULED REDEMPTION		299,127	299,127	299,099	299,104		23		23		299,127				1,215	11/19/2050	1.F FE
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A		01/31/2022	SCHEDULED REDEMPTION		2,739,750	2,739,750	2,739,750	2,739,750						2,739,750				97,864	07/31/2033	2.A FE
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		03/20/2022	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,302	1,062,325		175		175		1,062,500				4,982	09/20/2045	1.F FE
89680Y-AD-7	TRITON INTL LTD SR SEC 144A	D	03/17/2022	VARIOUS		877,611	900,000	899,361	899,490		67		67		899,557		(21,946)	(21,946)	4,416	08/01/2023	2.C FE
87267C-AA-6	TRP LLC 2021-1 CL A 144A		03/17/2022	SCHEDULED REDEMPTION		69,631	69,631	69,616	69,617		14		14		69,631				320	06/19/2051	1.F FE
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC		03/15/2022	SCHEDULED REDEMPTION		53,905	53,905	54,277	54,261		(356)		(356)		53,905				383	05/15/2034	1.G
902494-AT-0	TYSON FOODS INC CO GUARNT		03/15/2022	CALLED @ 100.000		3,500,000	3,500,000	3,584,295	3,504,680		(2,112)		(2,112)		3,502,568		(2,568)	(2,568)	39,375	06/15/2022	2.B FE
902494-AX-1	TYSON FOODS INC CO GUARNT		03/24/2022	BANK OF AMERICA NA		8,161,389	7,985,000	8,197,720	8,065,157		(7,084)		(7,084)		8,058,073		103,316	103,316	195,377	08/15/2024	2.B FE
902674-XN-5	UBS AG LONDON SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		320,357	305,000	388,936	385,234		(422)		(422)		384,812		(64,455)	(64,455)	3,088	06/26/2048	1.D FE
90351D-AF-4	UBS GRP FUNDING CO GUARNT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		1,125,300	1,100,000	1,193,237	1,164,210		(2,988)		(2,988)		1,161,223		(35,923)	(35,923)	19,158	04/15/2026	1.G FE
90351D-AH-0	UBS GRP FUNDING CO GUARNT 144A	D	02/01/2022	MATURED		5,000,000	5,000,000	4,997,000	4,999,951		49		49		5,000,000				132,500	02/01/2022	1.G FE
90351D-AB-3	UBS GRP FUNDING SR NT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		112,840	110,000	122,902	119,221		(505)		(505)		118,717		(5,876)	(5,876)	2,181	09/24/2025	1.G FE
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	01/04/2022	J P MORGAN SEC INC		757,470	750,000	779,755	758,901		(313)		(313)		758,588		(1,118)	(1,118)	3,127	05/23/2023	1.G FE
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	03/15/2022	VARIOUS		2,444,406	2,255,000	2,506,415	2,491,112		(1,876)		(1,876)		2,489,236		(44,830)	(44,830)	30,642	03/23/2028	1.G FE
90265E-AV-2	UDR INC CO GUARMTN DTD 02/26/21		03/04/2022	U.S. BANCORP		17,892,350	20,000,000	19,918,400	19,923,359		1,088		1,088		19,924,447		(2,032,097)	(2,032,097)	95,667	06/15/2033	2.A FE
907818-EB-0	UNION PACIFIC CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		880,983	900,000	923,186	920,474		(282)		(282)		920,193		(39,210)	(39,210)	19,069	02/01/2035	2.A FE
907818-EV-6	UNION PACIFIC CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		193,667	185,000	223,166	220,532		(364)		(364)		220,168		(26,501)	(26,501)	4,204	09/10/2038	2.A FE
907818-EW-4	UNION PACIFIC CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		128,789	120,000	143,232	142,119		(111)		(111)		142,009		(13,220)	(13,220)	2,805	09/10/2048	2.A FE
907818-EY-0	UNION PACIFIC CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		318,451	305,000	354,398	345,613		(1,205)		(1,205)		344,409		(25,958)	(25,958)	6,258	09/10/2028	2.A FE
90783V-AA-3	UNION PACIFIC RAILROAD PTC		01/02/2022	SCHEDULED REDEMPTION		1,269,198	1,269,198	1,269,198	1,269,198						1,269,198				32,250	01/02/2029	1.D
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2022	SCHEDULED REDEMPTION		875,492	875,492	875,492	875,492						875,492				27,035	01/02/2031	1.D FE
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		01/07/2022	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				586	01/07/2026	3.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		02/25/2022	SCHEDULED REDEMPTION		5,781	5,781	5,781	5,781						5,781				120	08/25/2031	1.F FE
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		03/15/2022	SCHEDULED REDEMPTION		29,836	29,836	29,836	29,836						29,836				837	09/15/2051	2.B FE
911312-BK-1	UNITED PARCEL SERVICE SR NT		02/24/2022	ROYAL BANK OF CANADA		10,026,975	9,940,000	9,862,468	9,920,582		2,421		2,421		9,923,003		103,972	103,972	101,471	04/01/2023	1.G FE
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		365,299	305,000	416,526	410,069		(896)		(896)		409,173		(43,875)	(43,875)	7,340	04/15/2040	2.A FE
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		743,451	705,000	860,132	851,853		(1,096)		(1,096)		850,757		(107,306)	(107,306)	9,341	06/01/2042	2.A FE
913017-CA-5	UNITED TECHNOLOGIES CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		9,964	10,000	11,824	11,744		(11)		(11)		11,733		(1,769)	(1,769)	141	05/15/2045	2.A FE
913017-CP-2	UNITED TECHNOLOGIES CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		83,874	85,000	100,045	99,451		(82)		(82)		99,369		(15,495)	(15,495)	1,272	05/04/2047	2.A FE
913017-CW-7	UNITED TECHNOLOGIES CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		296,251	280,000	335,092	330,933		(510)		(510)		330,423		(34,172)	(34,172)	4,188	11/16/2038	2.A FE
90355R-AY-8	UNITED WHOLESALE MTG 2021-INV3 A15 144A		03/01/2022	SCHEDULED REDEMPTION		253,401	253,401	252,807	252,823		578		578		253,401				1,468	11/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A		03/01/2022	SCHEDULED REDEMPTION		124,509	124,509	125,190	125,148		(639)		(639)		124,509				605	06/01/2051	1.A
91324P-BZ-4	UNITEDHEALTH GRP INC SR NT		03/25/2022	BARCLAYS CAPITAL INC		5,744,580	5,716,000	5,563,097	5,690,485		5,485		5,485		5,695,971		48,609	48,609	97,807	02/15/2023	1.F FE
91324P-CD-2	UNITEDHEALTH GRP INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		125,197	120,000	135,684	134,647		(103)		(103)		134,544		(9,347)	(9,347)	2,578	03/15/2043	1.F FE
91324P-DL-3	UNITEDHEALTH GRP INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		623,940	600,000	802,778	795,218		(1,131)		(1,131)		794,087		(170,147)	(170,147)	6,517	06/15/2048	1.F FE
91324P-DU-3	UNITEDHEALTH GRP INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		95,576	100,000	105,580	105,325		(25)		(25)		105,299		(9,723)	(9,723)	2,179	08/15/2049	1.F FE
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1		01/02/2022	SCHEDULED REDEMPTION		190,766	190,766	214,623	191,702		(936)		(936)		190,766				5,155	07/02/2025	1.D FE
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		03/28/2022	SCHEDULED REDEMPTION		71,064	71,064	71,062	71,062		2		2		71,064				350	02/28/2051	1.F FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		01/08/2022	SCHEDULED REDEMPTION		228,020	228,020	228,020	228,020						228,020				4,652	09/08/2039	1.G FE
91913Y-AW-0	VALERO ENERGY CORP SR NT		03/15/2022	GOLDMAN, SACHS & CO		254,923	250,000	265,749	262,596		(326)		(326)		262,270		(7,347)	(7,347)	4,611	04/01/2029	2.B FE
91914J-AA-0	VALERO ENERGY PARTNERS SR NT		01/05/2022	MORGAN STANLEY CPTL		1,099,080	1,000,000	1,111,390	1,107,953		(346)		(346)		1,107,606		(8,526)	(8,526)	2,674	12/15/2026	2.B FE
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		03/15/2022	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				350	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		03/15/2022	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				177	07/15/2044	1.G FE
92343V-DC-5	VERIZON COMMS SR NT		03/09/2022	TENDER @ 106.461		1,064,610	1,000,000	1,036,565	1,034,581		(197)		(197)		1,034,384		(34,384)	(34,384)	87,985	08/15/2046	2.A FE
92343V-EA-8	VERIZON COMMS SR NT		03/15/2022	GOLDMAN, SACHS & CO		357,830	335,000	389,198	382,250		(720)		(720)		381,531		(23,700)	(23,700)	9,087	08/10/2033	2.A FE
92553P-AX-0	VIACOM INC SR NT		03/18/2022	CALLED @ 103.996		5,199,800	5,000,000	4,959,600	4,989,530		952		952		4,990,482		9,518	9,518	289,678	04/01/2024	2.B FE
92556V-AF-3	VIATRIS INC CO GUARNT		01/21/2022	CREDIT SUISSE SEC LLC		2,029,340	2,000,000	2,307,134	2,305,966		(458)		(458)		2,305,509		(276,169)	(276,169)	7,333	06/22/2050	2.C FE
92826C-AF-9	VISA INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		150,240	140,000	174,552	172,487		(205)		(205)		172,282		(22,043)	(22,043)	1,555	12/14/2045	1.D FE
92826C-AJ-1	VISA INC SR NT		03/04/2022	BAIRD, ROBERT W. & CO		103,103	100,000	113,960	113,199		(66)		(66)		113,133		(10,030)	(10,030)	1,754	09/15/2047	1.D FE
92838@-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		03/31/2022	SCHEDULED REDEMPTION		148,033	148,033	148,033	148,033						148,033				951	10/14/2049	1.F PL
92852L-AA-7	VITERRA FINANCE BV CO GUARNT 144A	D	03/17/2022	VARIOUS		1,215,201	1,300,000	1,296,308	1,296,799		154		154		1,296,953		(81,752)	(81,752)	10,678	04/21/2026	2.C FE
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		01/30/2022	SCHEDULED REDEMPTION		722,890	722,890	722,936	722,936		(47)		(47)		722,890				7,988	07/31/2051	1.G FE
G1265@-AA-7	VIVINT SOLAR INC SEC		02/28/2022	CALLED @ 103.671		685,916	661,627	648,394	646,892		1,601		1,601		648,494		13,133	13,133	161,508	05/26/2023	3.A PL
928563-AB-1	VMWARE INC SR NT		01/18/2022	CALLED @ 101.279		10,127,900	10,000,000	9,625,600	9,933,884		4,811		4,811		9,938,695		61,305	61,305	248,358	08/21/2022	2.C FE
928563-AC-9	VMWARE INC SR NT		01/07/2022	BANK OF AMERICA NA		945,236	875,000	960,129	957,828		(383)		(383)		957,444		(12,208)	(12,208)	13,271	08/21/2027	2.C FE
92857W-AZ-3	VODAFONE GRP PLC SR NT	D	03/14/2022	BARCLAYS CAPITAL INC		8,566,239	8,539,000	8,236,719	8,506,513		9,101		9,101		8,515,614		50,625	50,625	100,808	09/26/2022	2.B FE
928668-AT-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	03/15/2022	GOLDMAN, SACHS & CO		193,038	185,000	201,149	196,757		(609)		(609)		196,147		(3,109)	(3,109)	2,947	11/13/2025	2.A FE
928668-AU-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	03/15/2022	GOLDMAN, SACHS & CO		95,412	90,000	101,540	99,616		(267)		(267)		99,349		(3,937)	(3,937)	1,473	11/13/2028	2.A FE
928881-AA-9	VONTIER CORP SR NT 144A		01/19/2022	EXCHANGE		4,993,934	5,000,000	4,992,750	4,993,865		69		69		4,993,934				27,000	04/01/2026	2.C FE
928881-AC-5	VONTIER CORP SR NT 144A		01/19/2022	EXCHANGE		31,297,109	31,500,000	31,282,745	31,295,573		1,536		1,536		31,297,109				226,800	04/01/2028	2.C FE
928881-AE-1	VONTIER CORP SR NT 144A		01/19/2022	EXCHANGE		33,377,033	33,500,000	33,367,370	33,376,455		578		578		33,377,033				296,475	04/01/2031	2.C FE
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		02/15/2022	SCHEDULED REDEMPTION		690,285	690,285	648,612	647,308		42,977		42,977		690,285				4,815	11/15/2050	1.F FE
92976G-AG-6	WACHOVIA BANK NA SUB NT		03/15/2022	GOLDMAN, SACHS & CO		2,138,724	1,800,000	2,516,306	2,466,060		(7,520)		(7,520)		2,458,540		(319,816)	(319,816)	66,105	02/01/2037	2.A FE
931142-EC-3	WALMART INC SR NT		03/15/2022	GOLDMAN, SACHS & CO		235,301	220,000	264,264	261,983		(228)		(228)		261,755		(26,454)	(26,454)	1,931	06/29/2048	1.C FE
254687-EH-5	WALT DISNEY CO/THE CO GUARNT		03/15/2022	GOLDMAN, SACHS & CO		315,924	240,000	357,342	348,371		(1,128)		(1,128)		347,243		(31,319)	(31,319)	5,409	11/15/2037	2.A FE
25468P-DN-3	WALT DISNEY CO/THE SR NT		03/04/2022	BAIRD, ROBERT W. & CO		35,848	40,000	40,427	40,410		(2)		(2)		40,408		(4,560)	(4,560)	727	07/30/2046	2.A FE
929227-B6-2	WAMU 2002-S8 CL 1A6		03/01/2022	SCHEDULED REDEMPTION		27,943	27,943	28,642	28,658		(715)		(715)		27,943				357	01/01/2033	1.A FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		03/01/2022	SCHDLD REDM/PRIN LOSS		267,949	268,088	240,806	242,871		25,078		25,078		267,949				1,824	02/01/2037	1.D FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		03/01/2022	SCHDLD REDM/PRIN LOSS		224,222	175,780	185,289	220,311		3,911		3,911		224,222				1,517	04/01/2037	1.D FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		03/25/2022	SCHEDULED REDEMPTION		136,046	136,046	127,203	129,792		6,254		6,254		136,046				241	10/25/2044	1.A FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		03/25/2022	SCHEDULED REDEMPTION		72,558	72,558	65,665	67,411		5,147		5,147		72,558				131	10/25/2044	1.D FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		03/01/2022	SCHEDULED REDEMPTION		94,141	94,141	93,424	93,751		389		389		94,141				516	03/01/2035	1.A FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		03/01/2022	SCHEDULED REDEMPTION		120,844	120,844	102,671	110,563		10,282		10,282		120,844				662	03/01/2035	1.A FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		03/01/2022	SCHDLD REDM/PRIN LOSS		72,564	52,082	62,552	71,398		1,166		1,166		72,564				396	09/01/2036	1.D FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		03/01/2022	SCHEDULED REDEMPTION		9,076	9,076	8,646	8,873		203		203		9,076				54	09/01/2033	1.A FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		03/01/2022	SCHDLD REDM/PRIN LOSS		434,946	441,135	363,639	331,387		103,560		103,560		434,946				2,728	12/01/2036	1.D FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		03/25/2022	SCHEDULED REDEMPTION		24,286	24,286	19,854	21,318		2,968		2,968		24,286				30	04/25/2045	1.A FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		03/01/2022	SCHDLD REDM/PRIN LOSS		733,573	730,848	636,615	659,402		74,171		74,171		733,573				4,891	08/01/2036	1.D FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		03/01/2022	SCHEDULED REDEMPTION		121,175	121,175	116,670	119,542		1,633		1,633		121,175				1,620	11/01/2033	1.A FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		03/01/2022	SCHDLD REDM/PRIN LOSS		296,154	287,128	253,719	260,101		36,053		36,053		296,154				2,167	01/01/2037	1.D FM
94106B-AE-1	WASTE CONNECTIONS INC SR NT		03/23/2022	BNP PARIBAS SEC CORP		581,052	600,000	599,550			2		2		599,552		(18,500)	(18,500)	853	06/01/2032	2.A FE
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST		03/15/2022	SCHEDULED REDEMPTION		463,948	433,948	438,287	435,242		(1,294)		(1,294)		433,948		30,000	30,000	4,262	04/15/2025	2.A
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		03/10/2022	SCHEDULED REDEMPTION		413,039	413,039	413,039	413,039						413,039				3,682	12/10/2029	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
947890-AH-2	WEBSTER FINANCIAL CORP SR NT		01/05/2022	STIFEL, NICOLAUS & CO		788,475	750,000	794,918	791,707		(640)		(640)		791,067		(2,592)	(2,592)	12,943	02/15/2024	2.B FE
94876Q-AA-4	WEIR GRP PLC SR NT 144A	D	03/15/2022	BARCLAYS CAPITAL INC		1,602,386	1,700,000	1,696,158	1,696,622		156		156		1,696,778		(94,392)	(94,392)	12,882	05/13/2026	3.A FE
949746-TD-3	WELLS FARGO & CO PERP JR SUB FRN		01/20/2022	WELLS FARGO BANK, N.A.		858,375	850,000	850,000	850,000						850,000		8,375	8,375	3,158	03/15/2170	2.B FE
94974B-GK-0	WELLS FARGO & CO SR NT		03/15/2022	GOLDMAN, SACHS & CO		9,625	10,000	11,348	11,291		(8)		(8)		11,283		(1,658)	(1,658)	147	05/01/2045	2.A FE
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20		03/10/2022	WELLS FARGO BANK, N.A.		14,008,800	15,000,000	15,000,000	15,000,000						15,000,000		(991,200)	(991,200)	228,265	02/11/2031	2.A FE
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19		03/15/2022	GOLDMAN, SACHS & CO		346,199	335,000	380,146	372,651		(1,037)		(1,037)		371,614		(25,415)	(25,415)	8,998	01/24/2029	2.A FE
94974B-FC-9	WELLS FARGO & CO SR NT MTN DTD 03/08/12		03/08/2022	MATURED		2,449,000	2,449,000	2,452,551	2,449,079		(79)		(79)		2,449,000				47,723	03/08/2022	2.A FE
94974B-FJ-4	WELLS FARGO & CO SR SUB SER M		01/25/2022	TENDER @ 102.785		513,925	500,000	513,210	502,805		(164)		(164)		502,641		(2,641)	(2,641)	21,688	02/13/2023	2.B FE
94974B-FY-1	WELLS FARGO & CO SUB		01/06/2022	U.S. BANCORP		2,053,387	1,900,000	2,083,996	2,077,588		(1,927)		(1,927)		2,075,661		(22,274)	(22,274)	8,006	06/03/2026	2.B FE
94974B-GE-4	WELLS FARGO & CO SUB		03/15/2022	GOLDMAN, SACHS & CO		319,399	310,000	370,126	367,602		(352)		(352)		367,250		(47,851)	(47,851)	5,326	11/04/2044	2.B FE
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15		03/15/2022	VARIOUS		4,908,995	4,470,000	4,998,720	4,978,220		(3,220)		(3,220)		4,975,000		(66,005)	(66,005)	92,321	07/22/2027	2.B FE
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		03/25/2022	SCHDLD REDM/PRIN LOSS		203,533	195,429	158,928	201,880		1,652		1,652		203,533				236	06/25/2037	2.B FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		03/01/2022	SCHDLD REDM/PRIN LOSS		66,642	68,304	45,869	33,752		32,890		32,890		66,642				445	12/04/2037	1.D FM
94980V-AG-3	WELLS FARGO BANK NA SUB		03/15/2022	GOLDMAN, SACHS & CO		947,360	800,000	1,114,187	1,091,523		(3,385)		(3,385)		1,088,138		(140,778)	(140,778)	26,577	08/26/2036	2.A FE
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		03/01/2022	SCHEDULED REDEMPTION		4,595	4,595	4,489	4,583		12		12		4,595				21	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		03/01/2022	SCHEDULED REDEMPTION		7,345	7,345	7,073	7,321		25		25		7,345				47	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		03/01/2022	SCHEDULED REDEMPTION		103,173	103,173	94,790	102,166		1,007		1,007		103,173				660	07/01/2034	1.A FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		564,582	564,582	542,969	528,749		35,833		35,833		564,582				4,506	07/01/2047	1.A
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		1,018,671	1,018,671	1,043,661	1,043,661		(24,989)		(24,989)		1,018,671				6,852	12/01/2049	1.A
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		601,225	601,225	610,150	609,477		(8,252)		(8,252)		601,225				3,392	12/01/2050	1.A
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		523,591	523,591	523,182	523,256		334		334		523,591				4,476	11/01/2048	1.A
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		523,591	523,591	518,600	519,583		4,007		4,007		523,591				4,476	11/01/2048	1.A
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		585,927	585,927	596,364	596,357		(10,430)		(10,430)		585,927				5,363	04/01/2049	1.A
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		278,072	278,072	281,287	281,287		(3,215)		(3,215)		278,072				2,545	04/01/2049	1.A
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		482,582	482,582	489,368	489,368		(6,786)		(6,786)		482,582				3,778	07/01/2049	1.A
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		215,205	215,205	217,290	216,801		(1,596)		(1,596)		215,205				1,685	07/01/2049	1.A
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		580,794	580,794	588,236	588,236		(7,441)		(7,441)		580,794				4,379	09/01/2049	1.A
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		1,337,847	1,337,847	1,353,734	1,360,236		(22,390)		(22,390)		1,337,847				8,735	12/01/2049	1.A
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		903,951	903,951	911,860	909,842		(5,892)		(5,892)		903,951				5,902	12/01/2049	1.A
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		03/01/2022	SCHEDULED REDEMPTION		901,790	901,790	931,380	931,369		(29,579)		(29,579)		901,790				5,944	06/01/2050	1.A
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		03/01/2022	SCHEDULED REDEMPTION		434,792	434,792	446,341	446,341		(11,549)		(11,549)		434,792				2,866	06/01/2050	1.A
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		03/01/2022	SCHEDULED REDEMPTION		970,659	970,659	986,853	986,662		(16,004)		(16,004)		970,659				5,073	09/01/2050	1.A
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		03/01/2022	SCHEDULED REDEMPTION		49,162	49,162	48,567	49,075		87		87		49,162				265	08/01/2035	1.A FM
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		03/15/2022	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,863		137		137		45,000				437	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		03/15/2022	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				142	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A		03/15/2022	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				434	06/15/2051	2.B FE
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB		01/03/2022	VARIOUS		119,284	119,284	121,670	119,284	476	232		708		119,992		(708)	(708)		09/02/2022	6. *
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		01/03/2022	VARIOUS		190,564	190,564	200,092	190,564	7,141	264		7,405		197,968		(7,405)	(7,405)		09/02/2036	6. *
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		01/03/2022	VARIOUS		63,819	63,819	65,734	63,819	909	129		1,038		64,857		(1,038)	(1,038)		09/02/2026	6. *
969457-BY-5	WILLIAMS COMPANIES INC SR NT		03/07/2022	MORGAN STANLEY CPTL		14,177,850	15,000,000	15,078,850	15,078,079		(1,428)		(1,428)		15,076,651		(898,801)	(898,801)	188,500	03/15/2031	2.B FE
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		03/01/2022	SCHEDULED REDEMPTION		341,491	341,491	346,400	345,689		(4,198)		(4,198)		341,491				2,640	01/01/2046	1.A
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		03/01/2022	SCHEDULED REDEMPTION		246,590	246,590	252,447	250,351		(3,761)		(3,761)		246,590				1,973	03/01/2045	1.A
976826-BM-8	WISCONSIN PWR & LT SR NT		03/01/2022	WELLS FARGO BANK, N.A.		1,197,877	1,175,000	1,291,932	1,273,121		(2,114)		(2,114)		1,271,007		(73,130)	(73,130)	23,696	07/01/2029	1.G FE
980236-AN-3	WOODSIDE FINANCE LTD CO GUARNT 144A	D	03/15/2022	GOLDMAN, SACHS & CO		609,570	600,000	616,637	611,868		(493)		(493)		611,375		(1,805)	(1,805)	11,223	09/15/2026	2.A FE
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A		03/01/2022	SCHEDULED REDEMPTION		95,242	95,242	95,555	95,540		(298)		(298)		95,242				538	06/01/2051	1.A
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A		03/01/2022	SCHEDULED REDEMPTION		1,783,679	1,783,679	1,793,434	1,793,087		(9,408)		(9,408)		1,783,679				9,825	09/01/2051	1.A
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		03/01/2022	SCHEDULED REDEMPTION		616,449	616,449	627,429	626,817		(10,368)		(10,368)		616,449				3,593	03/01/2051	1.A
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A		03/15/2022	SCHEDULED REDEMPTION		2,058,316	2,058,316	2,058,311	2,058,316						2,058,316				24,510	07/15/2028	1.F PL
98417E-AT-7	XSTRATA FINANCE CANADA SR SEC 144A	D	02/24/2022	DEUTSCHE BANK SEC INC		508,060	500,000	503,600	500,358		(69)		(69)		500,289		7,771	7,771	7,260	10/25/2022	2.A FE
98419M-AL-4	XYLEM INC SR NT		03/10/2022	VARIOUS		11,189,808	12,000,000	11,905,680	11,917,780		1,578		1,578		11,919,358		(729,550)	(729,550)	165,469	01/30/2031	2.B FE
98462Y-AE-0	YAMANA GOLD INC SR NT 144A	A	01/21/2022	EXCHANGE		37,591,848	37,830,000	37,585,386	37,590,652		1,196		1,196		37,591,848				456,009	08/15/2031	2.C FE
98726#-AA-1	YORKTOWN JAZ LLC		03/15/2022	SCHEDULED REDEMPTION		161,125	161,125	161,125	161,125						161,125				1,080	04/15/2039	1.E 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
98978V-AB-9	ZOETIS INC SR NT		03/24/2022	BARCLAYS CAPITAL INC		13,034,062	12,945,000	12,982,667	12,949,993		(1,101)		(1,101)		12,948,892		85,170	85,170	276,969	02/01/2023	2.A FE
98978V-AS-2	ZOETIS INC SR NT		02/17/2022	SUSQUEHANNA FINANCIAL		462,205	500,000	495,560	495,796		65		65		495,861		(33,656)	(33,656)	2,694	05/15/2030	2.A FE
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN	D	03/31/2022	TRADE ADJUSTMENT		256,234									256,234					03/31/2026	4.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,102,474,289	2,123,844,583	2,135,243,417	2,101,860,526	8,526	608,258		616,784	(663)	2,135,974,456	663	(51,007,472)	(51,006,809)	45,342,730	XXX	XXX
064159-KJ-4	BANK OF NOVA SCOTIA PERP JR SUB FRN	A	01/11/2022	JEFFERIES LLC		1,193,978	1,203,000	1,192,642	1,192,642						1,192,642		1,335	1,335	14,140	01/01/9999	2.C FE
46625H-KK-5	JPMORGAN CHASE & CO PERP JR SUB SER Z		02/01/2022	CALLED @ 100.000		655,000	655,000	662,018	662,018						662,018		(7,018)	(7,018)	6,581	01/01/9999	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,848,978	1,858,000	1,854,661	1,854,661						1,854,661		(5,683)	(5,683)	20,721	XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	03/31/2022	SCHEDULED REDEMPTION		12,473	12,473	12,441	12,450		23		23		12,473				79	11/19/2026	3.B FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		03/31/2022	SCHEDULED REDEMPTION		333,957	333,957	332,552	333,351		606		606		333,957				3,042	08/10/2024	3.A PL
00488P-AL-9	ACRISURE LLC TL B		03/31/2022	SCHEDULED REDEMPTION		5,038	5,038	5,009	5,010		28		28		5,038				47	02/15/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		01/04/2022	SCHEDULED REDEMPTION		19,361	19,361	19,238	19,222		139		139		19,361				79	09/24/2026	3.A FE
00117@-AB-4	AFC-DELL HOLDING CORP DDTL		01/01/2022	SCHEDULED REDEMPTION		2,251	2,251	2,251	2,251						2,251				16	04/09/2027	3.B PL
01881U-AJ-4	ALLIANT HLDGS INTERMEDIATE TL B3		03/31/2022	SCHEDULED REDEMPTION		7,000	7,000	6,978	6,978		22		22		7,000				19	11/06/2027	4.B FE
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		03/31/2022	SCHEDULED REDEMPTION		9,056	9,056	8,966	8,980		77		77		9,056				125	11/18/2026	2.C PL
BLA07J-RP-9	ALTA BUYER LLC MML		03/31/2022	SCHEDULED REDEMPTION		19,681	19,681	19,484	19,485		196		196		19,681				355	12/21/2027	4.B Z
00168N-AA-5	AMC BUYERS LLC MML		03/31/2022	SCHEDULED REDEMPTION		11,919	11,919	11,800	11,855		64		64		11,919				346	11/02/2024	2.C PL
04010#-AB-2	ARGANO LLC MML		01/04/2022	SCHEDULED REDEMPTION		11,883	11,883	11,800	11,805		78		78		11,883				133	06/10/2026	3.A PL
04041E-AC-6	ARISE HLDGS INC MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,895		105		105		15,000				206	12/09/2025	2.B PL
04268B-AC-8	AROTECH CORPORATION MML		03/31/2022	SCHEDULED REDEMPTION		10,946	10,946	10,786	10,807		139		139		10,946					10/22/2026	3.B PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		03/31/2022	SCHEDULED REDEMPTION		8,750	8,750	8,761	8,760		(10)		(10)		8,750				41	09/04/2027	3.A FE
05350N-AL-8	AVANTOR INC TL B5		03/31/2022	SCHEDULED REDEMPTION		7,438	7,438	7,438	7,438						7,438				51	11/06/2027	3.A FE
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		03/31/2022	SCHEDULED REDEMPTION		1,769	1,769	1,769	1,769						1,769					10/07/2026	2.A PL
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		03/31/2022	SCHEDULED REDEMPTION		2,599	2,599	2,560	2,561		38		38		2,599				35	10/07/2026	2.A PL
05516H-AH-1	B2B/AMW ACQUISITION CO DDTL III		03/31/2022	SCHEDULED REDEMPTION		2,180	2,180	2,147	1,942		32		32		2,180				57	10/07/2026	2.A PL
05516H-AC-2	B2B/AMW ACQUISITION CO MML		03/31/2022	SCHEDULED REDEMPTION		6,152	6,152	6,060	6,075		77		77		6,152				115	10/07/2026	2.A PL
09661C-AC-8	BOARDWALK BUYER LLC MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,759		241		241		25,000				391	09/28/2027	3.A PL
10153K-AC-3	BOULDER SCIENTIFIC CO MML		01/25/2022	SCHEDULED REDEMPTION		124,657	124,657	123,411	123,762		896		896		124,657				1,818	12/28/2025	2.C PL
10170*-AA-1	BOUNTEOUS INC MML		03/31/2022	SCHEDULED REDEMPTION		4,943	4,943	4,895	4,896		47		47		4,943				74	08/02/2027	2.B PL
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,757		243		243		25,000				788	10/14/2027	3.A PL
11132V-AR-0	BROADSTREET PARTNERS INC TL B		03/31/2022	SCHEDULED REDEMPTION		1,875	1,875	1,866	1,866		9		9		1,875				18	01/27/2027	4.B FE
P2121Y-AN-8	CARNIVAL CORP TL B		03/31/2022	SCHEDULED REDEMPTION		9,417	9,417	9,670	9,617		(200)		(200)		9,417				175	06/30/2025	3.C FE
P2121Y-AS-7	CARNIVAL CORP TL B		03/31/2022	SCHEDULED REDEMPTION		3,750	3,750	3,731	3,732		18		18		3,750				38	10/08/2028	3.C FE
12509N-AH-3	CDI ACQUISITIONCO 2-22 INCRMNTL MML		03/31/2022	SCHEDULED REDEMPTION		1,814	1,814	1,796			18		18		1,814					12/24/2024	2.A FE
12509N-AE-0	CDI ACQUISITIONCO INC INCRMNTL MML		03/31/2022	SCHEDULED REDEMPTION		25,703	25,703	25,461	25,502		201		201		25,703				337	12/24/2024	2.A PL
12509N-AC-4	CDI ACQUISITIONCO MML		03/31/2022	SCHEDULED REDEMPTION		37,500	37,500	37,178	37,254		246		246		37,500				492	12/24/2024	2.A PL
15963C-AC-0	CHARIOT BUYER LLC TL B		03/31/2022	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				13	10/22/2028	4.B FE
16117L-BX-6	CHARTER COMMS OPER TL B2		03/31/2022	SCHEDULED REDEMPTION		13,594	13,594	13,431	13,462		132		132		13,594				64	02/01/2027	2.C FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		01/07/2022	DEUTSCHE BANK SEC INC		1,449,778	1,462,575	1,464,274	1,463,865		(12)		(12)		1,463,853		(14,075)	(14,075)	12,973	08/23/2026	4.B FE
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		03/31/2022	SCHEDULED REDEMPTION		6,037	6,037	5,947	5,973		64		64		6,037				27	12/27/2024	3.A FE
19201P-AF-8	CODING SOLUTIONS HLDGS MML		03/31/2022	SCHEDULED REDEMPTION		19,097	19,097	18,909	18,937		160		160		19,097				346	12/31/2025	2.C PL
21718@-AC-1	COP GNAP HLDGS INC DDTL		03/31/2022	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				162	11/01/2024	3.A PL
21718@-AB-3	COP GNAP HLDGS INC MML TL A		03/31/2022	VARIOUS		9,444	9,444	9,350	18,740		(9,296)		(9,296)		9,444				278	11/01/2024	3.A PL
21814K-AD-9	CORBETT TECHNOLOGY SOLUTIONS DDTL		03/31/2022	SCHEDULED REDEMPTION		10,316	10,316	10,213	10,213		103		103		10,316				155	10/29/2027	3.A PL
21814K-AB-3	CORBETT TECHNOLOGY SOLUTIONS MML		03/31/2022	SCHEDULED REDEMPTION		14,684	14,684	14,537	14,540		143		143		14,684				230	10/29/2027	3.A PL
21870F-BA-6	CORELOGIC INC TL B		03/31/2022	SCHEDULED REDEMPTION		8,518	8,518	8,496	1,247		22		22		8,518				49	06/02/2028	4.A FE
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		03/31/2022	SCHEDULED REDEMPTION		3,514	3,514	3,479	3,485		29		29		3,514				57	09/24/2026	2.C PL
12751*-AA-4	CP TURF PARENT LLC MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,754	24,752		248		248		25,000				283	10/25/2027	3.A PL
64072U-AK-8	CSC HLDGS LLC TL B5		01/18/2022	SCHEDULED REDEMPTION		7,753	7,753	7,485	7,533		219		219		7,753				35	04/15/2027	3.C FE
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B		03/31/2022	SCHEDULED REDEMPTION		7,585	7,585	7,492	7,502		84		84		7,585				55	08/21/2025	3.C FE
12746@-AB-8	CVI PARENT INC MML		03/31/2022	SCHEDULED REDEMPTION		5,819	5,819	5,761	5,764		55		55		5,819				44	08/12/2027	3.A PL
23918V-AY-0	DAVITA INC TL B		03/31/2022	SCHEDULED REDEMPTION		7,538	7,538	7,415	7,441		97		97		7,538				36	08/12/2026	3.A FE
26483N-AN-0	DUN & BRADSTREET CORP TL B		03/28/2022	SCHEDULED REDEMPTION		3,829	3,829	3,819	3,820		9		9		3,829				32	02/08/2026	4.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
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	03/21/2022	SCHEDULED REDEMPTION		937,500	937,500	937,500	920,835		16,665		16,665		937,500				20,143	12/20/2024	4.A FE
28619E-AB-9	ELEMENT 78 PARTNERS LLC DDTL		03/31/2022	SCHEDULED REDEMPTION		1,964	1,964	1,964							1,964					12/01/2027	3.B FE
28619E-AC-7	ELEMENT 78 PARTNERS LLC MML		03/31/2022	SCHEDULED REDEMPTION		4,461	4,461	4,416	14,144		141		141		4,461				240	12/01/2027	3.B PL
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		03/31/2022	SCHEDULED REDEMPTION		111,138	111,138	110,027	110,329		809		809		111,138				1,290	03/27/2026	4.A
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML		03/31/2022	VARIOUS		21,792	21,792	21,574	21,587		205		205		21,792				655	07/30/2027	2.B PL
29503B-AD-8	ERIE CONSTRUCTION MID-WEST INC MML B		03/31/2022	VARIOUS		3,208	3,208	3,176	6,336		(3,128)		(3,128)		3,208				101	07/30/2027	2.B Z
31774B-AE-4	FINCO I LLC 2020 TL A		03/31/2022	SCHEDULED REDEMPTION		2,710	2,710	2,713	2,712		(2)		(2)		2,710				18	06/27/2025	3.B FE
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML		03/01/2022	EXCHANGE		3,109,090	3,138,167	3,106,785	3,108,312		778		778		3,109,090		0	0	45,149	03/01/2027	3.B PL
34965#-AC-2	FORTUNE INTL LLC DDTL		03/25/2022	SCHEDULED REDEMPTION		9,863	9,863	9,863	9,863						9,863				288	01/17/2026	2.C PL
34965#-AB-4	FORTUNE INTL LLC MML		03/25/2022	SCHEDULED REDEMPTION		19,677	19,677	19,493	19,535		142		142		19,677				574	01/17/2026	2.C PL
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML		03/31/2022	SCHEDULED REDEMPTION		4,197	4,197	4,155	4,158		39		39		4,197				74	09/21/2026	3.A PL
59909T-AC-8	GAINWELL ACQUISITION CORP TL B		03/31/2022	SCHEDULED REDEMPTION		2,525	2,525	2,519			6		6		2,525				7	10/01/2027	4.A FE
55316H-AB-1	GENESEE & WYOMING INC TL		03/31/2022	SCHEDULED REDEMPTION		10,000	10,000	9,400	9,524		(4,450)		(4,450)		5,074		4,926	4,926	28,167	12/30/2026	3.B FE
37173N-AC-6	GENESEE SCIENTIFIC LLC MML		03/31/2022	SCHEDULED REDEMPTION		11,981	11,981	11,869	11,866		115		115		11,981				97	09/30/2026	3.B PL
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		03/31/2022	SCHEDULED REDEMPTION		5,548	5,548	5,521	5,525		23		23		5,548				78	07/26/2024	3.A PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		03/31/2022	SCHEDULED REDEMPTION		19,432	19,432	19,268	19,293		139		139		19,432				273	07/26/2024	3.A PL
37244#-AA-2	GENSERVE LLC MML		03/31/2022	SCHEDULED REDEMPTION		4,132	4,132	4,095	4,096		36		36		4,132				70	04/12/2024	3.A PL
36175K-AD-0	GHR HEALTHCARE LLC MML		03/31/2022	SCHEDULED REDEMPTION		12,325	12,325	12,201	12,202		122		122		12,325				193	12/09/2027	2.C FE
P4717#-AA-3	GLOBAL BANK CORP TL B	D	03/21/2022	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				2,062	12/20/2027	2.A PL
389376-AZ-7	GRAY TELEVISION INC TL D		01/26/2022	WELLS FARGO BANK, N.A.		1,752,188	1,750,000	1,745,625	1,745,633		146		146		1,745,779		6,408	6,408	9,655	12/01/2028	3.B FE
41024J-AC-8	HANDGARDS LLC 2ND AMNDMNT MML		03/31/2022	SCHEDULED REDEMPTION		10,150	10,150	10,049			102		102		10,150				56	10/14/2026	3.A Z
41024J-AB-0	HANDGARDS LLC MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,700	14,746		254		254		15,000				300	10/14/2026	3.A PL
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		01/31/2022	VARIOUS		2,005,019	2,007,512	2,007,512	2,007,512						2,007,512		(2,494)	(2,494)	9,163	10/19/2027	3.C FE
42255*-AD-6	HEARTLAND LLC DDTL 6TH AMNDMNT		01/01/2022	SCHEDULED REDEMPTION		5,211	5,211	5,211	5,211						5,211				39	08/30/2025	3.A PL
42804V-BB-6	HERTZ CORP TL B		03/31/2022	SCHEDULED REDEMPTION		1,052	1,052	1,047	1,047		5		5		1,052				8	06/14/2028	3.C FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL		03/31/2022	SCHEDULED REDEMPTION		8,750	8,750	8,814	8,805		(55)		(55)		8,750				71	01/21/2026	3.B FE
45686E-AB-1	INFUCARE MERGER MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,750			250		250		25,000					01/04/2028	2.C FE
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML		01/04/2022	SCHEDULED REDEMPTION		8,614	8,614	8,528	8,531		84		84		8,614				54	07/06/2024	3.C PL
45063#-AA-3	ITS BUYER INC MML		03/31/2022	VARIOUS		27,762	27,762	27,485	30,252		(2,490)		(2,490)		27,762				630	06/14/2026	2.A PL
45070B-AG-0	ITT HLDGS LLC TL		03/31/2022	SCHEDULED REDEMPTION		7,795	7,795	7,776	7,776		19		19		7,795				63	07/30/2028	3.B FE
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML		03/01/2022	SCHEDULED REDEMPTION		25,000	25,000	24,750	24,793		207		207		25,000				406	12/17/2025	3.A PL
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		03/31/2022	SCHEDULED REDEMPTION		22,625	22,625	22,411	22,429		196		196		22,625				677	12/01/2026	2.C PL
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL		03/31/2022	SCHEDULED REDEMPTION		13,750	13,750	13,791	13,789		(39)		(39)		13,750				138	04/22/2028	3.B FE
47578*-AA-1	JEG'S AUTOMOTIVE INC MML		03/31/2022	SCHEDULED REDEMPTION		20,349	20,349	20,145	20,146		203		203		20,349				343	12/22/2027	3.A PL
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		01/04/2022	SCHEDULED REDEMPTION		9,311	9,311	9,311	7,436		1,876		1,876		9,311				95	03/22/2024	3.C PL
48283*-AA-5	KABAFUSION HLDGS LLC MML		03/31/2022	SCHEDULED REDEMPTION		27,500	27,500	27,363	27,415		85		85		27,500				344	01/28/2025	2.C PL
50024P-9A-1	KOHLBERG INVESTORS IX LP		03/11/2022	SCHEDULED REDEMPTION		5,956,048	5,956,048	5,956,048	5,956,048						5,956,048				17,257	04/28/2023	2.A FE
50024P-9B-9	KOHLBERG INVESTORS IX LP		03/07/2022	SCHEDULED REDEMPTION		2,318,929	2,318,929	2,318,929	2,318,929						2,318,929				4,274	04/28/2023	2.A FE
50024P-AA-9	KOHLBERG INVESTORS IX LP		03/11/2022	SCHEDULED REDEMPTION		16,706,077	16,706,077	16,706,077	16,706,077						16,706,077				53,342	04/28/2023	2.A PL
50168E-AN-2	LABL INC TL B		03/31/2022	SCHEDULED REDEMPTION		1,875	1,875	1,847	1,847		28		28		1,875				35	10/22/2028	4.C FE
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		03/31/2022	SCHEDULED REDEMPTION		8,274	8,274	8,316	8,305		(30)		(30)		8,274				27	10/17/2026	4.A FE
54288@-AB-4	LONG TERM CARE GRP MML		03/31/2022	SCHEDULED REDEMPTION		13,277	13,277	13,148	13,150		127		127		13,277				229	09/08/2027	3.B PL
55759V-AB-4	MADISON IAQ LLC TL		02/09/2022	CREDIT SUISSE SEC LLC		2,117,936	2,125,909	2,124,665	2,124,742		17		17		2,124,759		(6,823)	(6,823)	2,332	06/16/2028	4.B FE
57058H-AB-9	MARKET PERFORMANCE GRP HLDGS MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,763	24,783		217		217		25,000				407	12/29/2026	3.A PL
55292S-AF-6	MBS HLDGS INCRMNTL MML		03/31/2022	SCHEDULED REDEMPTION		21,260	21,260	21,048	21,068		192		192		21,260				375	04/16/2027	3.A PL
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL		03/31/2022	SCHEDULED REDEMPTION		5,096	5,096	5,071	5,072		24		24		5,096				89	06/30/2027	3.A PL
55284B-AB-2	MC GROUP VENTURES CORPORATION MML		03/31/2022	SCHEDULED REDEMPTION		15,385	15,385	15,231	15,241		144		144		15,385				250	06/30/2027	3.A PL
590028-AA-0	MERIT B2B LLC MML		03/31/2022	VARIOUS		128,097	128,097	126,816	126,835		1,567		1,567		128,097				449	05/23/2024	2.C PL
59273@-AD-6	METZ CULINARY MANAGEMENT INC MML		03/31/2022	SCHEDULED REDEMPTION		6,251	6,251	6,188	6,189		62		62		6,251				61	12/23/2027	3.A PL
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML		03/31/2022	SCHEDULED REDEMPTION		18,169	18,169	17,987	17,997		172		172		18,169				250	08/20/2027	3.A PL
59841V-AC-4	MIDWEST VETERINARY PARTNERS TL		03/31/2022	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				15	04/30/2028	4.C FE
60725#-AE-4	MOBILE COMMS AMERICA DDTL		03/31/2022	SCHEDULED REDEMPTION		4,391	4,391	4,391	4,391						4,391				60	03/04/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60725#-AA-2	MOBILE COMMS AMERICA MML		03/31/2022	SCHEDULED REDEMPTION		15,014	15,014	14,959	14,968		45		45		15,014				398	03/04/2025	3.A PL
63108E-AB-4	NASCAR HLDGS INC TL B		03/31/2022	SCHEDULED REDEMPTION		47,926	47,926	48,285	48,273		(347)		(347)		47,926				142	10/18/2026	3.C FE
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		03/31/2022	VARIOUS		7,575	7,575	7,556	15,079		(7,504)		(7,504)		7,575				191	06/02/2024	3.C PL
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		03/31/2022	SCHEDULED REDEMPTION		91,347,932	91,347,932	91,347,932	91,347,932						91,347,932				1,031,483	06/04/2024	2.A PL
65014E-AC-0	NEW YOU BARIATRIC GRP LLC MML		03/31/2022	SCHEDULED REDEMPTION		13,531	13,531	13,396	13,399		131		131		13,531				134	08/26/2024	2.C FE
62910P-AF-0	NFP CORP TL		03/31/2022	SCHEDULED REDEMPTION		3,766	3,766	3,681	3,692		73		73		3,766				32	02/13/2027	4.B FE
62914D-AF-3	NGS US FINCO INCRMNTL MML		03/31/2022	SCHEDULED REDEMPTION		2,073	2,073	2,032	2,040		33		33		2,073				21	10/01/2025	3.B PL
62914D-AB-2	NGS US FINCO LLC MML		03/31/2022	SCHEDULED REDEMPTION		2,475	2,475	2,463	2,467		8		8		2,475				21	10/01/2025	3.B PL
65538U-AC-1	NONNI'S FOODS LLC		01/03/2022	SCHEDULED REDEMPTION		502	502	497	500		2		2		502				2	12/01/2023	3.B PL
65957*-AA-0	NORTH HAVEN CS ACQUISITION MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,913		87		87		15,000				244	01/23/2025	3.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		03/31/2022	SCHEDULED REDEMPTION		848	848	845	846		2		2		848				13	06/06/2025	4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		03/31/2022	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,765		62		62		9,828				148	06/06/2025	4.A PL
665730-A*-8	NORTHERN STAR INDUSTRIES		03/31/2022	SCHEDULED REDEMPTION		5,939	5,939	5,904	5,910		29		29		5,939				85	03/28/2025	3.B PL
62890H-AC-9	NS412 LLC MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,907		93		93		15,000				216	05/06/2025	3.A PL
62981*-AA-1	NYX HOLCO INC MML		03/31/2022	SCHEDULED REDEMPTION		37,500	37,500	37,053	37,098		402		402		37,500				1,374	08/30/2026	3.A PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		03/31/2022	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,685		71		71		11,755				184	03/29/2025	3.B PL
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B		03/31/2022	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				33	11/16/2027	4.B FE
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		01/03/2022	SCHEDULED REDEMPTION		16,687	16,687	16,520	16,549		138		138		16,687				251	07/08/2025	2.B PL
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		01/03/2022	SCHEDULED REDEMPTION		2,105	2,105	2,084	2,089		16		16		2,105				34	07/08/2025	2.B PL
67103*-AA-3	ONS MSO LLC MML		01/03/2022	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,251		40		40		6,292				83	07/08/2025	2.B PL
68558U-AD-8	ORBIT PURCHASER LLC MML		03/31/2022	SCHEDULED REDEMPTION		11,613	11,613	11,497	11,551		62		62		11,613				163	10/19/2024	2.C PL
70323K-AE-8	PATHWAY VET ALLIANCE LLC TL B		03/31/2022	SCHEDULED REDEMPTION		3,778	3,778	3,759	3,760		18		18		3,778				37	03/31/2027	4.B FE
69338C-AH-4	PG&E CORP TL		03/31/2022	SCHEDULED REDEMPTION		8,185	8,185	8,178	8,179		6		6		8,185				72	06/23/2025	3.C FE
73178T-AC-3	POLYMER SOLUTIONS GRP MML		03/31/2022	SCHEDULED REDEMPTION		11,364	11,364	11,254	11,279		85		85		11,364				330	11/26/2026	3.B PL
73940B-AC-9	POWERGRID SVCS ACQUISITION MML		03/31/2022	SCHEDULED REDEMPTION		7,654	7,654	7,578	7,578		76		76		7,654				115	09/21/2028	2.C FE
74028H-AE-5	PRECISION MEDICINE GRP TL B		03/31/2022	SCHEDULED REDEMPTION		4,492	4,492	4,475			17		17		4,492				19	11/20/2027	4.C FE
74174*-AB-1	PRIME BUYER LLC MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,625	24,677		323		323		25,000				408	12/22/2026	2.B PL
74355E-AB-1	PROSCI INC. MML		03/31/2022	SCHEDULED REDEMPTION		200,000	200,000	198,000	198,066		1,934		1,934		200,000				2,545	10/21/2026	3.B PL
74376@-AC-3	PROTEIN FOR PETS OPCO LLC 1ST AMENDMENT		03/31/2022	SCHEDULED REDEMPTION		18,782	18,782	18,688	18,698		84		84		18,782				264	11/30/2025	2.C PL
74588Y-A*-1	PUMA INT'L FINANCE SA	D	03/15/2022	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,243,125	1,247,811		2,189		2,189		1,250,000				7,352	09/14/2022	4.A
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML		03/31/2022	SCHEDULED REDEMPTION		16,241	16,241	16,078	16,091		150		150		16,241				256	05/28/2027	3.A PL
75605V-AD-4	REALPAGE INC TL B		03/31/2022	SCHEDULED REDEMPTION		3,759	3,759	3,743			16		16		3,759					04/22/2028	4.B FE
BLA076-H5-2	ROHRER CORPORATION MML		01/03/2022	SCHEDULED REDEMPTION		7,296	7,296	7,223			73		73		7,296				114	02/26/2027	3.A FE
48268J-AC-8	SARAH LEE MML		03/31/2022	SCHEDULED REDEMPTION		11,021	11,021	10,949	10,950		71		71		11,021				102	07/30/2025	3.B PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		03/31/2022	SCHEDULED REDEMPTION		20,311	20,311	19,960	20,059		252		252		20,311				96	04/11/2025	3.C FE
78488C-AH-3	SEAWORLD PARKS & ENT TL B		03/31/2022	SCHEDULED REDEMPTION		10,000	10,000	9,992	9,992		8		8		10,000				84	08/25/2028	3.C FE
81608@-AE-4	SEKO GLOBAL LOGISTICS NETWORK MML		03/31/2022	SCHEDULED REDEMPTION		50,000	50,000	49,500	49,521		479		479		50,000				758	12/30/2026	3.A PL
82087U-AL-1	SHEARER'S FOODS LLC TL B		03/31/2022	SCHEDULED REDEMPTION		3,190	3,190	3,190	3,190						3,190				34	09/23/2027	4.C FE
BLA07N-H2-2	SIMITREE ACQUISITION MML		03/31/2022	SCHEDULED REDEMPTION		8,465	8,465	8,380			85		85		8,465				65	05/17/2026	4.B Z
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		03/31/2022	SCHEDULED REDEMPTION		14,072	14,072	13,897	13,924		148		148		14,072				239	11/05/2026	3.A PL
62910X-AB-2	SNOWBALL HLDGS LP MML		03/31/2022	SCHEDULED REDEMPTION		12,428	12,428	12,304	12,305		123		123		12,428				210	11/30/2028	3.A PL
62910X-AC-0	SNOWBALL HOLDINGS LP DDTL		03/31/2022	SCHEDULED REDEMPTION		6,286	6,286	6,223	6,223		63		63		6,286				111	11/30/2028	3.A FE
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL		03/31/2022	SCHEDULED REDEMPTION		18,059	18,059	17,971	17,970		89		89		18,059				197	09/30/2025	2.B PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		03/31/2022	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,734		16		16		3,750				52	09/23/2025	2.B PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		03/31/2022	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,173		77		77		11,250				155	09/23/2025	2.B PL
78466Y-AN-8	SRS DISTRIBUTION INC TL B		01/31/2022	SCHEDULED REDEMPTION		4,545	4,545	4,539	4,540		5		5		4,545				54	05/20/2028	4.C FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,912		88		88		15,000				225	08/26/2024	2.C PL
86614D-AH-1	SUMMIT MATERIALS TL B		03/31/2022	SCHEDULED REDEMPTION		1,282	1,282	1,266	1,271		11		11		1,282				7	11/21/2024	3.A FE
87159J-AH-7	SYNAPTICS INC TL B		03/31/2022	SCHEDULED REDEMPTION		1,875	1,875	1,870			5		5		1,875				4	10/20/2028	3.A FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITION MML		03/31/2022	SCHEDULED REDEMPTION		7,966	7,966	7,887			80		80		7,966					11/30/2027	3.A PL
88023H-AF-7	TEMPO ACQUISITION LLC TL B		03/31/2022	SCHEDULED REDEMPTION		14,937	14,937	14,925	4,976		12		12		14,937				101	08/31/2028	3.C FE
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		01/31/2022	EXCHANGE		3,979,798	3,979,798	3,979,798	3,979,798						3,979,798				12,851	10/31/2026	3.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
12758X-AD-8	THE CADMUS GRP MML		01/31/2022	SCHEDULED REDEMPTION		16,667	16,667	16,500	16,507		160		160		16,667					09/14/2027	2.B PL
87250Y-AC-3	TI ACQUISITION NC MML		03/31/2022	SCHEDULED REDEMPTION		15,000	15,000	14,891	14,910		90		90		15,000					03/19/2027	2.A PL
BLA07L-T5-6	TINICUM VOLTAGE INTERMEDIATE 1ST MML		03/31/2022	SCHEDULED REDEMPTION		25,000	25,000	24,678			323		323		25,000				199	12/17/2027	4.B Z
88770Y-AG-3	TINUITI INC DDTL		03/31/2022	SCHEDULED REDEMPTION		1,961	1,961	1,961	1,961						1,961				31	12/10/2026	2.C PL
88770Y-AF-5	TINUITI INC MML		03/31/2022	SCHEDULED REDEMPTION		15,196	15,196	15,006	15,033		163		163		15,196				213	12/10/2026	2.C PL
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	01/25/2022	SCHEDULED REDEMPTION		1,176,470	1,176,470	1,176,470	1,172,480		3,991		3,991		1,176,470				14,804	07/25/2024	3.C PL
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		03/31/2022	SCHEDULED REDEMPTION		12,578	12,578	12,551	12,550		28		28		12,578				59	11/13/2026	3.B FE
89334G-AZ-7	TRANS UNION LLC TL B6		03/31/2022	SCHEDULED REDEMPTION		131,532	131,532	131,203			329		329		131,532				539	11/18/2028	3.B FE
89388H-AE-7	TRANSPORTATION INSIGHT INCRMNTL DDTL		03/31/2022	SCHEDULED REDEMPTION		6,438	6,438	6,438	6,438						6,438				114	12/18/2024	3.B PL
89388H-AF-4	TRANSPORTATION INSIGHT INCRMNTL MML		03/31/2022	SCHEDULED REDEMPTION		13,796	13,796	13,453	13,529		268		268		13,796				244	12/18/2024	3.B PL
89388H-AB-3	TRANSPORTATION INSIGHT MML		03/31/2022	SCHEDULED REDEMPTION		4,863	4,863	4,822	4,836		27		27		4,863				72	12/18/2024	4.B PL
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL B		03/31/2022	SCHEDULED REDEMPTION		7,497	7,497	14,919			(7,422)		(7,422)		7,497				17	09/27/2024	4.C FE
90932R-AJ-3	UNITED AIRLINES INC TL B		03/31/2022	SCHEDULED REDEMPTION		5,000	5,000	5,119	5,110		(110)		(110)		5,000				58	04/14/2028	3.B FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		03/31/2022	SCHEDULED REDEMPTION		6,397	6,397	6,445	6,426		(29)		(29)		6,397				30	10/31/2025	2.C FE
91865F-AG-4	VACO HOLDINGS LLC MML		01/21/2022	SCHEDULED REDEMPTION		4,071,004	4,071,004	4,052,510	4,058,861		12,143		12,143		4,071,004				75,992	11/09/2023	2.C PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		03/31/2022	SCHEDULED REDEMPTION		980	980	980	980						980					07/24/2026	4.C PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		03/31/2022	SCHEDULED REDEMPTION		5,897	5,897	5,856	5,855		42		42		5,897				53	07/25/2026	4.C PL
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		03/31/2022	SCHEDULED REDEMPTION		36,532	36,532	36,279	36,288		244		244		36,532				460	03/26/2027	2.A PL
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		03/31/2022	SCHEDULED REDEMPTION		133,333	133,333	132,025	132,289		1,045		1,045		133,333				1,948	09/30/2026	2.B PL
94184#-AA-5	WATERMILL EXPRESS LLC MML		03/31/2022	SCHEDULED REDEMPTION		6,886	6,886	6,817	6,824		62		62		6,886				109	04/20/2027	3.B PL
96667F-AB-4	WHITSONS HOLDING GRP MML		03/31/2022	SCHEDULED REDEMPTION		16,054	16,054	15,853	15,862		192		192		16,054				261	08/27/2027	2.C PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		03/31/2022	SCHEDULED REDEMPTION		9,000	9,000	8,947	8,957		43		43		9,000				208	12/05/2024	4.C PL
86602@-AD-1	SUMMIT BUYER LLC DDTL		01/01/2022	SCHEDULED REDEMPTION		6,677	6,677	5,759	3,846						6,677					01/14/2026	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						141,273,015	141,323,168	141,246,457	141,004,996		22,040		22,040		141,285,073		(12,057)	(12,057)	1,382,212	XXX	XXX
2509999997. Total - Bonds - Part 4						3,375,428,117	3,453,500,034	3,463,225,099	3,430,899,204	8,526	784,395		792,921	(90,177)	3,465,357,794	84,170	(107,520,489)	(107,436,319)	52,729,669	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						3,375,428,117	3,453,500,034	3,463,225,099	3,430,899,204	8,526	784,395		792,921	(90,177)	3,465,357,794	84,170	(107,520,489)	(107,436,319)	52,729,669	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
G9460G-10-1	VALARIS LTD		03/30/2022	BARCLAYS EQUITIES	242,385.000	11,060,409		5,330,046	8,725,860	(3,395,814)			(3,395,814)		5,330,046		5,730,363	5,730,363			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,060,409	XXX	5,330,046	8,725,860	(3,395,814)			(3,395,814)		5,330,046		5,730,363	5,730,363		XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		03/21/2022	EXCHANGE/VARIOUS	1,531.000	153,100		153,100	153,100						153,100						
313786-2#-1	FHLB TOPEKA CLASS B		01/03/2022	EXCHANGE	1,531.000	153,100		153,100	153,100						153,100						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						306,200	XXX	306,200	306,200						306,200					XXX	XXX
5989999997. Total - Common Stocks - Part 4						11,366,609	XXX	5,636,246	9,032,060	(3,395,814)			(3,395,814)		5,636,246		5,730,363	5,730,363		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						11,366,609	XXX	5,636,246	9,032,060	(3,395,814)			(3,395,814)		5,636,246		5,730,363	5,730,363		XXX	XXX
5999999999. Total - Preferred and Common Stocks						11,366,609	XXX	5,636,246	9,032,060	(3,395,814)			(3,395,814)		5,636,246		5,730,363	5,730,363		XXX	XXX
6009999999 - Totals						3,386,794,726	XXX	3,468,861,345	3,439,931,264	(3,387,288)	784,395		(2,602,893)	(90,177)	3,470,994,040	84,170	(101,790,126)	(101,705,956)	52,729,669	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)
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402	1,003,890		(49,453)	5,616,605	^	5,616,605	(290,362)		(49,453)				85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459	914,928		(45,095)	4,874,006	^	4,874,006	(347,658)		(45,095)				85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2017	08/15/2022		6,530,000	2,466	958,604		(47,222)	5,387,231	^	5,387,231	(438,813)		(47,222)				85/85
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496	1,232,901		(60,767)	6,743,196	^	6,743,196	(617,859)		(60,767)				85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579	1,571,326		(77,448)	7,171,525	^	7,171,525	(816,723)		(77,448)				85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652	1,648,704		(81,261)	6,879,806	^	6,879,806	(882,530)		(81,261)				85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776	2,698,112		(132,912)	9,687,664	^	9,687,664	(1,384,482)		(132,912)				85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2023		7,100,010	2,749	1,334,800		(65,790)	4,594,006	^	4,594,006	(515,817)		(65,790)				85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678	1,446,240		(71,361)	5,438,845	^	5,438,845	(585,074)		(71,361)				85/85
5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730	1,591,967		(78,422)	5,835,683	^	5,835,683	(633,952)		(78,422)				85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/16/2018	07/14/2023		8,279,995	2,798	1,506,960		(74,357)	5,201,704	^	5,201,704	(554,931)		(74,357)				85/85
5 YR SPX ASIAN CALL OPTION #2736 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2023		10,450,002	2,840	1,920,710		(94,668)	6,357,245	^	6,357,245	(668,318)		(94,668)				85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905	1,685,774		(83,089)	5,143,577	^	5,143,577	(534,202)		(83,089)				85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751	1,495,365		(73,663)	5,056,023	^	5,056,023	(475,159)		(73,663)				85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702	1,956,103		(96,413)	7,046,798	^	7,046,798	(634,897)		(96,413)				85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600	1,381,125		(68,073)	5,518,719	^	5,518,719	(468,300)		(68,073)				85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746	1,260,032		(62,105)	4,985,867	^	4,985,867	(428,575)		(62,105)				85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808	1,104,840		(54,426)	4,182,049	^	4,182,049	(356,480)		(54,426)				85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906	1,395,149		(68,727)	4,942,641	^	4,942,641	(421,336)		(68,727)				85/85

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)
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/14/2019	05/14/2024		8,000,009	2,834	1,327,200		(65,379)	5,097,600	^	5,097,600	(416,998)		(65,379)				85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887	1,128,740		(55,603)	4,615,290	^	4,615,290	(381,418)		(55,603)				85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014	1,227,060		(60,446)	4,441,030	^	4,441,030	(366,480)		(60,446)				85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841	1,781,378		(87,753)	7,865,888	^	7,865,888	(613,698)		(87,753)				85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998	1,547,759		(76,244)	5,713,468	^	5,713,468	(440,786)		(76,244)				85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966	1,519,000		(74,828)	5,849,404	^	5,849,404	(437,148)		(74,828)				85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097	1,788,694		(88,113)	6,149,093	^	6,149,093	(455,205)		(88,113)				85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191	1,573,880		(77,531)	5,031,247	^	5,031,247	(364,421)		(77,531)				85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283	2,514,456		(123,865)	7,637,931	^	7,637,931	(542,336)		(123,865)				85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2025		13,160,008	2,386	2,296,420		(113,310)	12,451,553	^	12,451,553	(740,481)		(113,310)				85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2025		18,590,009	2,846	2,939,079		(144,862)	12,278,272	^	12,278,272	(751,047)		(144,862)				85/85
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022		35,689,991	2,846/3,529	3,279,911		(404,373)	8,559,312	^	8,559,312	545,932		(404,373)				85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537	3,325,390		(408,859)	8,188,836	^	8,188,836	544,306		(408,859)				85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853	2,753,598		(135,720)	11,074,687	^	11,074,687	(650,423)		(135,720)				85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803	3,533,824		(436,275)	8,844,945	^	8,844,945	576,057		(436,275)				85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067	2,331,600		(114,857)	8,134,109	^	8,134,109	(472,203)		(114,857)				85/85
2 YR SPX CALL SPREAD OPTION #3447 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2020	07/14/2022		32,390,014	3,198/3,965	2,989,597		(368,580)	7,283,671	^	7,283,671	438,578		(368,580)				85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198	1,827,450		(90,071)	5,993,064	^	5,993,064	(344,959)		(90,071)				85/85
2 YR SPX CALL SPREAD OPTION #3476 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182	3,971,440		(488,960)	9,618,286	^	9,618,286	448,950		(488,960)				85/85

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5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373	3,671,481		(180,960)	10,445,549	^	10,445,549	(570,013)		(180,960)				85/85
2 YR SPX CALL SPREAD OPTION #3511 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2020	09/14/2022		44,129,990	3,384/4,094	3,601,008		(443,960)	8,141,872	^	8,141,872	372,399		(443,960)				85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384	3,720,050		(183,254)	10,452,053	^	10,452,053	(545,395)		(183,254)				85/85
2 YR SPX CALL SPREAD OPTION #3549 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2022		57,440,010	3,489/4,221	4,623,920		(570,072)	10,138,107	^	10,138,107	346,329		(570,072)				85/85
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489	3,771,504		(185,890)	9,811,625	^	9,811,625	(490,271)		(185,890)				85/85
2 YR SPX CALL SPREAD OPTION #3594 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2020	11/14/2022		48,410,000	3,627/4,389	3,843,754		(475,189)	8,075,879	^	8,075,879	173,830		(475,189)				85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627	2,244,594		(110,753)	5,343,538	^	5,343,538	(256,158)		(110,753)				85/85
2 YR SPX CALL SPREAD OPTION #3623 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022		58,950,004	3,647/4,413	4,804,425		(592,326)	9,648,440	^	9,648,440	208,278		(592,326)				85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647	3,161,158		(155,722)	7,380,395	^	7,380,395	(332,093)		(155,722)				85/85
2 YR SPX CALL SPREAD OPTION #3656 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/17/2023		62,380,004	3,796/4,593	5,089,584		(624,915)	9,541,354	^	9,541,354	79,807		(624,915)				85/85
5 YR SPX ASIAN CALL OPTION #3657 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796	4,005,820		(197,439)	8,225,564	^	8,225,564	(327,965)		(197,439)				85/85
2 YR SPX CALL SPREAD OPTION #3700 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2021	02/14/2023		54,340,017	3,933/4,758	4,493,918		(555,567)	7,748,773	^	7,748,773	(56,426)		(555,567)				85/85
5 YR SPX ASIAN CALL OPTION #3701 DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933	3,714,238		(182,967)	6,512,083	^	6,512,083	(216,244)		(182,967)				85/85
2 YR SPX CALL SPREAD OPTION #3707 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/17/2023		699,982	3,796/4,593	61,757		(8,055)	107,074	^	107,074	1,969		(8,055)				85/85
5 YR SPX ASIAN CALL OPTION #3708 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796	258,986		(13,073)	466,050	^	466,050	(15,092)		(13,073)				85/85
2 YR SPX CALL SPREAD OPTION #3709 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/14/2022		699,859	3,647/4,413	72,016		(9,880)	114,699	^	114,699	5,414		(9,880)				85/85
5 YR SPX ASIAN CALL OPTION #3710 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647	254,709		(13,077)	447,910	^	447,910	(13,416)		(13,077)				85/85
2 YR SPX CALL SPREAD OPTION #3711 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2022		1,999,928	3,627/4,389	210,166		(30,216)	334,050	^	334,050	18,020		(30,216)				85/85
5 YR SPX ASIAN CALL OPTION #3712 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627	257,328		(13,449)	451,932	^	451,932	(14,285)		(13,449)				85/85

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2 YR SPX CALL SPREAD OPTION #3713 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2022		600,108	3,489/4,222	71,050		(10,747)	106,039	^	106,039	8,489		(10,747)				85/85
5 YR SPX ASIAN CALL OPTION #3714 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489	170,241		(9,061)	293,061	^	293,061	(8,372)		(9,061)				85/85
2 YR SPX CALL SPREAD OPTION #3739 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2021	03/14/2023		59,940,003	3,969/4,802	4,813,182		(594,220)	8,339,565	^	8,339,565	(116,585)		(594,220)				85/85
5 YR SPX ASIAN CALL OPTION #3740 DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969	3,818,386		(188,098)	6,472,302	^	6,472,302	(195,202)		(188,098)				85/85
1 YR SPX CALL SPREAD OPTION #3769 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		628,379,989	4,125/4,475	25,210,606		(6,216,314)	47,266,820	^	47,266,820	6,955,535		(6,216,314)				85/85
1 YR SPX CALL SPREAD OPTION #3770 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		227,690,018	4,125/4,317	5,674,035		(1,399,077)	10,063,853	^	10,063,853	1,984,175		(1,399,077)				85/85
1 YR SPX CALL SPREAD OPTION #3771 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		13,970,017	4,166/4,413	403,733		(99,551)	759,094	^	759,094	124,880		(99,551)				85/85
1 YR SPX CALL SPREAD OPTION #3772 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		2,330,020	4,125/4,434	85,511		(21,085)	158,321	^	158,321	26,132		(21,085)				85/85
1 YR SPX CALL SPREAD OPTION #3773 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		4,849,981	4,152/4,303	94,575		(23,320)	167,846	^	167,846	33,152		(23,320)				85/85
1 YR SPX CALL SPREAD OPTION #3774 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		10,530,010	4,125/4,382	335,275		(82,671)	609,998	^	609,998	110,894		(82,671)				85/85
1 YR SPX CALL SPREAD OPTION #3775 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		154,940,007	4,125/4,578	7,348,804		(1,812,034)	13,821,303	^	13,821,303	1,074,519		(1,812,034)				85/85
1 YR SPX CALL OPTION #3776 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		12,550,020	4,537	303,710		(74,887)	176,734	^	176,734	(733,396)		(74,887)				85/85
2 YR SPX CALL SPREAD OPTION #3777 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023		62,499,983	4,125/4,991	4,789,375		(590,471)	7,877,403	^	7,877,403	(325,006)		(590,471)				85/85
5 YR SPX ASIAN CALL OPTION #3778 DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125	3,108,924		(153,233)	4,970,956	^	4,970,956	(143,413)		(153,233)				85/85
1 YR SPX CALL SPREAD OPTION #3832 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2021	05/16/2022		590,089,981	4,174/4,508	23,349,861		(5,726,124)	37,095,250	^	37,095,250	3,249,635		(5,726,124)				85/85
1 YR SPX CALL SPREAD OPTION #3833 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2021	05/16/2022		186,790,013	4,174/4,355	4,477,356		(1,097,989)	6,817,766	^	6,817,766	963,968		(1,097,989)				85/85
1 YR SPX CALL SPREAD OPTION #3834 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		36,320,008	4,216/4,435	973,013		(238,613)	1,532,999	^	1,532,999	161,275		(238,613)				85/85
1 YR SPX CALL SPREAD OPTION #3835 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		2,369,996	4,174/4,456	82,476		(20,226)	129,224	^	129,224	14,077		(20,226)				85/85
1 YR SPX CALL SPREAD OPTION #3836 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2022		6,549,981	4,202/4,341	120,324		(29,507)	183,217	^	183,217	25,519		(29,507)				85/85

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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)
1 YR SPX CALL SPREAD OPTION #3837 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		20,870,001	4,174/4,403	615,456		(150,929)	949,368	^	949,368	120,471		(150,929)				85/85
1 YR SPX CALL SPREAD OPTION #3838 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		173,439,996	4,174/4,612	8,255,744		(2,024,569)	13,250,203	^	13,250,203	324,421		(2,024,569)				85/85
1 YR SPX CALL OPTION #3839 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		14,220,015	4,529	402,995		(98,827)	389,723	^	389,723	(730,257)		(98,827)				85/85
2 YR SPX CALL SPREAD OPTION #3840 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2021	05/15/2023		48,419,999	4,174/4,967	3,534,660		(435,184)	5,529,035	^	5,529,035	(155,019)		(435,184)				85/85
5 YR SPX ASIAN CALL OPTION #3841 DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2026		25,840,013	4,174	4,240,344		(208,998)	6,573,163	^	6,573,163	(168,240)		(208,998)				85/85
1 YR SX5E CALL OPTION #3872 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		14,830,004	4,133/4,484	501,254		(123,597)	118,546	^	118,546	(435,323)		(123,597)				85/85
1 YR SPX CALL SPREAD OPTION #3873 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2021	06/14/2022		589,039,989	4,255/4,596	23,414,340		(5,773,399)	32,754,168	^	32,754,168	1,058,424		(5,773,399)				85/85
1 YR SPX CALL SPREAD OPTION #3874 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2021	06/14/2022		175,290,011	4,255/4,439	4,229,748		(1,042,952)	5,777,588	^	5,777,588	593,205		(1,042,952)				85/85
1 YR SPX CALL SPREAD OPTION #3875 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/14/2022		18,130,003	4,298/4,521	491,142		(121,103)	682,472	^	682,472	40,113		(121,103)				85/85
1 YR SPX CALL SPREAD OPTION #3876 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		3,249,998	4,255/4,542	114,075		(28,128)	158,239	^	158,239	9,990		(28,128)				85/85
1 YR SPX CALL SPREAD OPTION #3877 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		6,469,998	4,284/4,425	120,342		(29,673)	163,236	^	163,236	16,322		(29,673)				85/85
1 YR SPX CALL SPREAD OPTION #3878 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		16,950,007	4,255/4,489	503,415		(124,130)	692,982	^	692,982	59,287		(124,130)				85/85
1 YR SPX CALL SPREAD OPTION #3879 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2021	06/14/2022		184,479,986	4,255/4,702	8,736,973		(2,154,322)	12,370,280	^	12,370,280	(469,020)		(2,154,322)				85/85
1 YR SPX CALL OPTION #3880 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/14/2022		55,570,004	4,617	1,398,141		(344,747)	1,317,568	^	1,317,568	(2,457,306)		(344,747)				85/85
1 YR EEM CALL SPREAD OPTION #3881 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022		14,830,000	55/60	551,676		(136,030)	2,898	^	2,898	42,351		(136,030)				85/85
2 YR SPX CALL SPREAD OPTION #3882 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2021	06/14/2023		51,409,999	4,255/5,064	3,711,802		(457,619)	5,525,243	^	5,525,243	(230,794)		(457,619)				85/85
5 YR SPX ASIAN CALL OPTION #3883 DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255	3,144,405		(154,897)	4,687,694	^	4,687,694	(105,259)		(154,897)				85/85
1 YR EEM CALL OPTION #3884 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		2,500,000	55	197,500		(48,699)	510	^	510	28,769		(48,699)				85/85
1 YR SPX CALL OPTION #3885 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		3,249,998	4,255	215,800		(53,211)	266,074	^	266,074	(140,258)		(53,211)				85/85

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1 YR SX5E CALL OPTION #3886 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		2,750,003	4,133	143,550		(35,396)	26,211	^	26,211	(116,471)		(35,396)				85/85
1 YR SX5E CALL SPREAD OPTION #3919 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		16,069,999	4,100/4,448	544,773		(134,328)	213,723	^	213,723	(418,852)		(134,328)				85/85
1 YR SPX CALL SPREAD OPTION #3920 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		575,539,993	4,374/4,724	23,050,377		(5,683,655)	27,133,750	^	27,133,750	(1,049,927)		(5,683,655)				85/85
1 YR SPX CALL SPREAD OPTION #3921 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		248,129,980	4,374/4,564	6,017,153		(1,483,681)	7,136,120	^	7,136,120	374,864		(1,483,681)				85/85
1 YR SPX CALL SPREAD OPTION #3922 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		11,000,008	4,418/4,648	299,200		(73,775)	351,374	^	351,374	(4,541)		(73,775)				85/85
1 YR SPX CALL SPREAD OPTION #3923 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,359,979	4,374/4,670	83,308		(20,542)	98,073	^	98,073	(436)		(20,542)				85/85
1 YR SPX CALL SPREAD OPTION #3924 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,389,986	4,404/4,549	44,693		(11,020)	52,542	^	52,542	2,659		(11,020)				85/85
1 YR SPX CALL SPREAD OPTION #3925 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		8,099,979	4,374/4,615	242,190		(59,718)	285,514	^	285,514	7,359		(59,718)				85/85
1 YR SPX CALL SPREAD OPTION #3926 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		155,169,981	4,374/4,834	7,401,609		(1,825,054)	8,553,995	^	8,553,995	(1,131,599)		(1,825,054)				85/85
1 YR SPX CALL OPTION #3927 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		48,539,989	4,746	1,237,770		(305,204)	795,865	^	795,865	(1,692,426)		(305,204)				85/85
1 YR EEM CALL SPREAD OPTION #3928 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		16,070,000	54/58	594,590		(146,611)	16,907	^	16,907	(51,281)		(146,611)				85/85
2 YR SPX CALL SPREAD OPTION #3929 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023		55,989,990	4,374/5,205	4,143,260		(510,813)	5,442,557	^	5,442,557	(351,215)		(510,813)				85/85
5 YR SPX ASIAN CALL OPTION #3930 DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2026		19,160,003	4,374	3,178,261		(156,650)	4,250,116	^	4,250,116	(64,789)		(156,650)				85/85
1 YR EEM CALL OPTION #3931 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,950,000	54	235,410		(58,046)	3,845	^	3,845	8,577		(58,046)				85/85
1 YR SPX CALL OPTION #3932 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2022		3,839,979	4,374	258,816		(63,818)	251,747	^	251,747	(143,885)		(63,818)				85/85
1 YR SX5E CALL OPTION #3933 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		3,250,002	4,100	173,875		(42,873)	52,291	^	52,291	(145,381)		(42,873)				85/85
1 YR SX5E CALL SPREAD OPTION #3966 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		16,719,996	4,202/4,560	575,168		(142,212)	176,948	^	176,948	(367,741)		(142,212)				85/85
1 YR SPX CALL SPREAD OPTION #3967 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2021	08/15/2022		664,080,005	4,480/4,838	26,742,502		(6,612,157)	26,702,376	^	26,702,376	(2,746,579)		(6,612,157)				85/85
1 YR SPX CALL SPREAD OPTION #3968 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2021	08/15/2022		250,890,011	4,480/4,674	6,121,716		(1,513,611)	6,365,571	^	6,365,571	64,186		(1,513,611)				85/85

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1 YR SPX CALL SPREAD OPTION #3970 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		2,710,001	4,480/4,782	95,934		(23,720)	97,840	^	97,840	(5,472)		(23,720)				85/85
1 YR SPX CALL SPREAD OPTION #3971 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/16/2021	08/15/2022		2,459,988	4,510/4,659	46,248		(11,435)	47,535	^	47,535	206		(11,435)				85/85
1 YR SPX CALL SPREAD OPTION #3972 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		4,320,008	4,480/4,726	129,600		(32,044)	133,964	^	133,964	(2,252)		(32,044)				85/85
1 YR SPX CALL SPREAD OPTION #3973 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		212,950,003	4,480/4,950	10,264,190		(2,537,849)	9,928,934	^	9,928,934	(1,972,625)		(2,537,849)				85/85
1 YR SPX CALL OPTION #3974 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		62,659,988	4,860	1,616,628		(399,716)	827,360	^	827,360	(1,673,229)		(399,716)				85/85
1 YR EEM CALL SPREAD OPTION #3975 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022		16,720,000	51/56	621,984		(153,787)	96,828	^	96,828	(194,134)		(153,787)				85/85
2 YR SPX CALL SPREAD OPTION #3976 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2023		67,199,995	4,480/5,331	5,033,280		(622,246)	5,947,650	^	5,947,650	(418,885)		(622,246)				85/85
5 YR SPX ASIAN CALL OPTION #3977 DUE MAT, NEXT PMT 08/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480	4,208,727		(207,667)	5,302,370	^	5,302,370	(56,958)		(207,667)				85/85
1 YR EEM CALL OPTION #3978 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,100,000	51	257,424		(63,649)	22,971	^	22,971	(45,349)		(63,649)				85/85
1 YR SPX CALL OPTION #3979 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,999,978	4,480	272,360		(67,342)	219,564	^	219,564	(126,839)		(67,342)				85/85
1 YR SX5E CALL OPTION #3980 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		3,399,984	4,202	183,940		(45,480)	45,407	^	45,407	(117,137)		(45,480)				85/85
1 YR SX5E CALL SPREAD OPTION #4001 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/14/2021	09/14/2022		15,259,984	4,192/4,548	537,152		(132,448)	217,833	^	217,833	(296,812)		(132,448)				85/85
1 YR SPX CALL SPREAD OPTION #4002 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022		686,269,993	4,443/4,798	28,761,576		(7,091,895)	30,677,850	^	30,677,850	(152,417)		(7,091,895)				85/85
1 YR SPX CALL SPREAD OPTION #4003 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		199,760,017	4,443/4,635	4,978,883		(1,227,670)	5,387,406	^	5,387,406	351,837		(1,227,670)				85/85
1 YR SPX CALL SPREAD OPTION #4005 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		5,230,003	4,443/4,743	190,895		(47,070)	206,359	^	206,359	5,110		(47,070)				85/85
1 YR SPX CALL SPREAD OPTION #4006 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022		2,029,985	4,473/4,621	38,976		(9,611)	41,786	^	41,786	2,574		(9,611)				85/85
1 YR SPX CALL SPREAD OPTION #4007 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		16,309,992	4,443/4,687	502,348		(123,867)	542,636	^	542,636	25,505		(123,867)				85/85
1 YR SPX CALL SPREAD OPTION #4008 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022		206,150,011	4,443/4,910	10,470,359		(2,581,732)	10,971,538	^	10,971,538	(784,572)		(2,581,732)				85/85
1 YR SPX CALL OPTION #4009 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022		48,049,986	4,821	1,436,695		(354,254)	1,006,813	^	1,006,813	(1,367,614)		(354,254)				85/85

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1 YR EEM CALL SPREAD OPTION #4010 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		15,260,000	52/57	585,221		(144,301)	90,814	^	90,814	(133,751)		(144,301)				85/85
2 YR SPX CALL SPREAD OPTION #4011 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023		60,089,985	4,443/5,287	4,681,011		(577,111)	5,569,931	^	5,569,931	(276,490)		(577,111)				85/85
5 YR SPX ASIAN CALL OPTION #4012 DUE MAT, NEXT PMT 09/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2026		31,290,002	4,443	5,306,784		(261,561)	6,731,762	^	6,731,762	(53,086)		(261,561)				85/85
1 YR EAFE CALL SPREAD OPTION #4013 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		15,259,994	2,390/2,593	552,412		(136,211)	102,040	^	102,040	(148,106)		(136,211)				85/85
1 YR SX5E CALL SPREAD OPTION #4033 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022		14,470,013	4,149/4,502	518,026		(127,732)	277,533	^	277,533	(247,853)		(127,732)				85/85
1 YR SPX CALL SPREAD OPTION #4034 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		743,760,016	4,438/4,793	30,568,536		(7,537,447)	34,151,849	^	34,151,849	836,513		(7,537,447)				85/85
1 YR SPX CALL SPREAD OPTION #4035 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		230,419,990	4,438/4,630	5,668,332		(1,397,671)	6,273,360	^	6,273,360	517,576		(1,397,671)				85/85
1 YR SPX CALL SPREAD OPTION #4036 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		9,300,019	4,483/4,716	259,470		(63,979)	288,188	^	288,188	12,574		(63,979)				85/85
1 YR SPX CALL SPREAD OPTION #4037 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2021	10/14/2022		3,270,021	4,438/4,738	118,047		(29,107)	131,478	^	131,478	6,461		(29,107)				85/85
1 YR SPX CALL SPREAD OPTION #4038 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/14/2022		6,999,979	4,468/4,616	132,370		(32,639)	145,703	^	145,703	11,655		(32,639)				85/85
1 YR SPX CALL SPREAD OPTION #4039 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/14/2022		8,830,007	4,438/4,682	268,520		(66,210)	297,721	^	297,721	19,977		(66,210)				85/85
1 YR SPX CALL SPREAD OPTION #4040 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		203,830,020	4,438/4,904	10,048,819		(2,477,791)	11,316,078	^	11,316,078	(348,667)		(2,477,791)				85/85
1 YR SPX CALL OPTION #4041 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		54,600,007	4,816	1,588,860		(391,774)	1,439,639	^	1,439,639	(1,566,377)		(391,774)				85/85
1 YR EEM CALL SPREAD OPTION #4042 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022		14,470,000	51/56	538,284		(132,728)	141,410	^	141,410	(138,254)		(132,728)				85/85
2 YR SPX CALL SPREAD OPTION #4043 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/16/2023		65,160,004	4,438/5,282	5,108,544		(628,100)	6,108,619	^	6,108,619	(232,507)		(628,100)				85/85
5 YR SPX ASIAN CALL OPTION #4044 DUE MAT, NEXT PMT 10/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2026		28,830,005	4,438	5,053,899		(249,097)	6,308,248	^	6,308,248	(25,189)		(249,097)				85/85
1 YR EAFE CALL SPREAD OPTION #4045 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2021	10/14/2022		14,469,995	2,301/2,497	522,367		(128,803)	262,371	^	262,371	(163,278)		(128,803)				85/85
1 YR SPX CALL SPREAD OPTION #4046 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		2,070,004	4,438/4,816	89,217		(21,999)	99,376	^	99,376	1,438		(21,999)				85/85
1 YR SX5E CALL SPREAD OPTION #4072 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/14/2022		16,520,014	4,386/4,759	588,112		(145,412)	157,937	^	157,937	(211,663)		(145,412)				85/85

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1 YR SPX CALL SPREAD OPTION #4073 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2021	11/14/2022		816,090,006	4,683/5,057	33,431,127		(8,265,938)	25,382,056	^	25,382,056	(3,162,979)		(8,265,938)				85/85
1 YR SPX CALL SPREAD OPTION #4074 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2021	11/14/2022		243,079,980	4,683/4,886	5,966,399		(1,475,208)	4,912,264	^	4,912,264	(64,316)		(1,475,208)				85/85
1 YR SPX CALL SPREAD OPTION #4075 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		15,149,982	4,730/4,975	418,140		(103,386)	328,174	^	328,174	(28,641)		(103,386)				85/85
1 YR SPX CALL SPREAD OPTION #4076 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		2,449,994	4,683/4,999	87,710		(21,687)	69,463	^	69,463	(5,448)		(21,687)				85/85
1 YR SPX CALL SPREAD OPTION #4077 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/14/2022		8,569,992	4,714/4,870	161,887		(40,027)	131,011	^	131,011	(2,822)		(40,027)				85/85
1 YR SPX CALL SPREAD OPTION #4078 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		8,479,989	4,683/4,940	256,096		(63,320)	207,847	^	207,847	(8,295)		(63,320)				85/85
1 YR SPX CALL SPREAD OPTION #4079 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		199,289,994	4,683/5,174	9,864,855		(2,439,113)	7,079,407	^	7,079,407	(1,465,786)		(2,439,113)				85/85
1 YR SPX CALL OPTION #4080 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		54,470,002	5,081	1,590,524		(393,261)	649,814	^	649,814	(804,365)		(393,261)				85/85
1 YR EEM CALL SPREAD OPTION #4081 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/14/2022		16,520,000	52/56	621,978		(153,786)	165,074	^	165,074	(127,060)		(153,786)				85/85
2 YR SPX CALL SPREAD OPTION #4082 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2021	11/14/2023		63,490,011	4,683/5,573	5,113,485		(631,294)	4,660,968	^	4,660,968	(292,469)		(631,294)				85/85
5 YR SPX ASIAN CALL OPTION #4083 DUE MAT, NEXT PMT 11/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2021	11/16/2026		22,060,015	4,683	3,955,358		(194,845)	4,057,922	^	4,057,922	42,573		(194,845)				85/85
1 YR EAFE CALL SPREAD OPTION #4084 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2021	11/14/2022		16,520,008	2,371/2,573	579,852		(143,370)	206,840	^	206,840	(147,582)		(143,370)				85/85
1 YR SPX CALL SPREAD OPTION #4085 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2021	11/14/2022		1,820,017	4,683/5,081	78,260		(19,350)	58,421	^	58,421	(8,213)		(19,350)				85/85
1 YR BEI CALL OPTION #4086 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/14/2022		250,000	138	7,052		(1,744)	2,216	^	2,216	(3,675)		(1,744)				85/85
1 YR SX5E CALL SPREAD OPTION #4114 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022		15,720,002	4,145/4,497	581,640		(143,418)	366,151	^	366,151	(205,305)		(143,418)				85/85
1 YR SPX CALL SPREAD OPTION #4115 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		820,509,983	4,634/5,005	35,117,828		(8,659,190)	29,883,242	^	29,883,242	(457,740)		(8,659,190)				85/85
1 YR SPX CALL SPREAD OPTION #4116 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		244,579,995	4,634/4,835	6,090,042		(1,501,654)	5,486,155	^	5,486,155	274,957		(1,501,654)				85/85
1 YR SPX CALL SPREAD OPTION #4117 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		14,649,980	4,680/4,924	418,990		(103,313)	362,532	^	362,532	1,661		(103,313)				85/85
1 YR SPX CALL SPREAD OPTION #4118 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		1,990,017	4,634/4,947	73,630		(18,155)	64,347	^	64,347	846		(18,155)				85/85

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1 YR SPX CALL SPREAD OPTION #4119 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		5,020,017	4,665/4,819	95,882		(23,642)	85,855	^	85,855	3,991		(23,642)				85/85
1 YR SPX CALL SPREAD OPTION #4120 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		11,439,993	4,634/4,889	354,640		(87,445)	313,897	^	313,897	10,298		(87,445)				85/85
1 YR SPX CALL SPREAD OPTION #4121 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		270,150,023	4,634/5,121	14,128,845		(3,483,825)	11,423,829	^	11,423,829	(934,561)		(3,483,825)				85/85
1 YR SPX CALL OPTION #4122 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		60,739,991	5,028	2,229,158		(549,655)	1,093,450	^	1,093,450	(980,916)		(549,655)				85/85
1 YR EEM CALL SPREAD OPTION #4123 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022		15,720,000	48/53	627,228		(154,659)	362,076	^	362,076	(109,162)		(154,659)				85/85
2 YR SPX CALL SPREAD OPTION #4124 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023		68,389,993	4,634/5,515	5,744,760		(708,258)	5,400,205	^	5,400,205	(183,787)		(708,258)				85/85
5 YR SPX ASIAN CALL OPTION #4125 DUE MAT, NEXT PMT 12/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2026		26,679,985	4,634	5,055,860		(249,194)	5,178,666	^	5,178,666	74,420		(249,194)				85/85
1 YR EAFE CALL SPREAD OPTION #4126 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2021	12/14/2022		15,720,007	2,263/2,455	609,936		(150,395)	430,437	^	430,437	(109,079)		(150,395)				85/85
1 YR SPX CALL SPREAD OPTION #4127 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022		1,189,988	4,634/5,028	53,550		(13,204)	44,878	^	44,878	(1,261)		(13,204)				85/85
1 YR SX5E CALL SPREAD OPTION #4194 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023		22,119,990	4,272/4,635		807,380	(168,935)	396,781	^	396,781	(241,664)		(168,935)				85/85
1 YR SPX CALL SPREAD OPTION #4195 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2022	01/17/2023		917,150,002	4,663/5,036		39,437,450	(8,251,858)	32,935,649	^	32,935,649	1,750,057		(8,251,858)				85/85
1 YR SPX CALL SPREAD OPTION #4196 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/17/2023		292,079,991	4,663/4,865		7,345,812	(1,537,031)	6,465,161	^	6,465,161	656,380		(1,537,031)				85/85
1 YR SPX CALL SPREAD OPTION #4197 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/17/2023		16,029,992	4,709/4,954		460,061	(96,263)	394,619	^	394,619	30,821		(96,263)				85/85
1 YR SPX CALL SPREAD OPTION #4198 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023		3,689,993	4,663/4,978		138,375	(28,953)	118,604	^	118,604	9,182		(28,953)				85/85
1 YR SPX CALL SPREAD OPTION #4199 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/17/2023		6,240,012	4,694/4,849		119,808	(25,069)	105,218	^	105,218	10,479		(25,069)				85/85
1 YR SPX CALL SPREAD OPTION #4200 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/17/2023		19,589,985	4,663/4,919		607,290	(127,069)	532,394	^	532,394	52,173		(127,069)				85/85
1 YR SPX CALL SPREAD OPTION #4201 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2022	01/17/2023		271,750,012	4,663/5,152		14,294,050	(2,990,875)	11,458,999	^	11,458,999	155,824		(2,990,875)				85/85
1 YR SPX CALL OPTION #4202 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2022	01/17/2023		66,980,022	5,059		2,330,904	(487,716)	1,350,493	^	1,350,493	(492,695)		(487,716)				85/85
1 YR EEM CALL SPREAD OPTION #4203 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2022	01/17/2023		22,120,000	50/54		863,786	(180,738)	408,545	^	408,545	(274,503)		(180,738)				85/85

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2 YR SPX CALL SPREAD OPTION #4204 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2022	01/16/2024		67,140,004	4,663/5,549		5,759,941	(605,895)	5,215,098	^	5,215,098	61,053		(605,895)				85/85
5 YR SPX ASIAN CALL OPTION #4205 DUE MAT, NEXT PMT 01/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/14/2027		38,149,993	4,663		7,378,210	(311,129)	7,347,253	^	7,347,253	280,172		(311,129)				85/85
1 YR EAFE CALL SPREAD OPTION #4206 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2022	01/17/2023		22,119,990	2,333/2,526		840,560	(175,878)	443,744	^	443,744	(220,938)		(175,878)				85/85
1 YR SPX CALL SPREAD OPTION #4207 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023		3,290,014	4,663/5,059		149,038	(31,185)	122,645	^	122,645	4,792		(31,185)				85/85
1 YR SPX CALL SPREAD OPTION #4208 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023		1,649,996	4,663/5,059		74,745	(15,640)	61,508	^	61,508	2,403		(15,640)				85/85
1 YR SPX CALL OPTION #4209 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/17/2023		1,479,989	5,129		43,068	(9,012)	24,281	^	24,281	(9,775)		(9,012)				85/85
1 YR BEI CALL OPTION #4210 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2022	01/17/2023		1,000,000	136		28,193	(5,899)	15,642	^	15,642	(6,652)		(5,899)				85/85
1 YR SX5E CALL SPREAD OPTION #4284 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2023		9,100,019	4,064/4,410		346,711	(43,695)	278,799	^	278,799	(24,217)		(43,695)				85/85
1 YR SPX CALL SPREAD OPTION #4285 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023		775,499,998	4,402/4,754		33,990,165	(4,283,692)	37,710,289	^	37,710,289	8,003,816		(4,283,692)				85/85
1 YR SPX CALL SPREAD OPTION #4286 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023		237,150,007	4,402/4,592		5,992,781	(755,255)	6,585,482	^	6,585,482	1,347,956		(755,255)				85/85
1 YR SPX CALL SPREAD OPTION #4287 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023		27,060,015	4,446/4,677		790,152	(99,581)	875,389	^	875,389	184,817		(99,581)				85/85
1 YR SPX CALL SPREAD OPTION #4288 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023		2,699,984	4,402/4,699		102,032	(12,859)	112,976	^	112,976	23,802		(12,859)				85/85
1 YR SPX CALL SPREAD OPTION #4289 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023		4,330,011	4,431/4,578		85,301	(10,750)	92,056	^	92,056	17,505		(10,750)				85/85
1 YR SPX CALL SPREAD OPTION #4290 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023		10,799,982	4,402/4,644		341,171	(42,997)	374,886	^	374,886	76,712		(42,997)				85/85
1 YR SPX CALL SPREAD OPTION #4291 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2023		238,889,987	4,402/4,864		13,067,282	(1,646,836)	14,540,033	^	14,540,033	3,119,586		(1,646,836)				85/85
1 YR SPX CALL OPTION #4292 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023		57,630,009	4,776		2,524,194	(318,118)	2,943,512	^	2,943,512	737,435		(318,118)				85/85
1 YR EEM CALL SPREAD OPTION #4293 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023		9,100,000	48/52		377,650	(47,594)	236,301	^	236,301	(93,755)		(47,594)				85/85
2 YR SPX CALL SPREAD OPTION #4294 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/14/2022	02/14/2024		54,639,998	4,402/5,238		4,841,104	(305,056)	5,348,098	^	5,348,098	812,050		(305,056)				85/85
5 YR SPX ASIAN CALL OPTION #4295 DUE MAT, NEXT PMT 02/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/16/2027		24,029,993	4,402		4,983,821	(125,413)	5,704,623	^	5,704,623	846,216		(125,413)				85/85

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1 YR EAFE CALL SPREAD OPTION #4296 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023		9,100,009	2,240/2,420		367,640	(46,333)	289,251	^	289,251	(32,056)		(46,333)				85/85
1 YR SPX CALL OPTION #4297 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023		1,669,994	4,842		62,775	(7,911)	73,065	^	73,065	18,201		(7,911)				85/85
1 YR BEI CALL OPTION #4298 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023		3,449,999	137		97,496	(12,287)	52,935	^	52,935	(32,274)		(12,287)				85/85
1 YR SX5E CALL SPREAD OPTION #4323 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2023		8,939,994	3,741/4,059		359,388	(17,723)	435,727	^	435,727	94,062		(17,723)				85/85
1 YR SPX CALL SPREAD OPTION #4324 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023		723,999,990	4,173/4,507		31,479,520	(1,552,415)	39,769,100	^	39,769,100	9,841,995		(1,552,415)				85/85
1 YR SPX CALL SPREAD OPTION #4325 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023		195,540,000	4,173/4,354		4,847,437	(239,052)	5,995,950	^	5,995,950	1,387,565		(239,052)				85/85
1 YR SPX CALL SPREAD OPTION #4326 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023		10,940,017	4,215/4,434		318,245	(15,694)	397,645	^	397,645	95,095		(15,694)				85/85
1 YR SPX CALL SPREAD OPTION #4327 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023		1,740,020	4,173/4,455		65,581	(3,234)	81,586	^	81,586	19,240		(3,234)				85/85
1 YR SPX CALL SPREAD OPTION #4328 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2022	03/14/2023		3,950,016	4,201/4,340		76,235	(3,760)	92,903	^	92,903	20,428		(3,760)				85/85
1 YR SPX CALL SPREAD OPTION #4329 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023		7,469,992	4,173/4,403		232,242	(11,453)	288,425	^	288,425	67,636		(11,453)				85/85
1 YR SPX CALL SPREAD OPTION #4330 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023		236,609,995	4,173/4,611		12,970,960	(639,664)	16,646,583	^	16,646,583	4,315,287		(639,664)				85/85
1 YR SPX CALL OPTION #4331 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023		66,329,998	4,528		3,621,618	(178,600)	6,137,301	^	6,137,301	2,694,283		(178,600)				85/85
1 YR EEM CALL SPREAD OPTION #4332 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023		8,940,000	42/45		353,130	(17,415)	479,372	^	479,372	143,657		(17,415)				85/85
2 YR SPX CALL SPREAD OPTION #4333 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2024		60,739,992	4,173/4,966		5,448,378	(134,160)	6,837,906	^	6,837,906	1,523,688		(134,160)				85/85
5 YR SPX ASIAN CALL OPTION #4334 DUE MAT, NEXT PMT 03/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2022	03/15/2027		30,450,015	4,173		6,724,578	(66,252)	8,626,346	^	8,626,346	1,968,020		(66,252)				85/85
1 YR EAFE CALL SPREAD OPTION #4335 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023		8,940,005	2,058/2,233		366,540	(18,076)	469,823	^	469,823	121,359		(18,076)				85/85
1 YR SPX CALL SPREAD OPTION #4336 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023		2,980,018	4,173/4,549		143,338	(7,069)	182,391	^	182,391	46,120		(7,067)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										629,481,631	215,656,135	(145,912,631)	1,183,917,374	XXX	1,183,917,374	7,122,647		(145,912,626)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										629,481,631	215,656,135	(145,912,631)	1,183,917,374	XXX	1,183,917,374	7,122,647		(145,912,626)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

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5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349	1,049,888		(51,832)	6,115,173	^	6,115,173	(257,468)		(51,832)				0001
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438	1,007,564		(49,661)	5,563,053	^	5,563,053	(343,218)		(49,661)				0001
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558	1,082,643		(53,420)	5,419,811	^	5,419,811	(559,292)		(53,420)				0001
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699	2,022,300		(99,675)	6,988,840	^	6,988,840	(895,415)		(99,675)				0001
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2018	06/14/2023		9,489,988	2,782	1,731,925		(85,363)	6,021,575	^	6,021,575	(654,507)		(85,363)				0001
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583	2,715,444		(133,693)	12,131,482	^	12,131,482	(1,014,906)		(133,693)				0001
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380	1,741,225		(85,775)	5,138,423	^	5,138,423	(362,732)		(85,775)				0001
2 YR BEI CALL OPTION #3346	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2022		967,272	124	43,946			72,792		72,792	(42,582)		(5,470)				0001
2 YR BEI CALL OPTION #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125	162,823			260,918		260,918	(171,020)		(20,268)				0001
2 YR BEI CALL OPTION #3366	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2022		2,105,375	125	90,378			143,745		143,745	(93,159)		(11,250)				0001
2 YR BEI CALL OPTION #3370	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2022		1,836,354	125	76,509			125,685		125,685	(81,782)		(9,524)				0001
2 YR BEI CALL OPTION #3372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/11/2020	05/04/2022		995,864	125	43,135			68,378		68,378	(44,019)		(5,370)				0001
2 YR BEI CALL OPTION #3390	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/18/2020	05/11/2022		2,110,412	125	92,661			145,102		145,102	(93,022)		(11,535)				0001
2 YR BEI CALL OPTION #3392	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2022		1,422,453	125	62,395			96,484		96,484	(62,628)		(7,778)				0001
2 YR BEI CALL OPTION #3396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2022		1,575,903	125	70,227			102,267		102,267	(68,918)		(8,742)				0001
2 YR BEI CALL OPTION #3400	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2022		1,342,627	125	60,016			82,120		82,120	(58,358)		(7,471)				0001
2 YR BEI CALL OPTION #3404	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2022		1,246,100	125	52,531			80,010		80,010	(54,995)		(6,539)				0001
2 YR BEI CALL OPTION #3421	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2022		1,535,085	125	66,103			99,398		99,398	(67,418)		(8,229)				0001
2 YR BEI CALL OPTION #3425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2022		1,220,387	125	51,374			79,172		79,172	(53,782)		(6,395)				0001

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2 YR BEI CALL OPTION #3429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2022		2,313,121	125	101,621			149,548		149,548	(100,837)		(12,650)				0001
2 YR BEI CALL OPTION #3433	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2022		1,260,764	125	53,170			79,860		79,860	(55,205)		(6,619)				0001
2 YR BEI CALL OPTION #3451	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2022		1,699,866	126	75,954			104,773		104,773	(73,148)		(9,455)				0001
2 YR BEI CALL OPTION #3455	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2022		1,409,967	126	60,058			81,322		81,322	(60,597)		(7,476)				0001
2 YR BEI CALL OPTION #3459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2022		1,171,845	126	50,942			67,674		67,674	(50,002)		(6,341)				0001
2 YR BEI CALL OPTION #3461	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2022		1,433,279	126	62,735			80,892		80,892	(60,654)		(7,809)				0001
2 YR BEI CALL OPTION #3480	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2022		952,966	127	41,087			52,389		52,389	(40,141)		(5,115)				0001
2 YR BEI CALL OPTION #3482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2022		1,172,924	126	50,690			65,664		65,664	(49,342)		(6,310)				0001
2 YR BEI CALL OPTION #3488	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2022		1,335,681	127	58,690			72,676		72,676	(55,492)		(7,306)				0001
2 YR BEI CALL OPTION #3490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2022		1,374,054	127	54,173			73,826		73,826	(57,955)		(6,753)				0001
2 YR BEI CALL OPTION #3498	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2022		984,704	126	42,763			55,704		55,704	(40,985)		(5,323)				0001
2 YR BEI CALL OPTION #3514	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2022		978,602	126	40,176			56,896		56,896	(41,255)		(5,001)				0001
2 YR BEI CALL OPTION #3520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2022		756,817	126	32,988			44,771		44,771	(31,512)		(4,106)				0001
2 YR BEI CALL OPTION #3525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2022		2,398,540	126	109,265			142,175		142,175	(98,603)		(13,601)				0001
2 YR BEI CALL OPTION #3534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2022		2,192,412	127	99,133			114,811		114,811	(87,481)		(12,340)				0001
2 YR BEI CALL OPTION #3555	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2022		1,206,724	127	48,642			62,768		62,768	(49,005)		(6,055)				0001
2 YR BEI CALL OPTION #3563	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2022		1,159,303	128	44,532			59,012		59,012	(47,041)		(5,543)				0001
2 YR BEI CALL OPTION #3570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2022		2,144,494	127	83,492			125,560		125,560	(89,386)		(10,393)				0001
2 YR BEI CALL OPTION #3576	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2022		1,672,439	127	78,273			96,665		96,665	(66,661)		(9,743)				0001

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2 YR BEI CALL OPTION #3579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2022		1,118,244	128	50,141			54,991		54,991	(42,939)		(6,242)				0001
2 YR BEI CALL OPTION #3596	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2022		2,384,355	129	91,684			106,918		106,918	(91,486)		(11,413)				0001
2 YR BEI CALL OPTION #3600	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2022		11,472,894	128	487,712			568,050		568,050	(442,035)		(60,711)				0001
2 YR BEI CALL OPTION #3604	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2022		1,771,872	128	74,899			84,777		84,777	(67,324)		(9,324)				0001
2 YR BEI CALL OPTION #3608	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2022		1,827,653	129	72,272			83,589		83,589	(69,049)		(8,997)				0001
2 YR BEI CALL OPTION #3628	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2022		5,134,403	128	223,843			251,725		251,725	(193,318)		(27,864)				0001
2 YR BEI CALL OPTION #3634	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2022		1,582,401	129	66,425			72,564		72,564	(58,493)		(8,269)				0001
2 YR BEI CALL OPTION #3636	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2022		593,362	129	23,531			26,451		26,451	(21,876)		(2,933)				0001
2 YR BEI CALL OPTION #3641	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2023		1,304,556	129	57,093			60,362		60,362	(47,442)		(7,107)				0001
2 YR BEI CALL OPTION #3662	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2023		1,572,743	129	65,302			70,744		70,744	(56,970)		(8,140)				0001
2 YR BEI CALL OPTION #3668	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2023		1,709,998	129	77,090			80,988		80,988	(61,648)		(9,596)				0001
2 YR BEI CALL OPTION #3674	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2023		2,986,500	129	119,124			142,053		142,053	(110,109)		(14,829)				0001
2 YR BEI CALL OPTION #3680	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2023		1,848,095	128	85,878			94,247		94,247	(67,232)		(10,690)				0001
2 YR BEI CALL OPTION #3688	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2023		1,315,829	129	54,801			62,246		62,246	(47,516)		(6,831)				0001
2 YR BEI CALL OPTION #3702	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2023		1,747,156	129	69,695			84,999		84,999	(63,992)		(8,676)				0001
2 YR BEI CALL OPTION #3716	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2023		3,162,880	128	135,263			166,931		166,931	(116,996)		(16,838)				0001
2 YR BEI CALL OPTION #3720	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2023		1,897,169	127	85,346			107,756		107,756	(70,889)		(10,624)				0001
2 YR BEI CALL OPTION #3725	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2023		1,375,988	128	64,910			72,059		72,059	(49,239)		(8,080)				0001
2 YR BEI CALL OPTION #3747	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2023		1,245,039	129	53,122			59,301		59,301	(43,797)		(6,613)				0001

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2 YR BEI CALL OPTION #3751	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2023		2,239,186	129	110,262			108,118		108,118	(76,231)		(13,726)				0001
2 YR BEI CALL OPTION #3761	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2023		1,508,501	130	68,369			62,367		62,367	(48,955)		(8,511)				0001
2 YR BEI CALL OPTION #3765	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2023		800,658	131	35,606			31,512		31,512	(25,419)		(4,432)				0001
1 YR BEI CALL OPTION #3766	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2022		7,794,105	134	153,128			10,358		10,358	(295,782)		(38,496)				0001
1 YR SPX CALL OPTION #3767	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/12/2021	04/05/2022		47,970,203	4,210	2,736,042			3,720,830		3,720,830	(2,522,229)		(687,832)				0001
1 YR SPX CALL SPREAD OPTION #3768	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2021	04/05/2022		65,925,757	4,067/4,239	1,600,993			2,738,816		2,738,816	636,415		(402,484)				0001
2 YR BEI CALL OPTION #3812	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2023		915,044	132	41,508			33,054		33,054	(27,666)		(5,167)				0001
1 YR BEI CALL OPTION #3813	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		8,384,992	135	165,456			9,605		9,605	(270,131)		(41,595)				0001
1 YR SPX CALL OPTION #3814	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/19/2021	04/12/2022		36,585,848	4,298	1,825,572			2,110,582		2,110,582	(2,035,941)		(458,943)				0001
1 YR SPX CALL SPREAD OPTION #3815	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		57,268,404	4,147/4,323	1,339,213			2,308,304		2,308,304	490,430		(336,674)				0001
2 YR BEI CALL OPTION #3816	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2023		1,482,188	133	61,930			47,894		47,894	(43,122)		(7,709)				0001
1 YR BEI CALL OPTION #3817	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		10,183,406	135	181,585			11,219		11,219	(293,412)		(45,650)				0001
1 YR SPX CALL OPTION #3818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/19/2022		32,629,584	4,306	1,708,191			1,880,062		1,880,062	(1,747,655)		(429,434)				0001
1 YR SPX CALL SPREAD OPTION #3819	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		58,586,648	4,167/4,338	1,355,340			2,191,254		2,191,254	421,126		(340,728)				0001
2 YR BEI CALL OPTION #3820	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2023		1,331,971	133	57,340			43,554		43,554	(38,461)		(7,138)				0001
1 YR BEI CALL OPTION #3821	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2022		9,526,603	135	186,740			20,822		20,822	(279,953)		(46,946)				0001
1 YR SPX CALL OPTION #3822	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		38,550,519	4,331	1,948,626			2,108,592		2,108,592	(2,034,344)		(489,878)				0001
1 YR SPX CALL SPREAD OPTION #3823	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		53,133,912	4,187/4,363	1,248,375			1,958,426		1,958,426	333,684		(313,837)				0001
2 YR BEI CALL OPTION #3828	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2023		2,595,249	133	117,842			85,137		85,137	(73,612)		(14,669)				0001
1 YR BEI CALL OPTION #3829	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2022		7,981,076	135	162,928			18,654		18,654	(218,092)		(40,960)				0001
1 YR SPX CALL OPTION #3830	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		51,280,806	4,317	2,789,064			3,042,990		3,042,990	(2,579,117)		(701,161)				0001

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1 YR SPX CALL SPREAD OPTION #3831	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		44,993,844	4,191/4,362	1,043,342			1,565,194		1,565,194	256,338		(262,293)				0001
2 YR BEI CALL OPTION #3842	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2023		2,545,257	133	106,916			82,317		82,317	(72,661)		(13,309)				0001
1 YR BEI CALL OPTION #3843	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2022		12,808,497	135	239,556			39,874		39,874	(358,943)		(60,223)				0001
1 YR SPX CALL OPTION #3844	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		43,239,353	4,311	2,123,596			2,762,025		2,762,025	(2,241,505)		(533,865)				0001
1 YR SPX CALL SPREAD OPTION #3845	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		45,401,321	4,176/4,349	1,030,205			1,607,456		1,607,456	240,904		(258,990)				0001
2 YR BEI CALL OPTION #3847	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2023		1,975,473	133	82,479			61,322		61,322	(55,001)		(10,267)				0001
1 YR BEI CALL OPTION #3848	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2022		8,913,355	135	174,338			32,376		32,376	(243,618)		(43,828)				0001
1 YR SPX CALL OPTION #3849	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		45,142,675	4,283	2,579,627			3,194,542		3,194,542	(2,181,665)		(648,510)				0001
1 YR SPX CALL SPREAD OPTION #3850	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		47,725,736	4,155/4,320	1,104,370			1,594,686		1,594,686	259,081		(277,635)				0001
2 YR BEI CALL OPTION #3851	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2023		1,484,011	133	60,064			47,639		47,639	(42,068)		(7,487)				0001
1 YR BEI CALL OPTION #3852	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2022		8,622,650	136	152,360			34,428		34,428	(235,023)		(38,410)				0001
1 YR SPX CALL OPTION #3853	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/01/2021	05/24/2022		36,909,845	4,303	1,910,992			2,540,581		2,540,581	(1,799,160)		(481,763)				0001
1 YR SPX CALL SPREAD OPTION #3854	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/01/2021	05/24/2022		41,251,856	4,180/4,344	925,044			1,332,117		1,332,117	195,226		(233,204)				0001
2 YR BEI CALL OPTION #3860	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2023		2,543,824	133	108,191			80,815		80,815	(70,492)		(13,468)				0001
1 YR BEI CALL OPTION #3861	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		11,880,451	135	237,466			56,440		56,440	(317,985)		(59,698)				0001
1 YR SPX CALL OPTION #3862	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	05/31/2022		47,421,794	4,330	2,464,520			3,090,115		3,090,115	(2,249,225)		(619,572)				0001
1 YR SPX CALL SPREAD OPTION #3863	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		51,773,559	4,206/4,375	1,182,626			1,662,150		1,662,150	218,266		(297,308)				0001
2 YR BEI CALL OPTION #3868	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2023		1,261,609	134	53,962			37,522		37,522	(33,534)		(6,717)				0001
1 YR BEI CALL OPTION #3869	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		11,281,062	136	226,920			46,384		46,384	(274,558)		(57,047)				0001
1 YR SPX CALL OPTION #3870	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/14/2021	06/07/2022		49,339,072	4,355	2,417,932			3,062,803		3,062,803	(2,319,700)		(607,860)				0001
1 YR SPX CALL SPREAD OPTION #3871	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		48,030,535	4,232/4,401	1,087,981			1,497,837		1,497,837	178,398		(273,515)				0001
2 YR BEI CALL OPTION #3890	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2023		2,192,994	133	89,981			67,773		67,773	(59,737)		(11,201)				0001

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1 YR BEI CALL OPTION #3891	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		9,174,511	136	170,294			44,947		44,947	(232,145)		(42,811)				0001
1 YR SPX CALL OPTION #3892	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/21/2021	06/14/2022		50,772,084	4,346	2,483,146			3,335,272		3,335,272	(2,380,004)		(624,255)				0001
1 YR SPX CALL SPREAD OPTION #3893	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		47,857,436	4,228/4,393	1,063,549			1,454,982		1,454,982	175,253		(267,373)				0001
2 YR BEI CALL OPTION #3897	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2023		2,132,292	134	94,376			65,570		65,570	(56,495)		(11,748)				0001
1 YR BEI CALL OPTION #3898	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2022		11,742,543	136	245,403			59,221		59,221	(280,713)		(61,694)				0001
1 YR SPX CALL OPTION #3899	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/28/2021	06/21/2022		47,632,214	4,353	2,518,302			3,104,718		3,104,718	(2,112,837)		(633,093)				0001
1 YR SPX CALL SPREAD OPTION #3900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/21/2022		50,228,080	4,227/4,395	1,188,359			1,524,222		1,524,222	199,288		(298,750)				0001
2 YR BEI CALL OPTION #3910	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2023		3,355,825	134	148,860			93,998		93,998	(83,931)		(18,556)				0001
1 YR BEI CALL OPTION #3911	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2022		11,010,202	137	227,865			43,656		43,656	(230,007)		(57,445)				0001
1 YR SPX CALL OPTION #3912	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/06/2021	06/28/2022		60,414,069	4,430	3,069,196			3,231,256		3,231,256	(2,562,026)		(773,747)				0001
1 YR SPX CALL SPREAD OPTION #3913	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/28/2022		59,647,078	4,304/4,474	1,361,505			1,699,935		1,699,935	163,297		(343,237)				0001
2 YR BEI CALL OPTION #3914	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2023		1,815,591	135	77,220			45,401		45,401	(42,826)		(9,612)				0001
1 YR BEI CALL OPTION #3915	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		10,730,778	138	199,118			29,192		29,192	(187,780)		(50,058)				0001
1 YR SPX CALL OPTION #3916	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/05/2022		35,830,547	4,471	1,883,839			1,722,071		1,722,071	(1,419,903)		(473,591)				0001
1 YR SPX CALL SPREAD OPTION #3917	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		45,081,281	4,349/4,518	1,016,048			1,202,366		1,202,366	95,130		(255,431)				0001
2 YR BEI CALL OPTION #3934	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2023		2,340,669	135	94,795			58,454		58,454	(55,550)		(11,800)				0001
1 YR BEI CALL OPTION #3935	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2022		11,901,064	139	192,718			30,720		30,720	(202,009)		(48,449)				0001
1 YR SPX CALL OPTION #3936	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	07/12/2022		34,529,624	4,488	1,395,092			1,686,957		1,686,957	(1,497,721)		(350,722)				0001
1 YR SPX CALL SPREAD OPTION #3937	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	07/12/2022		47,655,713	4,365/4,539	966,197			1,321,436		1,321,436	50,219		(242,899)				0001
2 YR BEI CALL OPTION #3939	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2023		2,674,420	136	120,334			63,543		63,543	(59,424)		(14,979)				0001
1 YR BEI CALL OPTION #3940	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		8,188,910	139	153,912			18,106		18,106	(117,234)		(38,693)				0001
1 YR SPX CALL OPTION #3941	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/26/2021	07/19/2022		43,530,028	4,463	2,659,963			2,276,354		2,276,354	(1,568,231)		(668,706)				0001

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1 YR SPX CALL SPREAD OPTION #3942	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		55,333,670	4,335/4,507	1,323,427			1,494,161		1,494,161	148,244		(332,705)				0001
2 YR BEI CALL OPTION #3947	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2023		1,607,734	137	67,048			34,452		34,452	(34,088)		(8,346)				0001
1 YR BEI CALL OPTION #3948	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2022		12,663,570	140	207,815			22,081		22,081	(159,748)		(52,244)				0001
1 YR SPX CALL OPTION #3949	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		40,807,218	4,534	2,065,468			1,789,800		1,789,800	(1,491,094)		(519,252)				0001
1 YR SPX CALL SPREAD OPTION #3950	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		43,592,829	4,409/4,577	949,985			1,068,857		1,068,857	53,899		(238,823)				0001
2 YR BEI CALL OPTION #3956	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2023		2,901,657	137	123,367			61,205		61,205	(60,151)		(15,357)				0001
1 YR BEI CALL OPTION #3957	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		8,742,206	140	146,246			15,193		15,193	(104,059)		(36,766)				0001
1 YR SPX CALL OPTION #3958	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/09/2021	08/02/2022		47,820,988	4,535	2,542,308			2,151,190		2,151,190	(1,674,417)		(639,128)				0001
1 YR SPX CALL SPREAD OPTION #3959	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		50,735,257	4,410/4,583	1,164,999			1,264,883		1,264,883	74,364		(292,877)				0001
2 YR BEI CALL OPTION #3962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2023		1,612,731	137	73,419			32,944		32,944	(31,811)		(9,139)				0001
1 YR BEI CALL OPTION #3963	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		7,966,526	141	149,746			13,504		13,504	(84,535)		(37,646)				0001
1 YR SPX CALL OPTION #3964	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		48,571,099	4,575	2,517,657			1,989,312		1,989,312	(1,623,494)		(632,931)				0001
1 YR SPX CALL SPREAD OPTION #3965	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/09/2022		48,037,105	4,446/4,624	1,109,179			1,174,663		1,174,663	44,778		(278,844)				0001
1 YR SPX CALL SPREAD OPTION #3969 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		13,999,990	4,525/4,760	380,800		(94,154)	389,239	^	389,239	(25,170)		(94,154)				0001
2 YR BEI CALL OPTION #3981	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2023		1,483,039	138	64,486			27,596		27,596	(27,745)		(8,027)				0001
1 YR BEI CALL OPTION #3982	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		10,473,201	141	186,622			15,650		15,650	(100,066)		(46,916)				0001
1 YR SPX CALL OPTION #3983	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		47,596,991	4,586	2,604,012			1,942,818		1,942,818	(1,508,973)		(654,640)				0001
1 YR SPX CALL SPREAD OPTION #3984	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		49,176,080	4,444/4,616	1,127,551			1,158,932		1,158,932	66,329		(283,463)				0001
2 YR BEI CALL OPTION #3987	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2023		3,126,146	138	131,003			55,454		55,454	(56,936)		(16,307)				0001
1 YR BEI CALL OPTION #3988	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2022		13,728,828	142	233,014			20,092		20,092	(126,118)		(58,579)				0001

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1 YR SPX CALL OPTION #3989	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		47,138,438	4,604	2,704,364			1,862,606		1,862,606	(1,397,294)		(679,868)				0001
1 YR SPX CALL SPREAD OPTION #3990	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		54,034,424	4,476/4,653	1,277,967			1,254,553		1,254,553	58,364		(321,277)				0001
2 YR BEI CALL OPTION #3992	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2023		2,284,754	138	92,759			41,487		41,487	(42,387)		(11,563)				0001
1 YR BEI CALL OPTION #3993	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2022		9,704,655	142	145,154			13,844		13,844	(88,608)		(36,594)				0001
1 YR SPX CALL OPTION #3994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/07/2021	08/30/2022		37,684,778	4,661	1,956,708			1,281,028		1,281,028	(1,091,533)		(493,288)				0001
1 YR SPX CALL SPREAD OPTION #3995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	08/30/2022		46,650,220	4,522/4,695	1,032,870			1,003,368		1,003,368	18,729		(260,387)				0001
2 YR BEI CALL OPTION #3997	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2023		3,227,583	139	110,899			52,601		52,601	(58,193)		(13,805)				0001
1 YR BEI CALL OPTION #3998	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		8,687,581	141	133,713			19,537		19,537	(100,577)		(33,615)				0001
1 YR SPX CALL OPTION #3999	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/06/2022		44,323,174	4,649	2,159,273			1,660,899		1,660,899	(1,353,688)		(542,834)				0001
1 YR SPX CALL SPREAD OPTION #4000	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		56,611,297	4,513/4,687	1,218,928			1,268,104		1,268,104	23,193		(306,434)				0001
1 YR SPX CALL SPREAD OPTION #4004 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		12,389,978	4,487/4,721	350,637		(86,458)	376,070	^	376,070	6,693		(86,458)				0001
2 YR BEI CALL OPTION #4014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2023		2,344,965	138	75,174			44,989		44,989	(47,510)		(9,358)				0001
1 YR BEI CALL OPTION #4015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		11,898,078	140	167,638			43,159		43,159	(181,020)		(42,144)				0001
1 YR SPX CALL OPTION #4016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2021	09/13/2022		41,792,599	4,589	1,913,148			1,998,331		1,998,331	(1,425,675)		(480,959)				0001
1 YR SPX CALL SPREAD OPTION #4017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		45,942,447	4,455/4,631	984,147			1,150,437		1,150,437	51,122		(247,411)				0001
2 YR BEI CALL OPTION #4018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2023		3,173,208	137	110,297			68,834		68,834	(67,621)		(13,730)				0001
1 YR BEI CALL OPTION #4019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		15,080,816	139	238,023			71,671		71,671	(251,462)		(59,838)				0001
1 YR SPX CALL OPTION #4020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2021	09/20/2022		56,733,265	4,549	3,286,222			3,025,577		3,025,577	(1,734,796)		(826,145)				0001
1 YR SPX CALL SPREAD OPTION #4021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		52,670,286	4,412/4,584	1,231,690			1,317,486		1,317,486	128,000		(309,643)				0001
2 YR BEI CALL OPTION #4022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2023		3,756,241	137	117,637			89,751		89,751	(86,412)		(14,644)				0001
1 YR BEI CALL OPTION #4023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2022		12,011,986	138	181,799			88,850		88,850	(249,508)		(45,704)				0001

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1 YR SPX CALL OPTION #4024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDITSUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/04/2021	09/27/2022		41,883,574	4,556	1,828,877			2,327,916		2,327,916	(1,481,706)		(459,774)				0001
1 YR SPX CALL SPREAD OPTION #4025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2022		49,163,840	4,386/4,550	1,010,910			1,254,565		1,254,565	106,019		(254,139)				0001
2 YR BEI CALL OPTION #4028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2023		2,581,081	136	94,178			70,030		70,030	(61,492)		(11,723)				0001
1 YR BEI CALL OPTION #4029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		12,583,944	138	213,010			99,820		99,820	(258,853)		(53,550)				0001
1 YR SPX CALL OPTION #4030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		32,012,332	4,513	1,820,247			1,983,796		1,983,796	(1,011,067)		(457,604)				0001
1 YR SPX CALL SPREAD OPTION #4031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		44,467,658	4,357/4,532	1,043,572			1,198,820		1,198,820	134,330		(262,351)				0001
1 YR SPX CALL OPTION #4047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		37,001,996	4,561	2,232,120			2,048,383		2,048,383	(1,050,942)		(561,147)				0001
1 YR SPX CALL SPREAD OPTION #4048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		59,495,597	4,406/4,587	1,478,408			1,559,174		1,559,174	171,549		(371,667)				0001
1 YR BEI CALL OPTION #4049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		13,691,492	138	280,891			101,545		101,545	(252,540)		(70,615)				0001
2 YR BEI CALL OPTION #4050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2023		2,299,538	136	97,384			62,344		62,344	(52,392)		(12,123)				0001
1 YR SPX CALL OPTION #4052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDITSUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/25/2021	10/18/2022		38,965,200	4,674	2,139,155			1,609,215		1,609,215	(1,005,248)		(537,776)				0001
1 YR SPX CALL SPREAD OPTION #4053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2022		59,257,882	4,511/4,685	1,368,559			1,327,840		1,327,840	101,945		(344,051)				0001
1 YR BEI CALL OPTION #4054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2022		9,865,438	140	201,317			49,900		49,900	(141,939)		(50,610)				0001
2 YR BEI CALL OPTION #4055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2023		1,472,667	138	61,316			32,298		32,298	(29,328)		(7,633)				0001
2 YR BEI CALL OPTION #4056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2023		2,256,529	138	85,169			44,997		44,997	(43,206)		(10,602)				0001
1 YR BEI CALL OPTION #4057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2022		10,147,591	140	180,245			44,935		44,935	(137,928)		(45,313)				0001
1 YR SPX CALL OPTION #4058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDITSUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/01/2021	10/25/2022		45,663,388	4,732	2,503,186			1,628,215		1,628,215	(1,074,291)		(629,293)				0001
1 YR SPX CALL SPREAD OPTION #4059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2022		60,647,196	4,571/4,748	1,393,050			1,285,124		1,285,124	71,316		(350,208)				0001
2 YR BEI CALL OPTION #4061	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2023		3,080,038	139	114,915			57,596		57,596	(56,332)		(14,305)				0001
1 YR BEI CALL OPTION #4062	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2022		9,871,424	141	176,703			41,269		41,269	(125,736)		(44,422)				0001

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1 YR SPX CALL OPTION #4063	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/01/2022		52,546,011	4,761	3,328,470			1,737,537		1,737,537	(1,026,673)		(836,766)				0001
1 YR SPX CALL SPREAD OPTION #4064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2022		61,404,167	4,640/4,828	1,486,320			1,220,265		1,220,265	26,231		(373,656)				0001
2 YR BEI CALL OPTION #4068	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2023		3,340,318	139	129,226			63,960		63,960	(61,006)		(16,086)				0001
1 YR BEI CALL OPTION #4069	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2022		12,692,823	141	244,349			58,062		58,062	(162,726)		(61,429)				0001
1 YR SPX CALL OPTION #4070	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/08/2022		52,587,829	4,819	2,872,652			1,516,815		1,516,815	(1,034,724)		(722,175)				0001
1 YR SPX CALL SPREAD OPTION #4071	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2022		48,912,401	4,680/4,867	1,124,972			915,475		915,475	(8,882)		(282,814)				0001
2 YR BEI CALL OPTION #4090	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2023		2,584,060	139	91,493			48,973		48,973	(47,813)		(11,389)				0001
1 YR BEI CALL OPTION #4091	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		11,442,184	141	188,256			51,488		51,488	(150,408)		(47,327)				0001
1 YR SPX CALL OPTION #4092	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		66,948,423	4,821	4,083,650			1,977,277		1,977,277	(1,182,032)		(1,026,616)				0001
1 YR SPX CALL SPREAD OPTION #4093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		60,740,941	4,693/4,882	1,431,101			1,122,892		1,122,892	(2,829)		(359,774)				0001
2 YR BEI CALL OPTION #4098	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2021	11/22/2023		2,310,422	139	86,720			46,970		46,970	(43,806)		(10,795)				0001
1 YR BEI CALL OPTION #4099	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2021	11/22/2022		9,654,765	140	175,780			51,819		51,819	(134,395)		(44,191)				0001
1 YR SPX CALL OPTION #4100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/29/2021	11/22/2022		57,646,367	4,796	3,475,132			1,915,758		1,915,758	(1,086,304)		(873,637)				0001
1 YR SPX CALL SPREAD OPTION #4101	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/22/2022		70,523,435	4,672/4,867	1,693,977			1,410,347		1,410,347	15,129		(425,860)				0001
2 YR BEI CALL OPTION #4103	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2023		2,667,740	137	100,729			64,021		64,021	(55,952)		(12,539)				0001
1 YR BEI CALL OPTION #4104	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2022		10,627,669	138	217,035			92,002		92,002	(188,272)		(54,562)				0001
1 YR SPX CALL OPTION #4105	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2022		55,141,499	4,710	3,870,068			2,426,853		2,426,853	(1,051,482)		(972,922)				0001
1 YR SPX CALL SPREAD OPTION #4106	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/06/2021	11/29/2022		63,181,107	4,577/4,764	1,527,610			1,416,407		1,416,407	104,071		(384,036)				0001
2 YR BEI CALL OPTION #4110	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2023		2,355,307	137	103,991			59,082		59,082	(48,284)		(12,945)				0001
1 YR BEI CALL OPTION #4111	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2022		10,272,781	140	209,969			67,819		67,819	(150,705)		(52,785)				0001
1 YR SPX CALL OPTION #4112	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2021	12/06/2022		63,834,207	4,760	4,259,477			2,485,863		2,485,863	(1,142,779)		(1,070,818)				0001

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1 YR SPX CALL SPREAD OPTION #4113	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/06/2022		49,252,799	4,638/4,824	1,172,565			1,002,703		1,002,703	56,528		(294,779)				0001
1 YR BEI CALL OPTION #4128 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2022		250,000	137	7,043		(1,737)	2,770	^	2,770	(1,786)		(1,737)				0001
2 YR BEI CALL OPTION #4150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2023		2,143,479	138	86,378			50,346		50,346	(43,052)		(10,753)				0001
1 YR BEI CALL OPTION #4151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2022		11,042,668	141	181,202			59,668		59,668	(150,646)		(45,554)				0001
1 YR SPX CALL OPTION #4152	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2022		64,833,122	4,801	3,418,353			2,394,948		2,394,948	(1,364,207)		(859,362)				0001
1 YR SPX CALL SPREAD OPTION #4153	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/20/2021	12/13/2022		57,693,076	4,669/4,862	1,284,127			1,205,687		1,205,687	10,937		(322,825)				0001
2 YR BEI CALL OPTION #4155	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2021	12/20/2023		816,342	138	38,194			19,269		19,269	(15,579)		(4,754)				0001
1 YR BEI CALL OPTION #4156	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2021	12/20/2022		8,821,653	141	184,974			48,102		48,102	(107,787)		(46,502)				0001
1 YR SPX CALL OPTION #4157	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/27/2021	12/20/2022		54,763,714	4,757	4,285,706			2,225,195		2,225,195	(770,494)		(1,077,412)				0001
1 YR SPX CALL SPREAD OPTION #4158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/27/2021	12/20/2022		54,582,251	4,646/4,837	1,393,546			1,110,996		1,110,996	93,559		(350,333)				0001
2 YR BEI CALL OPTION #4161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2022	12/27/2023		1,643,143	139		67,348		33,836		33,836	(25,315)		(8,197)				0001
1 YR BEI CALL OPTION #4162	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2022	12/27/2022		12,531,512	142		212,506		54,474		54,474	(105,795)		(52,236)				0001
1 YR SPX CALL OPTION #4163	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2022	12/27/2022		70,857,092	4,889		4,215,882		2,053,814		2,053,814	(1,125,762)		(1,036,306)				0001
1 YR SPX CALL SPREAD OPTION #4164	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/03/2022	12/27/2022		53,838,876	4,764/4,960		1,286,710		955,373		955,373	(15,051)		(316,286)				0001
2 YR BEI CALL OPTION #4190	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2022	01/03/2024		447,737	139		15,828		9,830		9,830	(4,225)		(1,773)				0001
1 YR BEI CALL OPTION #4191	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2022	01/03/2023		9,450,697	141		134,882		53,094		53,094	(51,269)		(30,518)				0001
1 YR SPX CALL OPTION #4192	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2022	01/03/2023		41,010,882	4,878		1,962,009		1,313,042		1,313,042	(205,049)		(443,918)				0001
1 YR SPX CALL SPREAD OPTION #4193	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/03/2023		38,478,231	4,740/4,951		910,202		790,458		790,458	86,196		(205,940)				0001
1 YR SPX CALL SPREAD OPTION #4211 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023		999,995	4,663/5,083		47,400	(9,918)	38,591	^	38,591	1,109		(9,918)				0001
2 YR BEI CALL OPTION #4212	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2022	01/10/2024		470,410	137		16,758		12,791		12,791	(2,273)		(1,694)				0001
1 YR BEI CALL OPTION #4213	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2022	01/10/2023		16,038,621	140		217,380		126,406		126,406	(46,524)		(44,450)				0001

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1 YR SPX CALL OPTION #4214	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/10/2023		55,789,854	4,811		2,914,804		2,222,270		2,222,270	(96,510)		(596,024)				0001
1 YR SPX CALL SPREAD OPTION #4215	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/10/2023		47,387,933	4,680/4,881		1,108,153		1,024,666		1,024,666	143,110		(226,597)				0001
2 YR BEI CALL OPTION #4217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2022	01/17/2024		1,227,257	135		45,067		39,082		39,082	(1,809)		(4,176)				0001
1 YR BEI CALL OPTION #4218	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2022	01/17/2023		9,242,208	138		143,483		108,307		108,307	(8,322)		(26,853)				0001
1 YR SPX CALL OPTION #4219	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023		42,220,328	4,748		1,564,558		2,158,251		2,158,251	886,501		(292,808)				0001
1 YR SPX CALL SPREAD OPTION #4220	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023		40,546,206	4,572/4,761		782,875		1,005,924		1,005,924	369,565		(146,516)				0001
2 YR BEI CALL OPTION #4225	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2022	01/24/2024		1,944,563	133		85,790		76,438		76,438	(2,232)		(7,119)				0001
1 YR BEI CALL OPTION #4226	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2022	01/24/2023		13,387,828	136		274,832		219,649		219,649	(9,122)		(46,061)				0001
1 YR SPX CALL OPTION #4227	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2022	01/24/2023		73,708,485	4,523		5,687,936		5,802,667		5,802,667	1,068,016		(953,285)				0001
1 YR SPX CALL SPREAD OPTION #4228	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2022	01/24/2023		59,740,732	4,385/4,573		1,536,600		1,606,313		1,606,313	327,244		(257,531)				0001
2 YR BEI CALL OPTION #4230	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2022	01/31/2024		1,831,616	134		73,682		69,151		69,151	870		(5,401)				0001
1 YR BEI CALL OPTION #4231	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2022	01/31/2023		11,391,770	137		198,838		174,033		174,033	4,632		(29,437)				0001
1 YR SPX CALL OPTION #4232	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2022	01/31/2023		76,525,080	4,610		5,186,108		5,189,098		5,189,098	770,766		(767,776)				0001
1 YR SPX CALL SPREAD OPTION #4233	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2022	01/31/2023		62,557,176	4,486/4,674		1,520,342		1,574,859		1,574,859	279,595		(225,079)				0001
1 YR SPX CALL SPREAD OPTION #4277 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	01/17/2023		11,658,066	4,663/4,919		299,332	(40,858)	333,445	^	333,445	74,971		(40,858)				0001
2 YR BEI CALL OPTION #4278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/07/2024		2,928,594	134		104,062		115,017		115,017	17,576		(6,621)				0001
1 YR BEI CALL OPTION #4279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2022	02/07/2023		13,245,065	136		196,684		229,110		229,110	57,699		(25,272)				0001
1 YR SPX CALL OPTION #4280	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2022	02/07/2023		65,024,701	4,622		3,944,330		4,455,130		4,455,130	1,017,614		(506,813)				0001
1 YR SPX CALL SPREAD OPTION #4281	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	02/07/2023		63,486,907	4,499/4,692		1,522,710		1,647,703		1,647,703	320,649		(195,655)				0001
2 YR BEI CALL OPTION #4299	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2022	02/14/2024		1,721,344	132		65,055		78,097		78,097	16,465		(3,424)				0001
1 YR BEI CALL OPTION #4300	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2022	02/14/2023		11,940,740	135		190,157		254,907		254,907	84,991		(20,241)				0001

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1 YR SPX CALL OPTION #4301	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/22/2022	02/14/2023		57,022,226	4,547		3,309,353		4,670,861		4,670,861	1,713,764		(352,256)				0001
1 YR SPX CALL SPREAD OPTION #4302	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2022	02/14/2023		64,773,493	4,414/4,607		1,525,488		1,820,405		1,820,405	457,293		(162,377)				0001
2 YR BEI CALL OPTION #4308	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2022	02/21/2024		974,366	131		43,326		47,985		47,985	6,577		(1,918)				0001
1 YR BEI CALL OPTION #4309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2022	02/21/2023		13,990,552	134		288,268		339,490		339,490	76,989		(25,767)				0001
1 YR SPX CALL OPTION #4310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2022	02/21/2023		77,728,753	4,464		5,554,972		7,340,257		7,340,257	2,281,819		(496,534)				0001
1 YR SPX CALL SPREAD OPTION #4311	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2022	02/21/2023		75,868,156	4,327/4,512		1,851,910		2,125,305		2,125,305	438,928		(165,534)				0001
2 YR BEI CALL OPTION #4312	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/07/2022	02/29/2024		2,294,007	132		94,303		104,654		104,654	13,607		(3,256)				0001
1 YR BEI CALL OPTION #4313	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/07/2022	02/28/2023		12,689,886	135		236,332		280,390		280,390	60,561		(16,504)				0001
1 YR SPX CALL OPTION #4314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2022	02/28/2023		91,179,351	4,496		5,742,448		8,476,285		8,476,285	3,134,846		(401,009)				0001
1 YR SPX CALL SPREAD OPTION #4315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2022	02/28/2023		67,611,360	4,357/4,545		1,574,014		1,939,958		1,939,958	475,861		(109,917)				0001
1 YR BEI CALL OPTION #4318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/07/2023		14,979,350	134		267,509		381,038		381,038	126,979		(13,450)				0001
2 YR BEI CALL OPTION #4319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/07/2024		2,028,213	132		75,073		93,752		93,752	20,546		(1,866)				0001
1 YR SPX CALL OPTION #4320	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/07/2023		70,936,574	4,395		4,930,860		7,880,705		7,880,705	3,197,766		(247,920)				0001
1 YR SPX CALL SPREAD OPTION #4321	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/07/2023		51,312,084	4,251/4,430		1,202,773		1,500,460		1,500,460	358,161		(60,475)				0001
1 YR BEI CALL OPTION #4337 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023		4,000,000	131		112,951	(5,570)	151,937	^	151,937	44,556		(5,570)				0001
1 YR BEI CALL OPTION #4361	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/21/2022	03/14/2023		12,913,790	134		272,003		312,766		312,766	49,121		(8,358)				0001
2 YR BEI CALL OPTION #4362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/21/2022	03/14/2024		1,403,414	132		63,146		64,496		64,496	2,309		(959)				0001
1 YR SPX CALL OPTION #4363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	03/21/2022	03/14/2023		69,357,123	4,436		6,055,081		6,899,552		6,899,552	1,030,521		(186,050)				0001
1 YR SPX CALL SPREAD OPTION #4364	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/21/2022	03/14/2023		59,919,552	4,291/4,465		1,511,026		1,572,378		1,572,378	107,780		(46,428)				0001
2 YR BEI CALL OPTION #4383	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/28/2022	03/21/2024		1,104,697	133		45,738		48,794		48,794	3,309		(253)				0001

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2 YR SPX CALL SPREAD OPTION #3882 DUE MAT, NEXT PMT 06/14/2023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/28/2022	03/21/2023		12,659,652	135		262,075		288,898		288,898	29,751		(2,928)				0001
1 YR SPX CALL OPTION #4385	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2022	03/21/2023		77,200,396	4,639		5,558,422		5,463,420		5,463,420	(32,897)		(62,105)				0001
1 YR SPX CALL SPREAD OPTION #4386	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/21/2023		55,571,155	4,489/4,679		1,408,704		1,392,982		1,392,982	18		(15,740)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										171,729,747	78,518,079	(798,114)	284,898,039	XXX	284,898,039	(55,306,158)		(48,839,334)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										171,729,747	78,518,079	(798,114)	284,898,039	XXX	284,898,039	(55,306,158)		(48,839,334)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										801,211,378	294,174,214	(146,710,745)	1,468,815,413	XXX	1,468,815,413	(48,183,511)		(194,751,960)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										801,211,378	294,174,214	(146,710,745)	1,468,815,413	XXX	1,468,815,413	(48,183,511)		(194,751,960)			XXX	XXX
5 YR SPX ASIAN CALL OPTION #3793	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	05/16/2022		242,484	2,402	(101,788)			(119,661)	^	(119,661)	(15,954)		23,192				85/85
5 YR SPX ASIAN CALL OPTION #3795	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	07/14/2022		459,883	2,459	(186,893)			(224,165)	^	(224,165)	(18,938)		37,049				85/85
5 YR SPX ASIAN CALL OPTION #3796	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	08/15/2022		932,307	2,466	(377,474)			(453,409)	^	(453,409)	(28,825)		69,903				85/85
5 YR SPX ASIAN CALL OPTION #3797	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	09/14/2022		735,812	2,496	(292,862)			(353,577)	^	(353,577)	(15,287)		51,081				85/85
5 YR SPX ASIAN CALL OPTION #3799	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2022		225,761	2,579	(85,603)			(103,537)	^	(103,537)	(311)		13,352				85/85
5 YR SPX ASIAN CALL OPTION #3800	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	01/17/2023		890,500	2,776	(298,999)			(362,356)	^	(362,356)	15,706		41,981				85/85
5 YR SPX ASIAN CALL OPTION #3802	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	03/14/2023		438,979	2,749	(150,429)			(185,961)	^	(185,961)	4,751		19,424				85/85
5 YR SPX ASIAN CALL OPTION #3803	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023		781,800	2,678	(280,397)			(344,875)	^	(344,875)	8,173		34,664				85/85
5 YR SPX ASIAN CALL OPTION #3804	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	05/15/2023		275,930	2,730	(95,946)			(118,703)	^	(118,703)	3,596		11,377				85/85
5 YR SPX ASIAN CALL OPTION #3805	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	08/14/2023		204,857	2,840	(66,771)			(83,964)	^	(83,964)	3,516		7,070				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2024		334,460	2,746	(116,526)			(147,245)	^	(147,245)	5,451		10,142				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	12/16/2024		484,967	3,191	(131,828)			(178,705)	^	(178,705)	9,120		8,854				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	06/16/2025		585,305	3,067	(176,333)			(235,775)	^	(235,775)	9,650		10,427				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2025		438,979	3,627	(94,983)			(136,773)	^	(136,773)	7,090		5,110				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(2,456,832)			(3,048,706)	XXX	(3,048,706)	(12,262)		343,626			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,456,832)			(3,048,706)	XXX	(3,048,706)	(12,262)		343,626			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2022		645,047	2,349	(160,537)			(436,399)	^	(436,399)	5,780		16,271				0001

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5 YR SPX ASIAN CALL OPTION #3792	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022		639,655	2,349	(276,674)			(319,469)	^	(319,469)	(52,455)		68,597				0001
5 YR SPX ASIAN CALL OPTION #3794	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	06/14/2022		409,714	2,438	(168,547)			(200,742)	^	(200,742)	(21,583)		35,777				0001
5 YR SPX ASIAN CALL OPTION #3798	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	10/14/2022		309,376	2,558	(118,750)			(144,512)	^	(144,512)	(3,109)		19,574				0001
5 YR SPX ASIAN CALL OPTION #3801	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2023		309,376	2,699	(109,321)			(132,404)	^	(132,404)	4,547		14,707				0001
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	01/16/2024		3,415,673	2,583	(1,303,891)			(1,620,216)	^	(1,620,216)	46,803		116,766				0001
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2025		840,331	3,380	(203,173)			(283,221)	^	(283,221)	15,788		13,066				0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,340,893)			(3,136,963)	XXX	(3,136,963)	(4,229)		284,758			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(2,340,893)			(3,136,963)	XXX	(3,136,963)	(4,229)		284,758			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(4,797,725)			(6,185,669)	XXX	(6,185,669)	(16,491)		628,384			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(4,797,725)			(6,185,669)	XXX	(6,185,669)	(16,491)		628,384			XXX	XXX
SOFR/FIXED INT RATE SWAP #4133	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	06/21/2032		6,000,000	1.32 (SOFRRATEC4)							33,018				95,967		100/100
SOFR/FIXED INT RATE SWAP #4134	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	06/21/2052		7,000,000	1.43 (SOFRRATEC4)							244,901				192,489		100/100
SOFR/FIXED INT RATE SWAP #4135	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2032		1,000,000	1.37 (SOFRRATEC4)							5,673				16,379		100/100
SOFR/FIXED INT RATE SWAP #4136	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2052		1,000,000	1.45 (SOFRRATEC4)							5,505				27,724		100/100
SOFR/FIXED INT RATE SWAP #4137	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2033		1,500,000	1.45 (SOFRRATEC4)							7,362				25,688		100/100
SOFR/FIXED INT RATE SWAP #4138	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2053		1,500,000	1.46 (SOFRRATEC4)							6,240				42,257		100/100
SOFR/FIXED INT RATE SWAP #4139	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2034		1,500,000	1.48 (SOFRRATEC4)							6,383				26,761		100/100
SOFR/FIXED INT RATE SWAP #4140	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2054		1,500,000	1.46 (SOFRRATEC4)							1,926				42,918		100/100
SOFR/FIXED INT RATE SWAP #4141	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2035		1,500,000	1.52 (SOFRRATEC4)							5,544				27,798		100/100
SOFR/FIXED INT RATE SWAP #4142	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2055		1,500,000	1.45 (SOFRRATEC4)							(442)				43,572		100/100
SOFR/FIXED INT RATE SWAP #4143	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2036		1,000,000	1.55 (SOFRRATEC4)							2,946				19,194		100/100
SOFR/FIXED INT RATE SWAP #4144	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2056		1,500,000	1.45 (SOFRRATEC4)							(3,231)				44,212		100/100
SOFR/FIXED INT RATE SWAP #4145	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2057		1,500,000	1.43 (SOFRRATEC4)							(3,290)				44,842		100/100
SOFR/FIXED INT RATE SWAP #4146	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2058		1,500,000	1.42 (SOFRRATEC4)							(3,612)				45,465		100/100
SOFR/FIXED INT RATE SWAP #4147	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2059		1,500,000	1.39 (SOFRRATEC4)							(2,616)				46,080		100/100

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SOFR/FIXED INT RATE SWAP #4148	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2060		1,500,000	1.37 (SOFRRATEC4)							(2,445)				46,688		100/100
SOFR/FIXED INT RATE SWAP #4149	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2061		1,000,000	1.34 (SOFRRATEC4)							193				31,526		100/100
SOFR/FIXED INT RATE SWAP #4169	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2033		21,000,000	1.73 (SOFRRATEC4)											344,934		100/100
SOFR/FIXED INT RATE SWAP #4170	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2034		26,000,000	1.8 (SOFRRATEC4)											446,409		100/100
SOFR/FIXED INT RATE SWAP #4171	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2035		30,000,000	1.82 (SOFRRATEC4)											536,599		100/100
SOFR/FIXED INT RATE SWAP #4172	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2036		40,000,000	1.84 (SOFRRATEC4)											742,820		100/100
SOFR/FIXED INT RATE SWAP #4173	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2037		39,000,000	1.85 (SOFRRATEC4)											750,041		100/100
SOFR/FIXED INT RATE SWAP #4174	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2038		78,000,000	1.87 (SOFRRATEC4)											1,549,951		100/100
SOFR/FIXED INT RATE SWAP #4175	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2039		58,000,000	1.88 (SOFRRATEC4)											1,188,452		100/100
SOFR/FIXED INT RATE SWAP #4176	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2040		14,000,000	1.88 (SOFRRATEC4)											295,285		100/100
SOFR/FIXED INT RATE SWAP #4177	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2041		26,000,000	1.89 (SOFRRATEC4)											563,708		100/100
SOFR/FIXED INT RATE SWAP #4178	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2042		33,000,000	1.88 (SOFRRATEC4)											734,204		100/100
SOFR/FIXED INT RATE SWAP #4179	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2053		23,000,000	1.72 (SOFRRATEC4)											638,281		100/100
SOFR/FIXED INT RATE SWAP #4180	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2054		26,000,000	1.73 (SOFRRATEC4)											733,153		100/100
SOFR/FIXED INT RATE SWAP #4181	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2055		29,000,000	1.72 (SOFRRATEC4)											830,572		100/100
SOFR/FIXED INT RATE SWAP #4182	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2056		53,000,000	1.71 (SOFRRATEC4)											1,540,838		100/100
SOFR/FIXED INT RATE SWAP #4183	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2057		57,000,000	1.69 (SOFRRATEC4)											1,681,457		100/100
SOFR/FIXED INT RATE SWAP #4184	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2058		26,000,000	1.67 (SOFRRATEC4)											777,920		100/100
SOFR/FIXED INT RATE SWAP #4185	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2059		22,000,000	1.65 (SOFRRATEC4)											667,368		100/100
SOFR/FIXED INT RATE SWAP #4186	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2060		15,000,000	1.62 (SOFRRATEC4)											461,163		100/100
SOFR/FIXED INT RATE SWAP #4187	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2061		21,000,000	1.59 (SOFRRATEC4)											654,180		100/100
SOFR/FIXED INT RATE SWAP #4188	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2062		18,000,000	1.56 (SOFRRATEC4)											567,883		100/100
SOFR/FIXED INT RATE SWAP #4254	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2033		15,000,000	1.97 (SOFRRATEC4)											247,442		100/100
SOFR/FIXED INT RATE SWAP #4255	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2034		24,000,000	1.98 (SOFRRATEC4)											413,694		100/100
SOFR/FIXED INT RATE SWAP #4256	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2035		21,000,000	1.98 (SOFRRATEC4)											376,904		100/100
SOFR/FIXED INT RATE SWAP #4257	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2036		22,000,000	1.99 (SOFRRATEC4)											410,009		100/100
SOFR/FIXED INT RATE SWAP #4258	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/16/2037		18,000,000	2 (SOFRRATEC4)											347,325		100/100
SOFR/FIXED INT RATE SWAP #4259	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2038		37,000,000	2.01 (SOFRRATEC4)											737,398		100/100

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SOFR/FIXED INT RATE SWAP #4260	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2039		24,000,000	2.02 (SOFRRATEC4)											493,135		100/100
SOFR/FIXED INT RATE SWAP #4261	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2040		5,000,000	2.02 (SOFRRATEC4)											105,735		100/100
SOFR/FIXED INT RATE SWAP #4262	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2041		17,000,000	2.01 (SOFRRATEC4)											369,436		100/100
SOFR/FIXED INT RATE SWAP #4263	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2042		70,000,000	.2 (SOFRRATEC4)											1,561,276		100/100
SOFR/FIXED INT RATE SWAP #4264	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2053		19,000,000	1.87 (SOFRRATEC4)											528,072		100/100
SOFR/FIXED INT RATE SWAP #4265	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2054		22,000,000	1.86 (SOFRRATEC4)											621,268		100/100
SOFR/FIXED INT RATE SWAP #4266	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2055		22,000,000	1.84 (SOFRRATEC4)											630,931		100/100
SOFR/FIXED INT RATE SWAP #4267	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2056		28,000,000	1.82 (SOFRRATEC4)											815,214		100/100
SOFR/FIXED INT RATE SWAP #4268	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/16/2057		23,000,000	1.8 (SOFRRATEC4)											679,443		100/100
SOFR/FIXED INT RATE SWAP #4269	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2058		21,000,000	1.78 (SOFRRATEC4)											629,136		100/100
SOFR/FIXED INT RATE SWAP #4270	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2059		9,000,000	1.75 (SOFRRATEC4)											273,359		100/100
SOFR/FIXED INT RATE SWAP #4271	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2060		12,000,000	1.72 (SOFRRATEC4)											369,385		100/100
SOFR/FIXED INT RATE SWAP #4272	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2061		17,000,000	1.68 (SOFRRATEC4)											530,172		100/100
SOFR/FIXED INT RATE SWAP #4273	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2062		9,000,000	1.65 (SOFRRATEC4)											284,293		100/100
SOFR/FIXED INT RATE SWAP #4303	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2035		32,000,000	1.95 (SOFRRATEC4)											575,366		100/100
SOFR/FIXED INT RATE SWAP #4304	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2040		31,000,000	2.02 (SOFRRATEC4)											656,357		100/100
SOFR/FIXED INT RATE SWAP #4305	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2041		97,000,000	2.02 (SOFRRATEC4)											2,110,557		100/100
SOFR/FIXED INT RATE SWAP #4306	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2055		22,000,000	1.84 (SOFRRATEC4)											631,377		100/100
SOFR/FIXED INT RATE SWAP #4307	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2060		7,000,000	1.73 (SOFRRATEC4)											215,599		100/100
SOFR/FIXED INT RATE SWAP #4341	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2033		9,000,000	2.18 (SOFRRATEC4)											149,155		100/100
SOFR/FIXED INT RATE SWAP #4342	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2034		18,000,000	2.15 (SOFRRATEC4)											311,662		100/100
SOFR/FIXED INT RATE SWAP #4343	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2035		14,000,000	2.14 (SOFRRATEC4)											252,282		100/100
SOFR/FIXED INT RATE SWAP #4344	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2036		21,000,000	2.17 (SOFRRATEC4)											392,720		100/100
SOFR/FIXED INT RATE SWAP #4345	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2037		12,000,000	2.2 (SOFRRATEC4)											232,294		100/100
SOFR/FIXED INT RATE SWAP #4346	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2038		44,000,000	2.22 (SOFRRATEC4)											879,699		100/100
SOFR/FIXED INT RATE SWAP #4347	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2039		24,000,000	2.24 (SOFRRATEC4)											494,613		100/100
SOFR/FIXED INT RATE SWAP #4348	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2040		3,000,000	2.25 (SOFRRATEC4)											63,635		100/100
SOFR/FIXED INT RATE SWAP #4349	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2041		17,000,000	2.25 (SOFRRATEC4)											370,453		100/100

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SOFR/FIXED INT RATE SWAP #4350	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2042		81,000,000	2.24 (SOFRRATEC4)											1,810,843		100/100
SOFR/FIXED INT RATE SWAP #4351	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2053		11,000,000	2.08 (SOFRRATEC4)											306,227		100/100
SOFR/FIXED INT RATE SWAP #4352	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2054		14,000,000	2.04 (SOFRRATEC4)											396,014		100/100
SOFR/FIXED INT RATE SWAP #4353	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2055		14,000,000	2.01 (SOFRRATEC4)											402,136		100/100
SOFR/FIXED INT RATE SWAP #4354	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2056		29,000,000	1.99 (SOFRRATEC4)											845,522		100/100
SOFR/FIXED INT RATE SWAP #4355	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2057		18,000,000	1.97 (SOFRRATEC4)											532,468		100/100
SOFR/FIXED INT RATE SWAP #4356	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2058		11,000,000	1.94 (SOFRRATEC4)											330,013		100/100
SOFR/FIXED INT RATE SWAP #4357	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2059		5,000,000	1.91 (SOFRRATEC4)											152,075		100/100
SOFR/FIXED INT RATE SWAP #4358	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2060		6,000,000	1.87 (SOFRRATEC4)											184,959		100/100
SOFR/FIXED INT RATE SWAP #4359	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2061		9,000,000	1.84 (SOFRRATEC4)											281,055		100/100
SOFR/FIXED INT RATE SWAP #4360	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2062		5,000,000	1.79 (SOFRRATEC4)											158,125		100/100
SOFR/FIXED INT RATE SWAP #4368	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2033		113,000,000	2.39 (SOFRRATEC4)											1,874,126		100/100
SOFR/FIXED INT RATE SWAP #4369	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2034		60,000,000	2.33 (SOFRRATEC4)											1,039,349		100/100
SOFR/FIXED INT RATE SWAP #4370	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/31/2035		93,000,000	2.3 (SOFRRATEC4)											1,677,111		100/100
SOFR/FIXED INT RATE SWAP #4371	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/30/2036		122,000,000	2.29 (SOFRRATEC4)											2,283,081		100/100
SOFR/FIXED INT RATE SWAP #4372	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2037		108,000,000	2.28 (SOFRRATEC4)											2,091,793		100/100
SOFR/FIXED INT RATE SWAP #4373	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2038		163,000,000	2.28 (SOFRRATEC4)											3,260,558		100/100
SOFR/FIXED INT RATE SWAP #4374	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2053		37,000,000	2.17 (SOFRRATEC4)											1,030,309		100/100
SOFR/FIXED INT RATE SWAP #4375	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2054		20,000,000	2.12 (SOFRRATEC4)											565,831		100/100
SOFR/FIXED INT RATE SWAP #4376	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/31/2055		30,000,000	2.08 (SOFRRATEC4)											861,971		100/100
SOFR/FIXED INT RATE SWAP #4377	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/30/2056		40,000,000	2.04 (SOFRRATEC4)											1,166,566		100/100
SOFR/FIXED INT RATE SWAP #4378	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2057		35,000,000	2.02 (SOFRRATEC4)											1,035,598		100/100
SOFR/FIXED INT RATE SWAP #4379	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2058		38,000,000	1.99 (SOFRRATEC4)											1,140,304		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														XXX		304,056				57,710,208	XXX	XXX
ID FIX USD/FIX CHF CURR #4032	FABN	EXH 5	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2021	10/26/2028		323,415,265	0.26 (1.89)			(1,321,190)	7,515,599		7,515,599	4,269,942	(3,419,817)			4,147,441		100/100
SISKIN FIX USD/FIX GBP CURR #4066	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/10/2021	10/01/2061		361,004,610	2.77 (2.44)			(63,859)	(10,101,699)		(14,278,468)		(9,900,199)			11,348,917		100/100
WREN FIX USD/FIX GBP CURR #4108	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/10/2021	10/01/2061		1,122,219,574	1.86 (1.59)			(27,872)	(7,591,943)		(48,942,763)		(33,287,967)			35,279,265		100/100
ID FLOAT USD/FLOAT CAD CURR #4222	FABN	EXH 5	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/25/2022	02/01/2027		475,096,999	CDOR3MOD3 0.38 (SOFRRATEC4 0.7)			240,550	4,994,591		4,994,591	283,513	4,711,078			5,228,137		100/100

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)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(1,172,371)	(5,183,452)	XXX	(50,711,041)	4,553,455	(41,896,905)			56,003,760	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,172,371)	(5,183,452)	XXX	(50,711,041)	4,857,511	(41,896,905)			113,713,968	XXX	XXX
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			504	1,579		1,579	(5,421)				1,048		100/100
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			575,385	5,369,729		5,369,729	(9,719,992)				1,895,558		100/100
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			66,583	(1,139,036)		(1,139,036)	(1,539,642)				335,619		100/100
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			904,379	(14,728,436)		(14,728,436)	(21,783,195)				4,724,780		100/100
3M LIB/FIXED INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			19,766	(373,037)		(373,037)	(479,958)				105,036		100/100
3M LIB/FIXED INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			12,166	(193,671)		(193,671)	(290,817)				63,119		100/100
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			17,152	(266,758)		(266,758)	(388,927)				84,406		100/100
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			11,868	(251,731)		(251,731)	(287,399)				63,358		100/100
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			15,919	(483,867)		(483,867)	(422,179)				95,095		100/100
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			10,247	(321,585)		(321,585)	(281,687)				63,470		100/100
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			17,962	(1,265,829)		(1,265,829)	(663,646)				158,832		100/100
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			22,147	(3,188,961)		(3,188,961)	(1,179,884)				297,594		100/100
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			8,407	(1,572,118)		(1,572,118)	(539,853)				138,294		100/100
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			8,489	(1,381,760)		(1,381,760)	(503,932)				127,753		100/100
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			10,570	(1,408,563)		(1,408,563)	(552,720)				138,618		100/100
3M LIB/FIXED INT RATE SWAP #3529	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030		140,000,000	0.79 (LIB3MO)			200,575	(17,619,939)		(17,619,939)	(8,857,446)				2,043,955		100/100
3M LIB/FIXED INT RATE SWAP #3530	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2040		15,000,000	1.14 (LIB3MO)			34,569	(2,840,807)		(2,840,807)	(1,330,627)				322,886		100/100
3M LIB/FIXED INT RATE SWAP #3531	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2050		55,000,000	1.21 (LIB3MO)			136,221	(12,437,899)		(12,437,899)	(5,598,845)				1,469,121		100/100
3M LIB/FIXED INT RATE SWAP #3571	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/03/2020	11/05/2030		50,000,000	0.89 (LIB3MO)			81,093	(5,945,600)		(5,945,600)	(3,197,204)				733,377		100/100
3M LIB/FIXED INT RATE SWAP #3572	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		85,000,000	1.42 (LIB3MO)			242,564	(15,417,144)		(15,417,144)	(9,018,759)				2,274,380		100/100
3M LIB/FIXED INT RATE SWAP #3578	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/10/2020	11/12/2050		60,000,000	1.4 (LIB3MO)			168,714	(11,098,147)		(11,098,147)	(6,344,959)				1,605,445		100/100
3M LIB/FIXED INT RATE SWAP #3640	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/06/2021	01/08/2031		100,000,000	1.03 (LIB3MO)			201,235	(11,043,948)		(11,043,948)	(6,543,289)				1,481,623		100/100
3M LIB/FIXED INT RATE SWAP #3645	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2021	01/13/2041		25,000,000	1.55 (LIB3MO)			82,464	(3,220,544)		(3,220,544)	(2,362,830)				542,027		100/100
3M LIB/FIXED INT RATE SWAP #3672	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2031		14,700,000	1.07 (LIB3MO)			31,082	(1,571,898)		(1,571,898)	(966,824)				218,443		100/100
3M LIB/FIXED INT RATE SWAP #3673	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2041		7,900,000	1.48 (LIB3MO)			24,715	(1,100,237)		(1,100,237)	(739,601)				171,455		100/100
3M LIB/FIXED INT RATE SWAP #3684	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		12,500,000	1.4 (LIB3MO)			33,818	(1,022,251)		(1,022,251)	(848,194)				186,384		100/100
3M LIB/FIXED INT RATE SWAP #3685	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2041		6,000,000	1.83 (LIB3MO)			22,738	(513,115)		(513,115)	(589,858)				130,427		100/100

SCHEDULE DB - PART A - SECTION 1

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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)
3M LIB/FIXED INT RATE SWAP #3686	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		200,000,000	1.39 (LIB3MO)			540,684	(16,368,865)		(16,368,865)	(13,570,123)				2,982,139		100/100
3M LIB/FIXED INT RATE SWAP #3687	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2051		34,000,000	1.91 (LIB3MO)			135,742	(2,575,315)		(2,575,315)	(3,974,467)				914,007		100/100
3M LIB/FIXED INT RATE SWAP #3715	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2021	03/03/2041		13,000,000	1.93 (LIB3MO)			53,561	(904,880)		(904,880)	(1,293,307)				282,858		100/100
3M LIB/FIXED INT RATE SWAP #3724	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/08/2021	03/10/2031		21,500,000	1.65 (LIB3MO)			71,523	(1,314,446)		(1,314,446)	(1,495,048)				321,566		100/100
3M LIB/FIXED INT RATE SWAP #3743	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041		7,000,000	2.08 (LIB3MO)			31,027	(335,345)		(335,345)	(714,309)				152,484		100/100
3M LIB/FIXED INT RATE SWAP #3744	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		3,000,000	1.69 (LIB3MO)			10,383	(176,963)		(176,963)	(210,550)				44,931		100/100
3M LIB/FIXED INT RATE SWAP #3745	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		10,000,000	1.69 (LIB3MO)			34,599	(590,280)		(590,280)	(701,801)				149,772		100/100
3M LIB/FIXED INT RATE SWAP #3755	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2031		10,000,000	1.76 (LIB3MO)			38,096	(532,504)		(532,504)	(707,416)				150,046		100/100
3M LIB/FIXED INT RATE SWAP #3756	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2041		6,000,000	2.15 (LIB3MO)			28,715	(217,574)		(217,574)	(618,706)				130,814		100/100
3M LIB/FIXED INT RATE SWAP #3757	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		6,000,000	1.75 (LIB3MO)			22,916	(325,535)		(325,535)	(423,589)				90,123		100/100
3M LIB/FIXED INT RATE SWAP #3758	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2041		24,000,000	2.11 (LIB3MO)			113,424	(1,021,380)		(1,021,380)	(2,460,339)				523,520		100/100
3M LIB/FIXED INT RATE SWAP #3759	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		43,000,000	1.75 (LIB3MO)			164,244	(2,332,475)		(2,332,475)	(3,035,760)				645,883		100/100
3M LIB/FIXED INT RATE SWAP #3825	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		8,000,000	1.63 (LIB3MO)			27,801	(510,043)		(510,043)	(559,616)				120,674		100/100
3M LIB/FIXED INT RATE SWAP #3826	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		14,000,000	1.63 (LIB3MO)			48,645	(892,805)		(892,805)	(979,310)				211,179		100/100
3M LIB/FIXED INT RATE SWAP #3827	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2041		8,000,000	2.01 (LIB3MO)			35,311	(465,683)		(465,683)	(809,417)				174,858		100/100
3M LIB/FIXED INT RATE SWAP #3856	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		6,000,000	1.61 (LIB3MO)			19,960	(393,277)		(393,277)	(418,839)				90,900		100/100
3M LIB/FIXED INT RATE SWAP #3857	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		28,000,000	1.61 (LIB3MO)			93,067	(1,837,908)		(1,837,908)	(1,954,380)				424,198		100/100
3M LIB/FIXED INT RATE SWAP #3858	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2041		17,000,000	2 (LIB3MO)			73,037	(1,006,338)		(1,006,338)	(1,716,726)				372,345		100/100
3M LIB/FIXED INT RATE SWAP #3907	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		8,000,000	1.37 (LIB3MO)			23,010	(694,107)		(694,107)	(551,844)				121,831		100/100
3M LIB/FIXED INT RATE SWAP #3908	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		1,000,000	1.37 (LIB3MO)			2,876	(86,767)		(86,767)	(68,980)				15,229		100/100
3M LIB/FIXED INT RATE SWAP #3909	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2041		1,000,000	1.67 (LIB3MO)			3,626	(111,779)		(111,779)	(97,137)				21,957		100/100
3M LIB/FIXED INT RATE SWAP #3951	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		30,000,000	1.24 (LIB3MO)			74,055	(2,958,665)		(2,958,665)	(2,044,825)				458,683		100/100
3M LIB/FIXED INT RATE SWAP #3952	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		73,000,000	1.23 (LIB3MO)			180,100	(7,202,793)		(7,202,793)	(4,975,483)				1,116,129		100/100
3M LIB/FIXED INT RATE SWAP #3953	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		44,000,000	1.23 (LIB3MO)			108,238	(4,352,024)		(4,352,024)	(2,998,106)				672,736		100/100
3M LIB/FIXED INT RATE SWAP #3996	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041		45,000,000	1.71 (LIB3MO)			157,177	(4,779,784)		(4,779,784)	(4,392,972)				992,491		100/100
3M LIB/FIXED INT RATE SWAP #4026	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/04/2021	10/06/2041		42,200,000	1.79 (LIB3MO)			166,106	(3,995,878)		(3,995,878)	(4,186,039)				932,503		100/100
3M LIB/FIXED INT RATE SWAP #4027	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/08/2021	10/12/2041		18,000,000	1.92 (LIB3MO)			76,398	(1,315,365)		(1,315,365)	(1,819,664)				397,918		100/100
3M LIB/FIXED INT RATE SWAP #4051	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/20/2021	10/22/2041		15,000,000	1.92 (LIB3MO)			63,601	(1,096,757)		(1,096,757)	(1,516,300)				331,830		100/100

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3M LIB/FIXED INT RATE SWAP #4060	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/01/2021	11/03/2041		23,000,000	1.79 (LIB3MO)			88,687	(2,180,836)		(2,180,836)	(2,282,137)				509,233		100/100
3M LIB/FIXED INT RATE SWAP #4102	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/29/2021	12/01/2041		6,300,000	1.77 (LIB3MO)			23,268	(614,076)		(614,076)	(623,722)				139,758		100/100
3M LIB/FIXED INT RATE SWAP #4107	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2021	12/08/2041		30,000,000	1.68 (LIB3MO)			103,583	(3,341,373)		(3,341,373)	(2,935,898)				665,840		100/100
SOFR/FIXED INT RATE SWAP #4159	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/03/2022	01/05/2042		29,000,000	1.59 (SOFRRATEC4)			103,631	(2,048,249)		(2,048,249)	(2,048,249)				644,897		100/100
SOFR/FIXED INT RATE SWAP #4221	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2022	01/26/2042		13,100,000	1.68 (SOFRRATEC4)			37,220	(884,169)		(884,169)	(884,169)				291,739		100/100
SOFR/FIXED INT RATE SWAP #4229	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/31/2022	02/02/2042		6,000,000	1.72 (SOFRRATEC4)			15,596	(361,316)		(361,316)	(361,316)				133,685		100/100
FIXED/SOFR INT RATE SWAP #4247	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/08/2022	02/10/2027		516,000,000	SOFRRATEC4 0 (1.65)			(1,096,500)	11,003,056		11,003,056	11,003,056				5,692,683		100/100
SOFR/FIXED INT RATE SWAP #4249	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/08/2022	02/10/2032		185,000,000	1.79 (SOFRRATEC4)			429,097	(5,053,492)		(5,053,492)	(5,053,492)				2,906,213		100/100
SOFR/FIXED INT RATE SWAP #4251	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/08/2022	02/10/2042		174,000,000	1.87 (SOFRRATEC4)			422,917	(4,320,869)		(4,320,869)	(4,320,869)				3,879,015		100/100
SOFR/FIXED INT RATE SWAP #4322	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/14/2022	03/16/2042		5,200,000	2.05 (SOFRRATEC4)			4,113	(47,705)		(47,705)	(47,705)				116,196		100/100
SOFR/FIXED INT RATE SWAP #4338	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2022	03/17/2042		15,500,000	2.06 (SOFRRATEC4)			11,468	(116,436)		(116,436)	(116,436)				346,377		100/100
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												5,502,335	(171,396,572)	XXX	(171,396,572)	(151,003,677)				47,641,343	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												5,502,335	(171,396,572)	XXX	(171,396,572)	(151,003,677)				47,641,343	XXX	XXX
3M LIB/FIXED INT RATE SWAP #1726	VARIABLE ANNUITY	EXH 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	04/15/2043		42,000,000	2.91 (LIB3MO)			282,546	3,873,683		3,873,683	(5,016,462)				963,596		0002
6M LIB/FIXED INT RATE SWAP #2833	G73348@AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA6 1.58)			157,959	685,545		685,545	(1,598,201)				311,454		0005
6M LIB/FIXED INT RATE SWAP #2834	G73348@AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA6 1.67)			162,834	1,201,629		1,201,629	(1,899,335)				372,365		0005
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			504,229	1,573,564		1,573,564	(5,420,568)				1,047,685		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			478,497	1,195,389		1,195,389	(5,396,489)				1,050,818		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			472,745	1,197,884		1,197,884	(5,427,855)				1,054,982		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(172,305)	(37,033)		(37,033)	2,020,971				397,096		0005
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(135,383)	126,286		126,286	1,548,370				302,175		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(126,631)	249,449		249,449	1,617,369				321,996		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(114,725)	305,303		305,303	1,484,686				296,847		0005
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(103,751)	116,608		116,608	1,330,153				263,849		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(109,357)	56,867		56,867	1,323,556				261,660		0005

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FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(109,973)	(6,126)		(6,126)	1,328,481				263,278		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(108,326)	(2,207)		(2,207)	1,339,356				263,849		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(108,656)	(26,402)		(26,402)	1,344,955				264,005		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(111,326)	(87,273)		(87,273)	1,345,176				263,849		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(106,726)	48,037		48,037	1,315,427				259,134		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(90,878)	(141,981)		(141,981)	1,022,319				199,090		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(89,329)	(102,337)		(102,337)	986,745				191,917		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(82,342)	(37,053)		(37,053)	1,001,774				196,794		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(132,104)	84,935		84,935	1,636,175				323,588		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(111,375)	(30,624)		(30,624)	1,250,336				243,716		0005
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(78,094)	(163,206)		(163,206)	963,442				189,613		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(71,829)	44,636		44,636	833,673				163,768		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(83,094)	(393)		(393)	936,462				182,534		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(154,934)	195,211		195,211	1,952,692				386,316		0005
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(101,624)	161,905		161,905	1,256,771				247,563		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(83,832)	(75,958)		(75,958)	1,009,508				197,887		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(83,982)	(80,720)		(80,720)	1,009,784				197,887		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(79,280)	122,998		122,998	939,498				185,340		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(83,922)	43,664		43,664	960,913				188,187		0005
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			25,366	(440,448)		(440,448)	(693,304)				157,631		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			375,380	(4,651,448)		(4,651,448)	(6,768,462)				1,422,825		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			377,440	(4,593,952)		(4,593,952)	(6,772,934)				1,422,825		0002
3M LIB/FIXED INT RATE SWAP #3573	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		25,000,000	1.42 (LIB3MO)			71,701	(4,503,688)		(4,503,688)	(2,655,606)				668,935		0002
3M LIB/FIXED INT RATE SWAP #3658		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/20/2036		200,000,000	1.83 (LIB3MO)				(7,900,396)		(7,900,396)	(7,521,170)				3,717,047		0005
3M LIB/FIXED INT RATE SWAP #3659		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2051		300,000,000	1.58 (LIB3MO)			1,018,593	(44,050,717)		(44,050,717)	(32,962,649)				8,053,290		0005

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3M LIB/FIXED INT RATE SWAP #3660		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2031		200,000,000	1.1 (LIB3MO)			437,187	(21,003,502)		(21,003,502)	(13,183,384)				2,968,326		0005
3M LIB/FIXED INT RATE SWAP #3661		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2054		300,000,000	1.74 (LIB3MO)				(28,549,505)		(28,549,505)	(26,635,373)				8,462,366		0005
3M LIB/FIXED INT RATE SWAP #3666		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2031		395,000,000	1.12 (LIB3MO)			876,284	(40,978,064)		(40,978,064)	(26,083,107)				5,868,820		0005
3M LIB/FIXED INT RATE SWAP #3667		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2041		135,000,000	1.53 (LIB3MO)			439,046	(17,802,866)		(17,802,866)	(12,726,515)				2,929,714		0005
3M LIB/FIXED INT RATE SWAP #3678	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2051		3,400,000	1.61 (LIB3MO)			11,609	(479,579)		(479,579)	(375,333)				91,336		0002
3M LIB/FIXED INT RATE SWAP #3706	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/22/2021	02/24/2051		3,000,000	1.97 (LIB3MO)			12,583	(185,019)		(185,019)	(354,553)				80,671		0002
3M LIB/FIXED INT RATE SWAP #3730	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2051		5,000,000	2.1 (LIB3MO)			22,057	(176,842)		(176,842)	(606,158)				134,585		0002
3M LIB/FIXED INT RATE SWAP #3859	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2051		16,000,000	2.05 (LIB3MO)			70,698	(713,791)		(713,791)	(1,920,164)				432,256		0002
1M LIB/FIXED INT RATE SWAP #3902	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/30/2021	05/10/2026		48,960,000	3.36 (LIB1MO 2.55)			78,811	(3,376,635)		(3,376,635)	(2,319,459)				496,427		0002
1M LIB/FIXED INT RATE SWAP #3918	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/14/2021	08/06/2025		33,700,000	3.16 (LIB1MO 2.5)			42,414	(2,119,186)		(2,119,186)	(1,425,233)				308,563		0002
3M LIB/FIXED INT RATE SWAP #3945		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	08/02/2026		1,090,000,000	0.83 (LIB3MO)			1,596,672	(77,803,404)		(77,803,404)	(52,727,762)				11,357,028		0005
SOFR/FIXED INT RATE SWAP #4160	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/03/2022	01/05/2042		8,000,000	1.59 (SOFRRATEC4)			28,640	(647,580)		(647,580)	(647,580)				177,903		0002
SOFR/FIXED INT RATE SWAP #4165	VARIABLE ANNUITY	EXH 5	AST CDS TR	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/05/2022	01/07/2042		9,800,000	1.64 (SOFRRATEC4)			35,505	(705,608)		(705,608)	(705,608)				217,961		0002
SOFR/FIXED INT RATE SWAP #4166	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/06/2022	01/10/2042		12,200,000	1.7 (SOFRRATEC4)			44,048	(773,123)		(773,123)	(773,123)				271,395		0002
SOFR/FIXED INT RATE SWAP #4167	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2042		84,000,000	1.73 (SOFRRATEC4)			305,737	(4,862,461)		(4,862,461)	(4,862,461)				1,868,753		0002
SOFR/FIXED INT RATE SWAP #4168	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2042		2,300,000	1.76 (SOFRRATEC4)			8,502	(123,511)		(123,511)	(123,511)				51,168		0002
SOFR/FIXED INT RATE SWAP #4189	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/10/2022	01/12/2042		33,000,000	1.75 (SOFRRATEC4)			119,779	(1,821,366)		(1,821,366)	(1,821,366)				734,204		0002
SOFR/FIXED INT RATE SWAP #4216	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2022	01/20/2042		6,000,000	1.8 (SOFRRATEC4)			20,098	(285,066)		(285,066)	(285,066)				133,565		0002
SOFR/FIXED INT RATE SWAP #4223		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/27/2022	01/31/2042		290,000,000	1.73 (SOFRRATEC4)			782,678	(17,242,647)		(17,242,647)	(17,242,647)				6,460,568		0002
SOFR/FIXED INT RATE SWAP #4274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2032		281,000,000	1.86 (SOFRRATEC4)			622,571	(5,979,162)		(5,979,162)	(5,979,162)				4,416,751		0002
SOFR/FIXED INT RATE SWAP #4275	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2042		100,000,000	1.92 (SOFRRATEC4)			229,478	(2,830,265)		(2,830,265)	(2,830,265)				2,229,933		0002
SOFR/FIXED INT RATE SWAP #4282	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2022	02/16/2042		11,000,000	1.91 (SOFRRATEC4)			23,924	(335,909)		(335,909)	(335,909)				245,326		0002
SOFR/FIXED INT RATE SWAP #4283	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/14/2022	02/16/2032		11,000,000	1.84 (SOFRRATEC4)			23,023	(253,077)		(253,077)	(253,077)				172,946		0002
SOFR/FIXED INT RATE SWAP #4339	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/16/2022	03/18/2042		15,600,000	2.13 (SOFRRATEC4)			11,186	52,984		52,984	52,984				348,635		0002
SOFR/FIXED INT RATE SWAP #4367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/22/2022	03/24/2052		18,000,000	2.18 (SOFRRATEC4)			7,627	813,174		813,174	813,174				492,973		0002
SOFR/FIXED INT RATE SWAP #4380	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2032		186,000,000	2.3 (SOFRRATEC4)			31,413	3,002,319		3,002,319	3,002,319				2,941,321		0002
SOFR/FIXED INT RATE SWAP #4381	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2042		171,000,000	2.3 (SOFRRATEC4)			28,880	5,355,612		5,355,612	5,355,612				3,824,462		0002
SOFR/FIXED INT RATE SWAP #4382	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2052		51,000,000	2.17 (SOFRRATEC4)			8,048	2,110,327		2,110,327	2,110,327				1,397,075		0002

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SOFR/FIXED INT RATE SWAP #4390	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/30/2022	04/01/2052		4,300,000	2.03 (SOFRRATEC4)				46,059		46,059	46,059				117,809		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												7,212,005	(273,316,061)	XXX	(273,316,061)	(213,210,783)				85,728,231	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/15/2007	12/01/2027		22,336,547	8.86 (8.82)				5,754,054		5,754,054	(419,129)	(365,026)			266,029		0004
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		9,725,024	3.85 (4.88)			(13,702)	30,493		30,493	23,654	(289,191)			111,349		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		34,384,567	4.25 (3.87)				(3,946,719)		(3,946,719)	(97,485)	(376,901)			172,158		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K21620AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			81,160	346,360		346,360	(270,773)	458,759			173,593		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			26,262	289,503		289,503	(107,315)	308,646			161,724		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			155,294	(173,119)		(173,119)	(462,724)	917,517			354,042		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			49,912	(4,905)		(4,905)	(71,625)	305,839			141,441		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			14,874	(978,812)		(978,812)	9	385,807			192,548		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			113,655	(573,646)		(573,646)	(98,492)	642,262			287,597		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		154,888,155	12.28 (12.03)				(6,944,823)		(6,944,823)	2,118,425	(1,703,585)			2,495,522		0004
REWE INTL FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			172,817	635,674		635,674	(421,587)	917,517			388,212		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E@9 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			67,306	893,627		893,627	(190,448)	336,423			150,784		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			18,687	275,378		275,378	(87,404)	192,904			91,477		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			155,390	2,754,999		2,754,999	(297,125)	1,543,228			864,377		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			196,088	2,772,783		2,772,783	(536,479)	917,517			417,629		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0 SANCTUARY HOUSING SR UNSEC NT SER 2018A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			111,284	3,417,040		3,417,040	(570,277)	771,614			344,950		0004
THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1 THAMES WATER GTD SR SEC SER 6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			54,676	1,758,551		1,758,551	(285,148)	385,807			175,276		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9 THAMES WATER GTD SR SEC SER 7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			55,022	1,916,258		1,916,258	(279,078)	385,807			200,931		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6 THAMES WATER GTD SR SEC SER 8	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			28,138	1,098,456		1,098,456	(100,415)	192,904			117,876		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5 BRITVIC PLC SR NT SER I GBP GTD	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			45,185	1,218,770		1,218,770	(212,765)	308,646			139,017		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	04/16/2028		14,558,625	13.66 (12.29)			65,385	177,564		177,564	(184,306)	434,033			179,037		0004
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8 SEVERN TRENT WATER LTD GTD SR SEC SER C	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			107,012	1,756,407		1,756,407	(185,252)	848,776			484,966		0004

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QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8 QUADGAS FIN PLC GTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			45,367	479,822		479,822	(42,880)	385,807			214,159		0004
SES WATER FIX GBP/FIX USD CURR #2761	G29038AA3 EAST SURREY HOLDINGS LTD SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			197,473	1,682,443		1,682,443	(823,391)	1,388,905			446,638		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			43,605	514,130		514,130	(165,475)	335,723			145,234		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G66556AB2 NORTHERN GAS NETWORKS LTD SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			118,673	2,210,933		2,210,933	(443,554)	964,518			489,829		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G03698BC9 ANGLIAN WATER SVC SR NT GREEN SER B	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			121,677	2,169,110		2,169,110	(436,812)	964,518			491,887		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0 TENNET HLDG B.V. SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			285,122	4,592,811		4,592,811	(322,720)	1,223,356			677,720		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6 NETWORK HOMES LTD SR NT SER B	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			122,698	1,716,473		1,716,473	(147,423)	964,518			549,079		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	PPE080RZ7 EDINBURGH AIRPORT LTD SR SEC TR 2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			38,245	397,783		397,783	(153,271)	335,723			145,501		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			42,402	571,254		571,254	(63,529)	385,807			221,786		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			85,169	1,614,970		1,614,970	158,275	733,033			501,751		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G93108AB3 UNIVERSITY OF LEICESTER SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			139,706	4,817,922		4,817,922	757,876	964,518			851,518		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1 SSP FINANCING LT SR NT SER D	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		11,347,000	4.46 (2.11)			67,819	1,022,007		1,022,007	(50,976)	305,839			172,980		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0 STADIUM FINANCE SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,556,400	4.27 (2.22)			74,512	1,199,544		1,199,544	9,704	367,007			354,486		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3 ELIS SA SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			352,502	3,271,587		3,271,587	(444,327)	1,529,195			746,299		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			252,699	1,841,981		1,841,981	(600,506)	1,070,437			523,218		0004
REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5 REALTY INCOME CORPORATION SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			150,432	2,048,007		2,048,007	(240,509)	1,466,067			862,313		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	BLA03T0Q2 HEATHROW FINANCE PLC TL	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)	181,393		80,531	683,548		683,548	(155,852)	722,216			364,659		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			33,991	339,216		339,216	(50,676)	152,920			75,083		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9 ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			52,679	669,597		669,597	(38,424)	244,671			135,881		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			63,076	1,030,881		1,030,881	17,727	305,839			195,646		0004

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METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			83,695	1,687,702		1,687,702	(827,938)	519,948			175,201		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			85,264	2,047,288		2,047,288	(927,971)	519,948			208,179		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G66556AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			44,913	382,053		382,053	152,750	462,968			315,430		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZL0RGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			173,076	3,423,298		3,423,298	(1,722,156)	1,276,237			390,460		0004
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2 ONE HOUSING GRP SR NT SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			36,372	(1,216,525)		(1,216,525)	(126,241)	578,711			251,060		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0 ONE HOUSING GRP SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			37,444	(1,173,911)		(1,173,911)	(41,489)	578,711			282,136		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			99,042	(1,962,863)		(1,962,863)	908,561	1,350,325			1,120,322		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	BLA041BH6 LANDBRIDGE PORT OPERATIONS PTY A1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			(16,515)	(718,765)		(718,765)	508,475	(940,177)			394,457		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2019	12/31/2038		10,837,935	9.17 (7.05)			60,104	474,360		474,360	(41,248)	301,827			221,876		0004
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2 RADIUS HOUSING ASSOCIATION LTD SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			20,296	(41,426)		(41,426)	(9,233)	289,355			172,210		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B86 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			108,051	(1,041,781)		(1,041,781)	(160,910)	216,588			264,160		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4 NORDION ENERGI AB SEC	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			96,050	1,654,537		1,654,537	255,505	1,128,765			417,295		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,694,978	6.05 (5.15)			38,820	253,986		253,986	(51,734)	435,296			284,671		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2 ATLANTICA YIELD PLC SECURED NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	4 (1.96)			219,724	(241,727)		(241,727)	(653,823)	1,223,356			451,205		0004
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			26,063	9,655		9,655	(143,130)	385,807			185,447		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			13,447	20,504		20,504	(37,756)	192,904			103,521		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9 BPHA LTD SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			73,056	(409,768)		(409,768)	22,291	1,157,421			695,978		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9 CRANFIELD UNIVERITY SER C SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			26,723	(82,347)		(82,347)	169,441	385,807			274,293		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7 CRANFIELD UNIVERSITY SER D SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			86,779	43,606		43,606	923,008	1,157,421			930,441		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,638,708	10.13 (8.76)			6,474	3,118		3,118	(9,644)	44,530			33,548		0004
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			104,472	1,459,069		1,459,069	(105,998)	795,182			456,446		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			66,209	1,038,307		1,038,307	6,676	489,343			311,613		0004

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VTG FIX EUR/FIX USD CURR #3522	L9619@AA7 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			56,679	726,651		726,651	8,124	412,883			257,760		0004
VTG FIX EUR/FIX USD CURR #3523	L9619@AB5 VTG FINANCE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			46,557	727,873		727,873	58,274	321,131			227,188		0004
VTG FIX EUR/FIX USD CURR #3524	L9619@AC3 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			86,498	1,587,153		1,587,153	148,371	550,510			455,387		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7 TEC HEDLAND PTY LTD SEC NTS DUE 2042	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		53,670,000	3.75 (4.07)			(84,831)	1,717,987		1,717,987	1,254,557	(1,659,135)			1,207,963		0004
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5 ABP FOODS UNLIMITED GBP SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)			47,325	952,803		952,803	(142,750)	694,453			402,012		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7 ABP FOODS UNLIMITED EUR SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			44,042	1,054,571		1,054,571	(81,366)	275,255			163,680		0004
ODAL WIND FIX EUR/FIX USD CURR #3741	R7000*AA4 ODAL VINDKRAFTVERK AS SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2021	06/30/2042		17,820,000	5.16 (2.95)			107,311	2,637,664		2,637,664	(73,616)	458,759			401,079		0004
AKIEM HOLDING FIX EUR/FIX USD CURR #3746	F1000#AD0 AKIEM HOLDINGS SAS SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		36,939,600	4.25 (2.02)			219,008	7,647,889		7,647,889	(175,788)	948,101			806,240		0004
EASTLIGHT FIX GBP/FIX USD CURR#3846	G3029*AB0 EASTLIGHT PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		28,296,000	3.55 (2.54)			83,968	3,508,846		3,508,846	291,401	771,614			698,938		0004
PURATOS FIX EUR/FIX USD CURR #3867	B7000#AA7 PURATOS GRP NV NT SER 20YR	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		36,525,000	3.55 (1.84)			171,254	5,537,163		5,537,163	(52,947)	917,517			801,592		0004
BREEDON FIX GBP/FIX USD CURR #3894	G1320*AA2 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/25/2028		6,995,000	2.58 (2.11)			10,191	382,851		382,851	(103,472)	192,904			89,122		0004
BREEDON FIX EUR/FIX USD CURR #3895	G1320*AE4 BREEDON PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2021	09/25/2028		11,960,000	2.61 (1.07)			48,366	806,900		806,900	(133,626)	305,839			152,380		0004
BREEDON FIX EUR/FIX USD CURR #3896	G1320*AF1 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/23/2031		13,156,000	2.94 (1.33)			56,363	1,136,208		1,136,208	(65,279)	336,423			202,616		0004
NGN FIX GBP/FIX USD CURR#3901	G6655@AD8 NGN PRIVATE PLACEMENT	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		55,316,000	2.78 (2.02)			116,209	3,203,885		3,203,885	(180,178)	1,543,228			1,052,936		0004
OYFJELLET FIX EUR/FIX USD CURR #3991	R7000#AA0 OYFJELLET WIND AS PROJECT ROCK SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2021	09/14/2045		41,352,500	3.79 (2.12)			186,588	3,707,407		3,707,407	(68,590)	1,070,437			1,001,763		0004
SISKIN FIX USD/FIX GBP CURR #4067	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/10/2021	11/01/2061		72,919,689	0.83 (0.66)			(3,889)	(4,769,919)		(4,769,919)	(235,100)	(2,007,624)			2,294,841		0004
VIRIDOR FIX GBP/FIX USD CURR #4087	G9369*AA7 VIRIDOR ENERGY SEC	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		53,720,000	3.72 (2.9)			122,054	1,573,016		1,573,016	234,478	1,543,228			1,231,281		0004
COATES FIX AUD/FIX USD CURR #4088	Q2600@AD2 COATES SR NT	D1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2029		7,270,000	2.96 (3.76)			(17,198)	(175,555)		(175,555)	113,950	(221,218)			94,732		0004
COATES FIX AUD/FIX USD CURR #4089	Q2600@AF7 COATES SR NT	D1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2034		21,810,000	3.33 (4.3)			(62,275)	(370,277)		(370,277)	671,848	(663,654)			374,512		0004
REAL MADRID FIX EUR/FIX USD CURR #4094	REAL MADRID STADIUM PRIVATE PLACEMENT	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/23/2021	07/30/2049		23,614,500	2.68 (2.68)				1,463,808		1,463,808	111,588	642,262			617,494		0004
VICTORIA FIX AUD/FIX USD CURR #4095	Q9396*AA3 VICTORIA INTNL CONTAINER TERMINAL SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2021	03/31/2039		31,754,800	50.86 (52.55)			(36,647)	(1,175,674)		(1,175,674)	934,893	(998,490)			654,853		0004
HARPER ADAMS FIX GBP/FIX USD CURR #4096	G4303*AA7 HARPER ADAMS UNIIVERSITY SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2021	12/07/2051		33,400,000	3.48 (2.39)			95,386	2,842,540		2,842,540	958,500	964,518			910,217		0004
ENFINIUM FIX GBP/FIX USD CURR#4097	G2018*AA7 ENFINIUM HOLDINGS LIMITED	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/24/2021	12/31/2047		33,327,500	3.55 (3.55)			109,616	1,391,532		1,391,532	400,259	964,518			845,919		0004

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WREN FIX USD/FIX GBP CURR #4109	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/10/2021	11/01/2061		188,263,174	0.6 (0.46)			(1,520)	(17,549,399)		(17,549,399)	(3,496,118)	(3,214,899)			5,924,792		0004
LIEVRE FIX CAD/FIX USD CURR #4154	53173UAC7 LIEVRE POWER HOLDINGS LP SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		73,370,405	3.47 (4.05)			(116,294)	(1,533,229)		(1,533,229)	6,291,834	(793,542)			2,313,811		0004
DAWSON FIX EUR/FIX USD CURR #4224	G2687*AB5 DAWSONGRP PLC SER B SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/28/2022	03/31/2032		16,725,000	3.37 (1.62)			820	478,054		478,054	353,320	124,734			264,554		0004
OEG FIX CAD/FIX USD CURR #4276	C6802@AA0 OILERS ENTERTAINMENT GROUP CA CORP SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/11/2022	06/30/2051		39,394,894	4.03 (4.56)			(24,119)	(385,330)		(385,330)	203,782	(589,112)			1,065,639		0004
HEATHROW ARPT FIX GBP/FIX USD CURR #4340	HEATHROW AIRPORT PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2022	06/20/2052		92,190,000	4.75 (3.77)				872,152		872,152	678,472	193,680			2,534,967		0004
TELIA TOWER FIX EUR/FIX USD CURR #4387	G6576*AA2 NORDIC TOWERS ISSUERCO SEC	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/29/2022	01/09/2032		18,917,600	4.17 (2.53)				164,083		164,083	60,117	103,966			295,859		0004
TELIA TOWER FIX NOK/FIX USD CURR #4388	G6576*AB0 NORDIC TOWERS ISSUERCO SEC	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/29/2022	01/09/2032		6,354,708	4.19 (4.52)				88,908		88,908	(10,327)	99,235			99,383		0004
ID FIX USD/FIX NOK CURR #4389	FABN	EXH 5	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/30/2022	04/06/2032		115,848,007	3.71 (3.56)				(1,396,772)		(1,396,772)	715,353	(2,112,125)			1,833,975		0004
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		258,539	9.97 (10.3)				(65,850)		(65,850)	7,615	35,830			649		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		323,174	9.97 (10.3)				(82,313)		(82,313)	9,519	44,787			811		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #414513612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		3,625,706	8.95 (9.61)				(548,354)		(548,354)	41,994	(8,203)			21,617		0004
ML FIXED CAD/FIXED USD CURR SWAP #633	MORTGAGE LOAN #004091229	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/10/2003	07/01/2022		72,583	9.25 (9.94)				(13,721)		(13,721)	4,209	4,499			182		0004
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		2,261,614	9.17 (9.5)				(197,607)		(197,607)	736	(17,349)			16,980		0004
ML FIXED CAD/FIXED USD CURR SWAP #845	MORTGAGE LOAN #205630201	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2005	03/01/2026		17,871,922	9.03 (8.73)				2,148,038		2,148,038	(249,156)	(252,173)			176,935		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		5,592,868	9.27 (8.85)				753,673		753,673	(87,494)	(72,307)			61,546		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										181,393		6,623,844	69,803,937	XXX	69,803,937	512,341	35,790,673			53,572,356	XXX	XXX
GDDUEAFE TOTAL RETURN/FF SWAP #3985	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2021	05/27/2022		114,608,964	FEDFUNDSC4 0.42 (10,448)			8,353,991	(1,950,203)		(1,950,203)	(1,032,465)				226,454		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3986	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/27/2021	05/31/2022		29,348,646	FEDFUNDSC4 0.44 (10,480)			549,839	(222,390)		(222,390)	1,309,332				59,990		0001
GDDUEAFE TOTAL RETURN/FF SWAP #4065	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/27/2021	05/31/2022		1,956,564	FEDFUNDSC4 0.44 (10,480)			36,663	(14,828)		(14,828)	87,289				3,994		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												8,940,493	(2,187,421)	XXX	(2,187,421)	364,156				290,438	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										181,393		22,776,342	(205,699,545)	XXX	(205,699,545)	(212,334,286)	35,790,673			139,591,025	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												12,714,339	(444,712,633)	XXX	(444,712,633)	(363,910,404)				191,079,782	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										181,393		5,451,473	64,620,485	XXX	19,092,896	5,065,796	(6,106,232)			109,576,116	XXX	XXX
1389999999. Total Swaps - Total Return												8,940,493	(2,187,421)	XXX	(2,187,421)	364,156				290,438	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE
PACIFIC 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 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)
1409999999. Total Swaps										181,393		27,106,305	(382,279,569)	XXX	(427,807,158)	(358,480,452)	(6,106,232)			300,946,336	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										627,024,799	215,656,135	(147,085,002)	1,175,685,216	XXX	1,130,157,627	11,967,896	(41,896,905)	(145,569,000)		113,713,968	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												5,502,335	(171,396,572)	XXX	(171,396,572)	(151,003,677)				47,641,343	XXX	XXX
1709999999. Subtotal - Hedging Other										169,570,247	78,518,079	21,978,228	76,061,531	XXX	76,061,531	(267,644,673)	35,790,673	(48,554,576)		139,591,025	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										796,595,046	294,174,214	(119,604,440)	1,080,350,175	XXX	1,034,822,586	(406,680,454)	(6,106,232)	(194,123,576)		300,946,336	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
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM2	2,037	438,713,798	S&P 500 EMINI JUN22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQOF39	03/31/2022	4,307.4500	4,530.7500	(6,635,790)					22,743,090	22,743,090	21,162,458	0001	50
MFSM2	687	70,895,522	MINI MSCI EAFE JUN22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/29/2022	2,063.9200	2,144.4000	(1,330,062)					2,764,618	2,764,618	4,195,486	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(7,965,852)					25,507,708	25,507,708	25,357,944	XXX	XXX
1579999999. Subtotal - Long Futures												(7,965,852)					25,507,708	25,507,708	25,357,944	XXX	XXX
ESM2	8,135	1,731,220,255	S&P 500 EMINI JUN22	VARIABLE ANNUITY	EXH 5	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQOF39	03/11/2022	4,256.2300	4,530.7500	26,540,438					(111,662,308)	(111,662,308)	3,221,988	0001	50
MESM2	4,197	225,537,750	MINI MSCI EMG MKT JUN22	VARIABLE ANNUITY	EXH 5	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/11/2022	1,074.7600	1,125.5000	3,588,435					(10,648,425)	(10,648,425)	9,483,071	0001	50
MFSM2	2,637	264,828,082	MINI MSCI EAFE JUN22	VARIABLE ANNUITY	EXH 5	Equity/Index	06/17/2022	ICE 5493004R83R1LVX2IL36	03/11/2022	2,008.5600	2,144.4000	4,799,340					(17,911,058)	(17,911,058)	12,683,100	0001	50
RTYM2	4,459	440,037,552	EMINI RUSSELL 2000 JUN22	VARIABLE ANNUITY	EXH 5	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQOF39	03/14/2022	1,973.7100	2,066.4000	4,927,195					(20,666,328)	(20,666,328)	26,754,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												39,855,408					(160,888,119)	(160,888,119)	52,142,159	XXX	XXX
1649999999. Subtotal - Short Futures												39,855,408					(160,888,119)	(160,888,119)	52,142,159	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												31,889,556					(135,380,411)	(135,380,411)	77,500,102	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												31,889,556					(135,380,411)	(135,380,411)	77,500,102	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	3,433,709	(840,020)	2,593,689
MERRILL LYNCH PIERCE FENNER & SMITH INC	78,741,444	(3,835,031)	74,906,413
Total Net Cash Deposits	82,175,153	(4,675,051)	77,500,102

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

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		77,500,102		77,500,102	39,855,408	(7,965,852)	39,855,408	77,500,102	77,500,102
AUSTRALIA AND NEW ZEALAND BANKING GROUP	JHE42UYNWWTJB8YTTU19	Y	Y	20,000			(545,831)			(545,831)		469,244	
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	189,421,391	94,208,089	324,668,441	(5,749,272)	35,289,689	324,668,441	(5,749,272)	129,497,778	417,629	417,629
BANK OF MONTREAL	NQ06HPCNCCU6TUTQYE16	Y	Y	8,737,197		7,902,092			7,902,092			442,965	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	87,900,000	24,706,942	131,348,515	(678,016)	18,063,557	131,348,515	(678,016)	42,770,499	1,052,936	1,052,936
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	36,260,000	22,759,941	73,180,453	(7,255,849)	6,904,663	73,180,453	(7,255,849)	29,664,604	11,216,603	11,216,603
CITIBANK NA	E570DZWZ7FF32TWEFA76	Y	Y	106,540,000	160,232,794	465,511,247	(40,076,180)	158,662,273	465,511,247	(85,603,769)	273,367,478	64,868,454	64,868,454
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	2,290,000		2,313,804		23,804	2,313,804		23,804	713,147	713,147
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	72,700,000	117,790,197	222,308,862	(1,659,923)	30,158,742	222,308,862	(1,659,923)	147,948,939		
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	5,440,000	8,809,272	16,533,852		2,284,580	16,533,852		11,093,852		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y	35,980,000	1,759,104	51,871,600	(5,355,052)	8,777,444	51,871,600	(5,355,052)	10,536,548	20,599,329	20,599,329
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	158,890,000	25,669,208	192,441,608	(3,164,020)	4,718,380	192,441,608	(3,164,020)	30,387,588	290,443	290,443
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	18,970,000	721,704	23,407,207		3,715,503	23,407,207		4,437,207		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	3,370,000		3,873,683	(710,237)		3,873,683	(710,237)		986,855	780,301
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y			4,893,597	(9,335,259)		4,893,597	(9,335,259)		4,054,594	
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	2,930,000		3,423,298		493,298	3,423,298		493,298	390,460	390,460
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	38,790,000	20,760,987	74,699,045	(409,768)	14,738,290	74,699,045	(409,768)	35,499,277	3,493,518	3,493,518
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	5,440,000	2,021,248	8,516,059	(393,842)	660,969	8,516,059	(393,842)	2,682,217		
0299999999. Total NAIC 1 Designation				773,678,588	479,439,486	1,606,893,363	(75,333,249)	284,491,192	1,606,893,363	(120,860,838)	718,403,089	108,996,177	103,822,820
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y				(1,396,772)			(1,396,772)		1,833,975	437,203
0399999999. Total NAIC 2 Designation							(1,396,772)			(1,396,772)		1,833,975	437,203
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						34,973,162	(484,786,329)		34,973,162	(484,786,329)		190,116,184	
0999999999 - Gross Totals				773,678,588	479,439,486	1,719,366,627	(561,516,350)	361,991,294	1,681,721,933	(615,009,791)	758,258,497	378,446,438	181,760,125
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,719,366,627	(561,516,350)						

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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash			1,470,000	1,470,000	1,470,000		
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash			4,790,000	4,790,000	4,790,000		
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQ0F39	Cash			930,945,255	930,945,255	930,945,255		IV
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQ0F39	Cash			51,138,445	51,138,445	51,138,445		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			2,593,689	2,593,689	2,593,689		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			23,767,968	23,767,968	23,767,968		I
0199999999 - Total				1,014,705,357	1,014,705,357	1,014,705,357	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)
AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	Cash			20,000	20,000	XXX		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			87,900,000	87,900,000	XXX		
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			36,260,000	36,260,000	XXX		
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			106,540,000	106,540,000	XXX		
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			2,290,000	2,290,000	XXX		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			72,700,000	72,700,000	XXX		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			5,440,000	5,440,000	XXX		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			35,980,000	35,980,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			158,890,000	158,890,000	XXX		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash			18,970,000	18,970,000	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			3,370,000	3,370,000	XXX		
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Cash			2,930,000	2,930,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			38,790,000	38,790,000	XXX		
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash			5,440,000	5,440,000	XXX		
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-Z9-4	US TREASURY NT	78,540,936	83,777,000	XXX	02/15/2030	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	91282C-CB-5	US TREASURY NT	110,880,454	117,772,000	XXX	05/15/2031	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-QK-7	US TREASURY NT	3,079,300	2,578,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	91282C-AW-1	US TREASURY NT	5,657,898	5,839,000	XXX	11/15/2023	
0299999999 - Total				773,678,588	785,486,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1 Identifier	2 Description	3 Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	4 Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	5 Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6 Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	7 Current Year Increase (Decrease) in VM-21 Liability	8 Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	10 Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	11 Prior Deferred Balance	12 Current Year Fair Value Fluctuation of the Hedge Instruments	13 Current Year Natural Offset to VM-21 Liability	14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	15 Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	16 Current Year Prescribed Deferred Amortization	17 Current Year Additional Deferred Amortization	18 Current Year Total Deferred Amortization (16+17)	19 Ending Deferred Balance (11+15+18)
0001	CDHS - Rho Hedge	(42,218,489)	1,324,121,040	1,366,339,529	519,778,672	56,933,230	(6,408,739)	38.0	(2,438,012)		(151,067,758)	(2,437,993)		(148,629,765)				(148,629,765)
Total		(42,218,489)	1,324,121,040	1,366,339,529	519,778,672	56,933,230	(6,408,739)	XXX	(2,438,012)		(151,067,758)	(2,437,993)		(148,629,765)				(148,629,765)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			383,824,065	383,824,065	04/01/2022
	BMO NESBITT			400,000,000	400,000,000	05/05/2022
	BNP PARIBAS PRIME BROKERAGE INT			900,000,000	900,000,000	05/05/2022
	BNP PARIBAS SA			150,000,000	150,000,000	04/01/2022
	BNP PARIBAS SA			375,000,000	375,000,000	06/29/2022
	BNP PARIBAS SA			225,000,000	225,000,000	05/05/2022
	BNP PARIBAS SA			75,000,000	75,000,000	06/29/2022
	BNP PARIBAS SA			200,000,000	200,000,000	04/01/2022
	DEUTSCHE BANK SECURITIES INC			300,000,000	300,000,000	05/23/2022
	DEUTSCHE BANK SECURITIES INC			250,000,000	250,000,000	04/07/2022
	RBC CAPITAL MARKETS			400,000,000	400,000,000	05/05/2022
	RBC CAPITAL MARKETS			250,000,000	250,000,000	06/29/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				3,908,824,065	3,908,824,065	XXX
9999999999 - Totals				3,908,824,065	3,908,824,065	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 3,908,824,065 Book/Adjusted Carrying Value $ 3,908,824,065
2. Average balance for the year Fair Value $ 3,780,756,414 Book/Adjusted Carrying Value $ 3,780,756,414
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					(8,090,572)	(8,511,543)	(393,527)	XXX
BANK OF MONTREAL (BMO) HARRIS BANK	CHICAGO, IL		0.110	18,337		100,081,374	20,088,613	90,362	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010		11	314,153,734	375,240,697	257,816,600	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C				81,292,185	124,723,992	26,665,110	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.150	70,007		249,720,855	189,751,120	10,007	XXX
CITIBANK	NEW YORK, NY					25,556,344	21,622,868	51,750,685	XXX
CREDIT SUISSE (2/4/2022)	NEW YORK, NY		0.150	30,819		100,000,000			XXX
FEDERAL HOME LOAN BANK	TOPEKA, KS		0.020		6,237	211,720	10,970,255	33,666	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					9,356,543	7,290,319	4,542,289	XXX
NORTHERN TRUST	CHICAGO, IL		0.130	9,622		317,016	25,129	25,326	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				2,307,461	2,307,461	4,394,756	XXX
PNC BANK	PITTSBURGH, PA					(11,342,462)	(18,545,357)	(8,975,567)	XXX
UNION BANK	SAN FRANCISCO, CA		0.120	5,677		10,988	25,010,989	15,182	XXX
US BANK	DENVER, CO					7,701,341	2,554,124	12,797,248	XXX
STATE STEET BANK AND TRUST COMPANY	BOSTON, MA		0.130	33,296		50,051,469	129,072,109	78,314	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(193,172,805)	(199,062,893)	(179,248,082)	XXX
0199998. Deposits in ... 51 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	216		1,460,627	1,460,683	1,460,780	XXX
0199999. Totals - Open Depositories		XXX	XXX	167,976	6,249	729,615,817	683,998,566	171,063,148	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						XXX
0399999. Total Cash on Deposit		XXX	XXX	167,976	6,249	729,615,817	683,998,566	171,063,148	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	167,976	6,249	729,615,817	683,998,566	171,063,148	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
	US TREASURY BILL		01/31/2022	0.000	04/28/2022	15,498,023		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						15,498,023		
0109999999. Total - U.S. Government Bonds						15,498,023		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						15,498,023		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						15,498,023		
	BNYM CASH RESERVE		03/31/2022	0.000		5,803,248		
8109999999. Subtotal - Sweep Accounts						5,803,248		
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		03/28/2022	0.103		49,814,153	2,842	447
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						49,814,153	2,842	447
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		03/25/2022	0.292		24,445,224	2,499	1,248
262006-20-8	DREYFUS GOVT CASH MGMT-I		03/31/2022	0.201		3,796,046	240	
40428X-10-7	HSBC US GOVT MMKT-I		03/25/2022	0.264		20,128,439	970	22
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		03/25/2022	0.192		28,133,218	1,824	869
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		03/31/2022	0.252		95,764,723	9,159	1,798
8309999999. Subtotal - All Other Money Market Mutual Funds						172,267,650	14,693	3,938
8609999999 - Total Cash Equivalents						243,383,073	17,535	4,385