

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022 OF THE CONDITION AND AFFAIRS OF THE

GENWORTH LIFE INSURANCE COMPANY

NAIC Group Code 4011 4011 NAIC Company Code 70025 Employer's ID Number 91-6027719

Organized under the Laws of		are	, State of Domicile or Port of	Entry DE
Country of Domicile		United S	States of America	
			[X] Fraternal Benefit Societies [1
Incorporated/Organized	09/28/1956		Commenced Business	10/01/1956
Statutory Home Office	251 Little Falls (Street and Nu			Wilmington, DE, US 19808 or Town, State, Country and Zip Code)
Main Administrative Office		6604 W	est Broad Street	
	Richmond, VA, US 23230	,	et and Number)	804-662-2400
(City or	Town, State, Country and Zip C			Area Code) (Telephone Number)
Mail Address	6604 West Broad Str			Richmond, VA, US 23230
	(Street and Number or P.	O. Box)	(City c	or Town, State, Country and Zip Code)
Primary Location of Books and	Records		Vest Broad Street et and Number)	
	Richmond, VA, US 23230	,	,	804-662-2400
(City or	Town, State, Country and Zip C	ode)	(,	Area Code) (Telephone Number)
Internet Website Address		www	.genworth.com	
Statutory Statement Contact	Kathry			804-662-2722
Complia) nceARCoe.genworth@genworth	Name) i.com		(Area Code) (Telephone Number) 804-922-5547
	(E-mail Address)		 :	(FAX Number)
		0	FFICERS	
_	Brian Keith Ha			Lisa Jones Baldyga
Secretary _	Vidal Joaquin	Forres Jr.	Controller _	Keith Allen Willingham
James Jos		Daniel J Scott (Gordon Goodman	Brian Keith Haendiges Angela Rene Simmons
Eleanor Lyn	ne Kitzman #	Jose	Daniel Saenz #	-
State of County of	Virginia Powhatan	SS:		
all of the herein described as statement, together with relate condition and affairs of the sai in accordance with the NAIC rules or regulations require respectively. Furthermore, the exact copy (except for formatt to the enclosed statement.	sets were the absolute property dexhibits, schedules and expla dreporting entity as of the report Annual Statement Instructions a differences in reporting not releasope of this attestation by the ng differences due to electronic	of the said reporting of nations therein containing period stated above and Accounting Practice ated to accounting predeserribed officers als filling) of the enclosed	entity, free and clear from any lien ed, annexed or referred to, is a full re, and of its income and deduction es and Procedures manual except actices and procedures, according so includes the related correspondi	porting entity, and that on the reporting period stated s or claims thereon, except as herein stated, and the and true statement of all the assets and liabilities and s therefrom for the period ended, and have been come to the extent that: (1) state law may differ; or, (2) the g to the best of their information, knowledge and ng electronic filing with the NAIC, when required, they be requested by various regulators in lieu of or in a
r Haendiges on 2022/05/06 11:11:20 -8:00		Torres		Signed on 2022/05/06 11:11:20-8:00
Brian Keith Hae President & 0			oaquin Torres Jr. resident & Secretary	Keith Allen Willingham Vice President & Controller
Subscribed and sworn to befo 6 Kathryn Howard April 30, 2025	May Kathryn Ruth Howard	2022	a. Is this an original filir b. If no, 1. State the amendn 2. Date filed 3. Number of pages	nent number
	Registration # 7564584 Electronic Notary Public Commonwealth of Virginia My commission expires th		5	

Notarial act performed by audio-visual communication

ASSETS

		Current Statement Date 4				
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets	
1.	Bonds	30,395,243,834		30,395,243,834	30,682,614,797	
	Stocks:					
	2.1 Preferred stocks	54,640,400		54,640,400	57,822,800	
	2.2 Common stocks	1,025,009,769	19,247	1,024,990,522	1,078,443,871	
3.	Mortgage loans on real estate:					
	3.1 First liens	4,558,727,063		4,558,727,063	4,497,570,204	
	3.2 Other than first liens			0	0	
4.	Real estate:					
	4.1 Properties occupied by the company (less \$					
	encumbrances)			0	0	
	4.2 Properties held for the production of income (less					
	\$ encumbrances)			0	0	
	4.3 Properties held for sale (less \$					
	encumbrances)			0	0	
5.	Cash (\$(95,616,601)), cash equivalents					
	(\$276,446,088) and short-term					
	investments (\$	180 829 487		180,829,487	187 255 936	
6.	Contract loans (including \$ premium notes)			1,542,319,730	1,551,880,951	
	Derivatives				284,900	
	Other invested assets				2,295,845,359	
	Receivables for securities				9,116,334	
	Securities lending reinvested collateral assets			0	0	
	Aggregate write-ins for invested assets			0	0	
	Subtotals, cash and invested assets (Lines 1 to 11)			40, 185, 931, 521		
	Title plants less \$ charged off (for Title insurers	, , , , ,	, ,	, ,,,,,,,	, , , , ,	
	only)			0	0	
	Investment income due and accrued			469,766,263		
	Premiums and considerations:					
	15.1 Uncollected premiums and agents' balances in the course of collection	83,655,841	437,893	83,217,948	85,433,453	
	15.2 Deferred premiums, agents' balances and installments booked but					
	deferred and not yet due (including \$					
	earned but unbilled premiums)	85,798,658	44,896	85,753,762	87,763,920	
	15.3 Accrued retrospective premiums (\$					
	contracts subject to redetermination (\$			0	0	
16.	Reinsurance:					
	16.1 Amounts recoverable from reinsurers	69,746,148	539,062	69,207,086	42,364,528	
	16.2 Funds held by or deposited with reinsured companies	22,881,243		22,881,243	22,881,243	
	16.3 Other amounts receivable under reinsurance contracts			21,303,661	16,770,255	
17.	Amounts receivable relating to uninsured plans			0	0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0	
18.2	Net deferred tax asset	617,643,417	412,945,795	204,697,622	223,856,193	
19.	Guaranty funds receivable or on deposit	26,283,690		26,283,690	26,287,826	
20.	Electronic data processing equipment and software	10,888,035	10,888,035	0	0	
21.	Furniture and equipment, including health care delivery assets					
	(\$			0	0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0	
23.	Receivables from parent, subsidiaries and affiliates	203,467		203,467	78,070	
24.	Health care (\$) and other amounts receivable			0	0	
25.	Aggregate write-ins for other than invested assets	61,918,784	42,226,757	19,692,027	15,011,447	
	Total assets excluding Separate Accounts, Segregated Accounts and					
	Protected Cell Accounts (Lines 12 to 25)	41,661,062,171	472,123,881	41, 188, 938, 290	41,311,554,546	
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	9 105 969		9, 105, 969	9,445,019	
28.	Total (Lines 26 and 27)	41,670,168,140		41,198,044,259	41,320,999,565	
	DETAILS OF WRITE-INS	,,,	,,	,,,	,,,	
1101.	52174 2 0 01 111112 1110			0	0	
1101.				0	0	
1103.						
	Summary of remaining write-ins for Line 11 from overflow page			0	0	
		0		0	0	
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			_		
	Prepaid expenses		39,044,094		0	
	Commissions receivable		2,515,383	0	0	
	Premium tax receivable	, ,	0	5,652,647	4,424,630	
	Summary of remaining write-ins for Line 25 from overflow page		667,280		10,586,817	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	61,918,784	42,226,757	19,692,027	15,011,447	

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITIES, SONI LOS AND STILLITO	1 1	2
4	Agreements records for life contracts (1) 7,072,620,221, least (1) included in Line 6,2	Current Statement Date	December 31 Prior Year
1.	Aggregate reserve for life contracts \$	7 073 630 221	7 191 104 418
	Aggregate reserve for accident and health contracts (including \$	28,105,319,299 310,959,793	28,111,070,563
4.	Contract claims:		
	4.1 Life		
	Policyholders' dividends/refunds to members \$ and coupons \$ due	200,470,400	240,413,004
	and unpaid		0
	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
	6.3 Coupons and similar benefits (including \$		
	Premiums and annuity considerations for life and accident and health contracts received in advance less		
9.	\$86,720,743 accident and health premiums	88,402,424	/8,359,462
	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 \$	65,757,206	67,570,120
	9.4 Interest Maintenance Reserve	1,052,418,149	1,078,998,299
10.	Commissions to agents due or accrued-life and annuity contracts \$	5 831 6 <i>1</i> 0	<u> </u>
11.	Sommissions and expense allowances payable on reinsurance assumed	413,754	383,575
12.	General expenses due or accrued		
13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1 412 205)	(1 229 470)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		
15.1	Current federal and foreign income taxes, including \$(1,764,869) on realized capital gains (losses)	51,221,737	38,561,503
	Net deferred tax liability Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	57,849,181	49,715,634
18.	Amounts held for agents' account, including \$ agents' credit balances		
	Remittances and items not allocated		
21.	Liability for benefits for employees and agents if not included above		
	Borrowed money \$ and interest thereon \$		
	Dividends to stockholders declared and unpaid		
	24.01 Asset valuation reserve	737,484,978	
	24.02 Reinsurance in unauthorized and certified (\$) companies		0
	24.04 Payable to parent, subsidiaries and affiliates	9,645,647	15,888,183
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.08 Derivatives	95,550	2,006,010
	24.09 Payable for securities		
	24.11 Capital notes \$ and interest thereon \$		
	Aggregate write-ins for liabilities		161,096,373
	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		38,374,420,459 9,445,019
28.	Total liabilities (Lines 26 and 27)	38, 163, 797, 063	38,383,865,478
	Common capital stock		
	Preferred capital stock		
32.	Surplus notes		0
	Gross paid in and contributed surplus		
	Aggregate write-ins for special surplus funds Unassigned funds (surplus)	(888,047,056)	(985, 160, 165)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 \$		
	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,029,385,938	2,932,272,829
	Totals of Lines 29, 30 and 37	3,034,247,196	2,937,134,087
	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS	41,198,044,259	41,320,999,565
	Derivatives interest payable	70,439	133,373
	Derivatives collateral		
	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,270,439	161,096,373
3101. 3102.			_
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	00
3401. 3402.			
3403.			
	Summary of remaining write-ins for Line 34 from overflow page	0	0 0
JTJJ.	ו סומוס (בווופס סידט ו ווווטענוו טידטט אומס טידסט/(בווופ טיד מטטעפ)	U	U

SUMMARY OF OPERATIONS

To Date To Date D	3 r Year Ended ecember 31 2,350,028,758 14,674,518 1,936,793,122 88,298,700 0 120,118,474 0
To Date To Date D	ecember 31 2,350,028,758 14,674,518 1,936,793,122 88,298,700
2. Considerations for supplementary contracts with life contingencies 3,042,797 3,085,874 3. Net investment income 438,488,006 466,514,944 4. Amortization of Interest Maintenance Reserve (IMR) 21,572,535 21,577,703 5. Separate Accounts net gain from operations excluding unrealized gains or losses 28,883,054 30,186,177 6. Commissions and expense allowances on reinsurance ceded 28,883,054 30,186,177 7. Reserve adjustments on reinsurance ceded 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	14,674,518 1,936,793,122 88,298,700 0 120,118,474 0
2. Considerations for supplementary contracts with life contingencies 3,042,797 3,085,874 3. Net investment income 438,488,006 466,514,944 4. Amortization of Interest Maintenance Reserve (IMR) 21,572,535 21,577,703 5. Separate Accounts net gain from operations excluding unrealized gains or losses 28,883,054 30,186,177 6. Commissions and expense allowances on reinsurance ceded 28,883,054 30,186,177 7. Reserve adjustments on reinsurance ceded 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	1,936,793,122 88,298,700 0 0 0 0
3. Net investment income 438,488,006 466,514,944 4. Amortization of Interest Maintenance Reserve (IMR) 21,572,535 21,577,703 5. Separate Accounts net gain from operations excluding unrealized gains or losses 21,572,535 21,577,703 6. Commissions and expense allowances on reinsurance ceded 28,883,054 30,186,177 7. Reserve adjustments on reinsurance ceded 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	
4. Amortization of Interest Maintenance Reserve (IMR) 21,572,535 21,577,703 5. Separate Accounts net gain from operations excluding unrealized gains or losses 28,883,054 30,186,177 6. Commissions and expense allowances on reinsurance ceded 28,883,054 30,186,177 7. Reserve adjustments on reinsurance ceded 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	0 120,118,474 0
5. Separate Accounts net gain from operations excluding unrealized gains or losses 6. Commissions and expense allowances on reinsurance ceded	120, 118,474
6. Commissions and expense allowances on reinsurance ceded	73,377
7. Reserve adjustments on reinsurance ceded 8. Miscellaneous Income: 8. Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9 Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	73,377
8. Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9 Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10 Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	
guarantees from Separate Accounts 16,065 18,284 8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	
8.2 Charges and fees for deposit-type contracts 155 280 8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	925
8.3 Aggregate write-ins for miscellaneous income 190,692 128,958 9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	
9. Totals (Lines 1 to 8.3) 1,057,854,457 1,096,682,317 10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	615,608
10. Death benefits 24,958,889 16,435,678 11. Matured endowments (excluding guaranteed annual pure endowments) 0	4,510,603,482
11. Matured endowments (excluding guaranteed annual pure endowments)	91,970,624
12. Annuity benefits	395,700,577
	2,139,656,720
	0
	395,625,318
16. Group conversions	0
	10,736,291
	27,373,214
19. Increase in aggregate reserves for life and accident and health contracts	(365,098,744)
20. Totals (Lines 10 to 19)	2,695,964,000
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	
	169,230,127
22. Commissions and expense allowances on reinsurance assumed	29,488,333
	556,923,826
24. Insurance taxes, licenses and fees, excluding federal income taxes	65,245,414
25. Increase in loading on deferred and uncollected premiums	4,084,198
	(1,526,693)
27. Aggregate write-ins for deductions	0
28. Totals (Lines 20 to 27) 835,600,599 865,063,886	3,519,409,205
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	0,010,100,200
Line 28)	991,194,277
30. Dividends to policyholders and refunds to members	0
1 200 000 000 000 000 000 000 000 000 00	991,194,277
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	181,162,659
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)	810.031.618
	910,031,010
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital	
gains tax of \$(427,554) (excluding taxes of \$(1,331,138)	40 775 440
transferred to the IMR) (2, 186, 582) (4, 368, 998)	18,775,440
35. Net income (Line 33 plus Line 34) 180,924,050 181,995,038	828,807,058
CAPITAL AND SURPLUS ACCOUNT	
36. Capital and surplus, December 31, prior year	2,122,985,203
37. Net income (Line 35) 180,924,050 181,995,038	828,807,058
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	143.449.882
39. Change in net unrealized foreign exchange capital gain (loss)	(5.112.056)
40. Change in net deferred income tax	24 101 613
41. Change in nonadmitted assets	47 879 721
42. Change in liability for reinsurance in unauthorized and certified companies	
· · · · · · · · · · · · · · · · · · ·	
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(040 060 004)
44. Change in asset valuation reserve	
,	0
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:	
	0
51.3 Transferred from capital	
51.4 Change in surplus as a result of reinsurance	(6.707.500)
1 52. Dividends to stockholders	n
52. Dividends to stockholders	814,148,884
53. Aggregate write-ins for gains and losses in surplus 0 0	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299	לטט וונו לכם ל
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502	2,937,134,087
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958	2,937,134,087
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53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 08.303.	615,608
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53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 08.303.	615,608
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53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 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) 190,692 128,958	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 08.303. 08.308. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 190,692 128,958 2701. 2702.	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscellaneous income 190,692 128,958 08.302. 98.303. 98.308. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 190,692 128,958 2701. 2702. 2703.	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscellaneous income 190,692 128,958 08.302. 98.303. 98.308. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 190,692 128,958 2701. 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 0 0 0. 0 0 0. 0 0 0. 0 0 2703. 0 0 2798. Summary of remaining write-ins for Line 27 from overflow page 0 0	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 98.303. 99. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 190,692 128,958 2701. 2702. 2703. 2703. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 0 0 0 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 0 0 0	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 08.308. 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) 190,692 128,958 2701. 2702. 2703. 2799. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 0 5301.	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 98.303. 99.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 190,692 128,958 2701. 2702. 2703. 2708. 2709. 2798. Summary of remaining write-ins for Line 27 from overflow page 0 0 0 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 0 0 0 5301. 0 0 0 0 0 5302. 0 0 0 0 0	
53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 97,113,109 196,650,299 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,034,247,196 2,319,635,502 DETAILS OF WRITE-INS 08.301. Miscel laneous income 190,692 128,958 08.302. 98.303 99. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 190,692 128,958 2701. 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 0 0 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 0 0 5301. 0 0 5303. 0 0	
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CASH FLOW

		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
	Cash from Operations			
1. I	Premiums collected net of reinsurance	577,149,530	596,800,814	2,390,036,659
2. I	Net investment income	382,467,713	379,441,000	1,873,535,34
3. I	Miscellaneous income	26,892,617	46,202,964	114,100,88
4.	Total (Lines 1 to 3)	986,509,860	1,022,444,778	4,377,672,88
5. I	Benefit and loss related payments	775,583,957	768 , 774 , 175	3,003,575,73
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,200)	(62,102)	(1,205,69
7.	Commissions, expenses paid and aggregate write-ins for deductions	174,202,580	170,136,423	781,998,94
8. I	Dividends paid to policyholders	0	0	
9. I	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	24,724,299	2,136,896	199,608,90
10.	Total (Lines 5 through 9)	974,508,636	940,985,392	3,983,977,89
11.	Net cash from operations (Line 4 minus Line 10)	12,001,224	81,459,386	393,694,98
	·			
	Cash from Investments			
	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds			
	12.2 Stocks		10,144,268	
	12.3 Mortgage loans		90,652,189	
	12.4 Real estate		0	
	12.5 Other invested assets		33,919,946	145 , 477 , 27
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	
	12.7 Miscellaneous proceeds		35,333,257	114,888,11
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	905,201,710	931,547,805	3,581,790,02
13. (Cost of investments acquired (long-term only):			
	13.1 Bonds	472,965,854	847 , 187 , 173	2,509,960,33
	13.2 Stocks	38,381,947	0	48,405,42
	13.3 Mortgage loans	122,747,119	127,206,000	591,541,00
	13.4 Real estate	0	0	
	13.5 Other invested assets	105,927,501	86,672,926	633,295,43
	13.6 Miscellaneous applications	16,142,928	30,054,472	26,411,18
	13.7 Total investments acquired (Lines 13.1 to 13.6)	756, 165, 349	1,091,120,571	3,809,613,37
14.	Net increase (or decrease) in contract loans and premium notes	(9,561,221)	813,729	84,381,25
	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	158,597,582	(160,386,495)	(312,204,60
16. (Cash from Financing and Miscellaneous Sources Cash provided (applied):			
10.	ousii provided (applied).			
	16.4 Sumulus notes, conital notes	0	0	
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	0	0	
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds	0	0	
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities		000	(144,258,44
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders			(144, 258, 44
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied)		000	(144,258,44
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders			(144, 258, 444
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)			(119,853,40
17. I	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			(119,853,40
17. I	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).			(119,853,40
17. I	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments:			(144,258,44) (119,853,40) (264,111,85)
17. I	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year			(144,258,44) (119,853,40) (264,111,85)
	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments:			(119,853,40 (264,111,85 (182,621,46
17. I 18. 19. (16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1)			(119,853,40 (264,111,85 (182,621,46
e: Supplement of the supplemen	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: 1. Securities exchange bond proceeds (Line 12.1) 2. Securities exchange bonds acquired (Line 13.1)			(119,853,40 (119,853,40 (264,111,85 (182,621,46 (182,621,46 187,255,93
e: Supplement of the supplemen	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: 1. Securities exchange bond proceeds (Line 12.1) 2. Securities exchange for surplus note acquired (Line 13.5)			
117. I 118. 119. ()	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: 1. Securities exchange bond proceeds (Line 12.1) 2. Securities exchange bonds acquired (Line 13.1)			
18. 19. 0.0001 19. 0.0002 0.0003 0.0003 0.0003 0.0003 0.0005 0.0	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) Deplemental disclosures of cash flow information for non-cash transactions: 1. Securities exchange bond proceeds (Line 12.1) 2. Securities exchange for surplus note acquired (Line 13.5) 3. Securities exchange for surplus note acquired (Line 13.5) 4. Bank loan conversions (Line 12.1) 5. Bank loan conversions (Line 13.1) 6. Interest capitalization (Line 2)			
18. 19.	16.2 Capital and paid in surplus, less treasury stock 16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) Deplemental disclosures of cash flow information for non-cash transactions: 2. Securities exchange bond proceeds (Line 12.1) 2. Securities exchange for surplus note acquired (Line 13.5) 3. Bank loan conversions (Line 12.1) 5. Bank loan conversions (Line 13.1)			

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

 20.0011. Transfer to surplus note (Line 12.1)
 0
 0
 (152,110,223)

 20.0012. Transfer from bonds (Line 13.5)
 0
 0
 (152,110,223)

 20.0013. Transfer to GLIC Real Estate Holding, LLC (Line 12.3)
 0
 0
 (30,000,000)

 20.0014. Transfer to GLIC Real Estate Holding, LLC (Line 13.5)
 0
 0
 (30,000,000)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE (CONTRACTS	_	1
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	60,358,966	62,912,222	245,338,075
3.	Ordinary individual annuities	597,031	886,682	2,732,131
4.	Credit life (group and individual)			0
5.	Group life insurance	1,630,857	1,672,431	7,890,094
6.	Group annuities	658,650	152,600	1,164,722
7.	A & H - group	73,749,728	73,570,035	295,060,485
8.	A & H - credit (group and individual)			0
9.	A & H - other	520,924,868	543,008,252	2,229,968,378
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	657,920,100	682,202,222	2,782,153,885
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	657,920,100	682,202,222	2,782,153,885
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	657,920,100	682,202,222	2,782,153,885
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

Note#	Description	Page
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3	Business Combinations and Goodwill	7. 1
4	Discontinued Operations	7. 1
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6	Joint Ventures, Partnerships and Limited Liability Companies	7. 2
7	Investment Income	7. 2
8	Derivative Instruments	7. 2
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Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Genworth Life Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the State of Delaware Department of Insurance (the "Delaware Department").

The State of Delaware requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Delaware Department.

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

	SSAP#	F/S Page	F/S Line #	March 31, 2022	De	cember 31, 2021
NET INCOME						
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 180,924,050	\$	828,807,058
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				_		_
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				 		<u> </u>
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 180,924,050	\$	828,807,058
<u>SURPLUS</u>						
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,034,247,196	\$	2,937,134,087
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				_		_
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				_		_
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,034,247,196	\$	2,937,134,087

C. Accounting Policy

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment ("OTTI") charges. For impaired securities, the Company stops amortization until the security begins performing as anticipated, at which time the Company applies the prospective methodology for amortization.

D. Going Concern

The Company's management does not have any doubts about the Company's ability to continue as a going concern within one year from the date the statutory financial statements were issued.

Note 2 - Accounting Changes and Corrections of Errors

None

Note 3 - Business Combinations and Goodwill

None

Note 4 - Discontinued Operations

None

Note 5 - Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from third-party providers, broker dealer research reports or internal estimates.
- (2) The Company had no loaned-backed securities with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of March 31, 2022.

(3) The following table presents information about loan-backed securities with recognized OTTI as of March 31, 2022:

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 where reported
12624QAE3	\$ 1,998,702	\$ —	\$ 1,998,702	\$ <u> </u>	\$ 1,595,105	March 31, 2022
Total for the March 31, 2	quarter ended 2022		1,998,702			

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) as of March 31, 2022:
 - a. The aggregate amount of unrealized losses:

Less than 12 months
 28,862,335
 12 months or longer
 3,964,536

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

Less than 12 months
 945,392,225
 12 months or longer
 56,543,770

- (5) The Company regularly evaluates securities in an unrealized loss position for OTTI. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

R. Reporting Entity's Share of Cash Pool by Asset Type

None

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Note 9 - Income Taxes

No significant change.

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

None

Note 11 - Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Pittsburgh ("FHLB Pittsburgh"). Through its membership, the Company had outstanding funding agreements with FHLB Pittsburgh in the amount of \$100,000,000 as of March 31, 2022, which related to total liabilities of \$100,046,684, of which \$46,684 was accrued interest. As of December 31, 2021, the amount of funding agreements issued to FHLB Pittsburgh was \$100,000,000 which related to total liabilities of \$100,025,702, of which \$25,702 was accrued interest. The Company uses these funds for liquidity management and asset-liability management in an investment spread strategy, consistent with its other investment spread programs. The Company records the funds under SSAP No. 52, Deposit Type Contracts, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB Pittsburgh for use in general operations would be accounted for under SSAP No. 15, Debt and Holding Company Obligations, as borrowed money. The Company currently has an internally calculated borrowing capacity of \$1.9 billion, which is lower than the stated limit from FHLB Pittsburgh.

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Pittsburgh as of March 31, 2022 and December 31, 2021.

a. Aggregate totals

1. As of March 31, 2022:

Membership Stock	1 Total (2+3)	2 General account	3 Separate accounts
(a) Membership stock – Class A	\$ —	\$ —	\$ —
(b) Membership stock – Class B	5,325,800	5,325,800	_
(c) Activity stock	4,000,000	4,000,000	_
(d) Excess stock	_	_	_
(e) Aggregate total (a+b+c+d)	9,325,800	9,325,800	_
(f) Actual or estimated borrowing capacity as determined by the insurer	1,900,000,000	XXX	XXX

2. As of December 31, 2021:

Membership Stock	1 Total (2+3)	2 General account	3 Separate accounts
(a) Membership stock – Class A	\$ —	\$ —	\$ —
(b) Membership stock – Class B	5,325,800	5,325,800	_
(c) Activity stock	4,000,000	4,000,000	_
(d) Excess stock	_	_	_
(e) Aggregate total (a+b+c+d)	9,325,800	9,325,800	_
(f) Actual or estimated borrowing capacity as determined by the insurer	1,900,000,000	XXX	xxx

b. Membership stock (Class A and B) eligible and not eligible for redemption as of March 31, 2022:

			Eligible for redemption				
Membership stock	1 Current year total (2+3+4+5+6)	2 Not 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	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	
2. Class B	5,325,800	5,325,800	_	_	_	_	

(3) Collateral Pledged to FHLB

a. Amount pledged as of March 31, 2022 and December 31, 2021:

	Fair value	Carrying value	Aggregate total borrowing
Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 288,249,532	\$ 253,096,843	\$ 100,000,000
Current year general account total collateral pledged	288,249,532	253,096,843	100,000,000
Current year separate accounts total collateral pledged	_	_	_
Prior year-end total general and separate accounts total collateral pledged	387,058,665	319,620,360	100,000,000

b. Maximum amount pledged during reporting period ending March 31, 2022 and December 31, 2021:

	Fair value	C	arrying value	Amount borrowed at time of maximum collateral
Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 382,613,808	\$	319,616,746	\$ 100,000,000
Current year general account maximum collateral pledged	382,613,808		319,616,746	100,000,000
Current year separate accounts maximum collateral pledged	_		_	
Prior year-end total general and separate accounts maximum collateral pledged	722,627,688		576,597,934	150,000,000

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of March 31, 2022:

	1 Total (2+3)			2 General account	3 Separate accounts			4 Funding agreements reserves established		
(a) Debt	\$	_	\$	_	\$	_		XXX		
(b) Funding agreements		100,000,000		100,000,000		_	\$	100,046,684		
(c) Other		_		_		_		XXX		
(d) Aggregate total (a+b+c)	\$	100,000,000	\$	100,000,000	\$	_	\$	100,046,684		

2. As of December 31, 2021:

	1 Total (2+3)	2 General account	3 Separate accounts	4 Funding agreements reserves established
(a) Debt	\$ _	\$	\$	XXX
(b) Funding agreements	100,000,000	100,000,000	_	\$ 100,025,702
(c) Other	_		1	XXX
(d) Aggregate total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 	\$ 100,025,702

b. Maximum amount during the reporting period ending March 31, 2022:

	1 Total (2+3)	Genera	2 al account	3 Separate accounts	
1. Debt	\$ _	\$		\$	_
2. Funding agreements	100,046,684	,	100,046,684		
3. Other	_				_
4. Aggregate total (Lines 1+2+3)	\$ 100,046,684	\$ 1	00,046,684	\$	

c. $\mathsf{FHLB} - \mathsf{Prepayment}$ obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding agreements	NO
3. Other	NO

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

The Company has no employees; however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Liabilities, Contingencies and Assessments

On August 11, 2021, the Company and Genworth Life Insurance Company of New York ("GLICNY") received a request for pre-suit mediation related to a potential class action lawsuit that may be brought by five long-term care insurance ("LTC") policyholders, seeking to represent a nationwide class alleging that the defendants made misleading and inadequate disclosures regarding premium increases for LTC policies. The draft complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of \$5,000,000. The Company and GLICNY participated in pre-suit mediation on November 8, 2021 and January 14-15, 2022. On January 15, 2022, the parties reached an agreement in principle to settle the dispute on a nationwide basis, subject to the negotiation and execution of a final settlement agreement, and Court approval thereof. On January 28, 2022, the complaint was filed in in the United States District Court for the Eastern District of Virginia captioned Fred Haney, Marsha Merrill, Sylvia Swanson, and Alan Wooten, individually, and on behalf of all others similarly situated v. Genworth Life Insurance Company and Genworth Life Insurance Company of New York. The parties executed a settlement agreement consistent with the agreement in principle signed on January 15, 2022. On May 2, 2022, the Court preliminarily approved the settlement. The final approval hearing is scheduled for November 17, 2022. If the Court approves the settlement, the Company and GLICNY do not anticipate the result to have a material adverse impact on their results of operations or financial position. If the Court does not approve the final settlement, the Company and GLICNY intend to continue to vigorously defend this action.

In January 2021, the Company and GLICNY were named as defendants in a putative class action lawsuit pending in the United States District Court for the Eastern District of Virginia captioned *Judy Halcom, Hugh Penson, Harold Cherry, and Richard Landino, individually, and on behalf of all others similarly situated v. Genworth Life Insurance Company and Genworth Life Insurance Company of New York.* Plaintiffs seek to represent LTC policyholders, alleging that the defendants made misleading and inadequate disclosures regarding premium increases for LTC policies. The complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of \$5,000,000. The trial is scheduled to commence on June 1, 2022. On June 18, 2021, following two days of mediation, the parties reached an agreement in principle to settle this matter on a nationwide basis and signed the settlement agreement on August 23, 2021. On August 31, 2021, the Court preliminarily approved the settlement. The final approval hearing occurred on February 9, 2022, and the parties are awaiting the Court's decision on final approval of the proposed settlement. If the Court approves the settlement, the Company and GLICNY do not anticipate the result to have a material adverse impact on their results of operations or financial position. If the Court does not approve the final settlement, the Company and GLICNY intend to vigorously defend this action.

In September 2018, Genworth Financial, Genworth Holdings, Genworth North America Corporation ("GNA"), Genworth Financial International Holdings, LLC ("GFIH"), and the Company (collectively, "Genworth") were named as defendants in a putative class action lawsuit pending in the Court of Chancery of the State of Delaware captioned Richard F. Burkhart, William E. Kelly, Richard S. Lavery, Thomas R. Pratt, Gerald Green, individually and on behalf of all other persons similarly situated v. Genworth et al. Plaintiffs allege that the Company paid dividends to its parent and engaged in certain reinsurance transactions causing it to maintain inadequate capital capable of meeting its obligations to its policyholders and agents. The complaint alleges causes of action for intentional fraudulent transfer and constructive fraudulent transfer, and seeks injunctive relief. Genworth moved to dismiss this action in December 2018. On January 29, 2019, plaintiffs exercised their right to amend their complaint. On March 12, 2019, Genworth moved to dismiss plaintiffs' amended complaint. On April 26, 2019, plaintiffs filed a memorandum in opposition to Genworth's motion to dismiss, which Genworth replied to on June 14, 2019. On August 7, 2019, plaintiffs filed a motion seeking to prevent proceeds that GFIH expected to receive from the then planned sale of its shares in Genworth MI Canada Inc. ("Genworth Canada") from being transferred out of GFIH. On September 11, 2019, plaintiffs filed a renewed motion seeking the same relief as their August 7, 2019 motion with an exception that allowed GFIH to transfer \$450,000,000 of expected proceeds from the sale of Genworth Canada through a dividend to Genworth Holdings to allow the pay off of a senior secured term loan facility dated March 7, 2018 among Genworth Holdings as the borrower, GFIH as the limited guarantor and the lending parties thereto. Oral arguments on Genworth's motion to dismiss and plaintiffs' motion occurred on October 21, 2019, and plaintiffs' motion was denied. On January 31, 2020, the Court granted in part Genworth's motion to dismiss, dismissing claims relating to \$395,000,000 in dividends the Company paid to its parent from 2012 to 2014 (out of the \$410,000,000 in total dividends subject to plaintiffs' claims). The Court denied the balance of the motion to dismiss leaving a claim relating to \$15,000,000 in dividends and unquantified claims relating to the 2016 termination of a reinsurance transaction. On March 27, 2020, Genworth filed its answer to plaintiffs' amended complaint. On May 26, 2021, the plaintiffs filed a second amended and supplemental class action complaint adding additional factual allegations and three new causes of action. On July 26, 2021, Genworth moved to dismiss the three new causes of action and answered the balance of the second amended and supplemental class action complaint. Plaintiffs filed an opposition to Genworth's motion to dismiss on September 30, 2021. The Court heard oral arguments on the motion on December 7, 2021, and ordered each party to file supplemental submissions, which were filed on January 28, 2022. On May 10, 2022, the Court granted Genworth's motion to dismiss the three new causes of action. On January 27, 2022, plaintiffs filed a motion for a preliminary injunction seeking to enjoin GFIH from transferring any assets to any affiliate, including paying any dividends to Genworth Holdings and to enjoin Genworth Holdings and Genworth Financial from transferring or distributing any value to Genworth Financial's shareholders. Genworth intends to continue to vigorously defend this action.

Note 15 - Leases

No change.

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

No significant change.

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

- B. Transfer and Servicing of Financial Assets
 - (2) (3) None
 - (4) The Company did not have any securitizations, asset-based financing arrangements or similar transfers during the reporting period.

For retained interests held in the form of securities, the underlying assets that are held by the securitization trust have a principal amount outstanding of \$27,080,174 as of March 31, 2022 and include commercial mortgage loans that were originated by the Company. All of these commercial mortgage loans were derecognized upon transfer to the securitization entity in a prior period. The carrying value and fair value of the Company's retained interest in these assets transferred were \$20,296,536 and \$23,738,425, respectively, as of March 31, 2022. The fair value of these retained interests are developed primarily using Level 2 inputs based on observable market prices for similar instruments. The risks associated with the Company's retained interest include losses due to default and prepayment on the underlying commercial mortgage loans. The Company's maximum exposure to loss is represented by its carrying value of these retained interests, as there are no other implicit or explicit guarantees associated with the Company's on-going interest in these securitized assets.

C. Wash Sales

None

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in active markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3—Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

A. Fair Value Classifications

a. The following table sets forth the Company's assets and liabilities that were measured at fair value as of March 31, 2022:

Des	cription for each class of asset or liability	Level 1	Level 2	Level 3	Net asset value (NAV)	Total
a.	Assets at fair value					
	Bonds					
	Bank loans	\$ <u> </u>	\$ —	\$ 13,066,354	\$ <u> </u>	\$ 13,066,354
	Total bonds	_	_	13,066,354	_	13,066,354
	Preferred stock					
	Industrial and miscellaneous	20,110,000	29,530,400	_	_	49,640,400
	Total preferred stock	20,110,000	29,530,400	_	_	49,640,400
	Common stock					
	Industrial and miscellaneous	87,187,876	_	16,556,320	_	103,744,196
	Total common stock	87,187,876	_	16,556,320	_	103,744,196
	Cash equivalents					
	Money market mutual funds	276,446,088	_	_	_	276,446,088
	Total cash equivalents	276,446,088	_	_	_	276,446,088
	Separate account assets	4,608,433	_	_	_	4,608,433
	Total assets at fair value/NAV	\$ 388,352,397	\$ 29,530,400	\$ 29,622,674	\$ —	\$ 447,505,471

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2021:

Description for each class of asset or liability		Level 1	Leve l 2	Level 3		Net asset value (NAV)	Total
a. Assets at fair value							
Bonds							
Bank loans	\$	_	\$ <u> </u>	\$	13,475,614	\$ —	\$ 13,475,614
Total bonds		1	_		13,475,614	_	13,475,614
Preferred stock							
Industrial and miscellaneous		21,064,000	36,758,800		_	_	57,822,800
Total preferred stock		21,064,000	36,758,800		_	_	57,822,800
Common stock							
Industrial and miscellaneous		50,453,617	_		16,556,320	_	67,009,937
Total common stock		50,453,617	_		16,556,320	_	67,009,937
Cash equivalents							
Money market mutual funds		271,731,543	_		_	_	271,731,543
Total cash equivalents		271,731,543	_		_	_	271,731,543
Separate account assets		4,987,023	_		_	_	4,987,023
Total assets at fair value/NAV	\$	348,236,183	\$ 36,758,800	\$	30,031,934	\$ —	\$ 415,026,917

2. Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of March 31, 2022:

Description	Beginning balance as of 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 as of March 31, 2022
Assets:										
Bank loans	\$ 13,475,614	s <u> </u>	s <u> </u>	\$ <u> </u>	\$ (409,260)	\$ <u> </u>	\$ —	\$ <u> </u>	s <u> </u>	\$ 13,066,354
Common stock	16,556,320	_	-	_	_	_	_	_	_	16,556,320
Total Assets	\$ 30,031,934	s —	s —	s —	\$ (409,260)	s —	s –	\$ —	\$ —	\$ 29,622,674

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2021:

Description	Beginning balance as of January 1, 2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Sett l ements	Ending balance as of December 31, 2021
Assets:										
Bank loans	\$ -	\$13,475,614	\$ <u> </u>	\$ <u> </u>	\$ <u> </u>	\$ <u> </u>	\$ —	\$ <u> </u>	\$ <u> </u>	\$ 13,475,614
Common stock	20,490,520	_	_	_	_	_	_	(3,934,200)	_	16,556,320
Total Assets	\$ 20,490,520	\$13,475,614	\$ —	\$ —	\$ —	\$ —	\$ —	\$ (3,934,200)	s —	\$ 30,031,934

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the year. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the year included in net income attributable to unrealized gains (losses) related to assets still held as of the reporting date.

3. Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

4. Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of interest rate swaps is determined using an income approach. The primary input into the valuation represents the forward interest rate swap curve, which is generally considered an observable input, and results in the derivative being classified as Level 2.

The valuation of cross currency swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and foreign currency exchange rates, both of which are considered an observable input, and results in the derivative being classified as Level 2.

The fair value of the majority of separate account assets is based on the quoted prices of the underlying fund investments and, therefore represents Level 1 pricing. The remaining separate account assets represent Level 2 pricing, as defined above.

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of March 31, 2022:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset (NAV)	Not practicable (Carrying value)
Bonds	\$ 32,375,224,996	\$ 30,395,243,834	\$ —	\$ 29,923,471,747	\$ 2,451,753,249	\$ —	\$ —
Preferred and common stocks	158,384,596	158,384,596	107,297,876	34,530,400	16,556,320	_	_
Mortgage loans	4,584,331,420	4,558,727,063	_		4,584,331,420	_	_
Other invested assets	407,179,440	373,441,636	_	407,179,440		_	_
Cash equivalents	276,446,088	276,446,088	276,446,088			_	_
Separate account assets	9,010,142	8,914,943	6,722,064	2,288,078		_	_
Derivative assets	102,759,220	1,477,490	_	102,759,220		_	_
Derivative liabilities	35,436,164		_	35,436,164		_	_

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2021:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset (NAV)	Not practicable (Carrying value)
Bonds	\$ 35,740,420,487	\$ 30,682,614,797	\$ —	\$ 33,145,530,551	\$ 2,594,889,936	\$ _	\$ <u> </u>
Preferred and common stocks	124,832,737	124,832,737	71,517,617	36,758,800	16,556,320	_	_
Mortgage loans	4,738,213,453	4,497,570,204	_	_	4,738,213,453	_	_
Other invested assets	460,150,223	373,597,744	_	460,150,223	_	_	_
Cash equivalents	271,731,543	271,731,543	271,731,543	_	_		
Separate account assets	9,457,071	9,299,468	7,100,648	2,356,423	_	_	_
Derivative assets	268,218,662	284,900	_	268,218,662	_	_	_
Derivative liabilities	1,108,154		_	1,108,154	_	_	_

D. None

E. None

Note 21 - Other Items

Note 22 - Events Subsequent

There were no material events that occurred subsequent to March 31, 2022. Subsequent events have been considered through May 12, 2022, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

None

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021, were \$8,225,511,260 for the Company's accident and health insurance line of business. As of March 31, 2022, \$520,362,654 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$7,431,816,022 as of March 31, 2022. Therefore, there has been \$273,332,584 of favorable prior year development from December 31, 2021 to March 31, 2022.

The net interest accumulated on reserves less claims and expenses attributable to insured events of prior years was \$59,739,974. Therefore, there has been \$333,072,558 of favorable prior year development from December 31, 2021 to March 31, 2022, primarily related to favorable claim terminations mostly attributable to higher mortality, favorable development on prior year LTC incurred but not reported claims and favorable experience on LTC pending claims that did not become an active claim. Additionally, there were adjustments to claim and claim adjustment expense reserves and incurred but not reported reserves as described below.

As of March 31, 2022, the Company did not have any retrospectively rated policies.

B. The Company regularly reviews its methodologies and assumptions in light of emerging experience and may be required to make adjustments to its LTC claim reserves in the future. The claim reserves are reviewed quarterly, and the Company conducts a detailed review of its claim reserve assumptions for its LTC business annually.

During the first quarter of 2022, the Company did not make any significant changes in assumptions or methodologies used to calculate its LTC claim and claim adjustment expense reserves, other than adjustments to claim and claim adjustment expense reserves and incurred but not reported reserves as described below.

COVID-19 significantly increased mortality on the Company's most vulnerable claimants and temporarily decreased the number of new claims submitted. To account for this change in experience due to COVID-19, the Company increased claim and claim adjustment expense reserves by \$134,060,460 and incurred but not reported reserves by \$69,886,097 as of December 31, 2021. In the first quarter of 2022, as the impacts of COVID-19 lessened, the Company reduced the incremental claim and claim adjustment expense reserves by \$9,491,771 and the incremental incurred but not reported reserves by \$25,854,421.

Note 26 - Intercompany Pooling Arrangements

None

Note 27 - Structured Settlements

None

Note 28 - Health Care Receivables

None

Note 29 - Participating Policies

None

Note 30 - Premium Deficiency Reserves

None

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing Domicile, as required by the Model Act?	ng of Disclosure of Material Transactions wi	th the State of	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, reporting entity?	by-laws, articles of incorporation, or deed of	settlement of the	Yes [] No [X]		
2.2	If yes, date of change:		<u>-</u>			
3.1	Is the reporting entity a member of an Insurance Holding Company System of is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.	consisting of two or more affiliated persons,	one or more of which	Yes [X] No []		
3.2	Have there been any substantial changes in the organizational chart since the	ne 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 [X] No []		
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued	d by the SEC for the entity/group	<u>-</u>	0001276520		
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 donceased to exist as a result of the merger or consolidation.	nicile (use two letter state abbreviation) for a	any entity that has			
	1 Name of Entity	2 NAIC Company Code State of	3 f Domicile			
	N/A	Tarab company code State of				
5.	If the reporting entity is subject to a management agreement, including third-in-fact, or similar agreement, have there been any significant changes regard If yes, attach an explanation.	party administrator(s), managing general acding the terms of the agreement or principals	Jent(s), attorney- s involved? Yes [] No [] N/A [X		
6.1	State as of what date the latest financial examination of the reporting entity w	was made or is being made.	<u>.</u>	12/31/2018		
6.2	State the as of date that the latest financial examination report became avail date should be the date of the examined balance sheet and not the date the			12/31/2018		
6.3	State as of what date the latest financial examination report became available the reporting entity. This is the release date or completion date of the examinate).	nation report and not the date of the examin	ation (balance sheet	06/11/2020		
6.4	By what department or departments?					
6.5	Delaware Have all financial statement adjustments within the latest financial examination statement filed with Departments?			X] No [] N/A [
6.6	Have all of the recommendations within the latest financial examination repo	ort been complied with?	Yes [X] No [] N/A [
7.1	Has this reporting entity had any Certificates of Authority, licenses or registra revoked by any governmental entity during the reporting period?			Yes [] No [X]		
7.2	If yes, give full information:					
8.1	N/A Is the company a subsidiary of a bank holding company regulated by the Fec	deral Reserve Board?		Yes [] No [X]		
8.2	If response to 8.1 is yes, please identify the name of the bank holding compa N/A	any.				
8.3		Yes [X] No []				
8.4	If response to 8.3 is yes, please provide below the names and location (city a regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office Insurance Corporation (FDIC) and the Securities Exchange Commission (SE	e of the Comptroller of the Currency (OCC),	the Federal Deposit			
	1	2	3 4 5	6		
	Affiliate Name Capital Brokerage Corporation Richmon	Location (City, State) nd,VA	FRB OCC FDIG	VEC		

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Capital Brokerage Corporation	Richmond, VA				YES
	,				

GENERAL INTERROGATORIES

9.1	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?									
	(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:									
	N/A									
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). N/A									
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?	I V 1 old I 1 ooV								
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).	162 [] NO [X]								
0.01	N/A									
	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:\$	0								
	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	v								
11.2	use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto: N/A	Yes [] No [X]								
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	113 362 026								
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?									
14.2	If yes, please complete the following:									
	1	2								
	Prior Year-End	Current Quarter								
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value								
4.21	Bonds	\$0								
	Preferred Stock \$ 0	\$0								
	Common Stock	\$921,265,574								
	Short-Term Investments	\$0								
	Mortgage Loans on Real Estate	\$0								
	All Other\$	\$30,690,626								
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$951,956,200								
4.28	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?	Voc [V] noV								
15.2										
	If no, attach a description with this statement.	ן איאו ניאון ו								
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.									
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2									
	16.3 Total payable for securities lending reported on the liability page.	\$0								

GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety de custodial agreement with Outsourcing of Critical Fu	eposit boxes, were a a qualified bank or nctions, Custodial o	cial Deposits, real estate, mo all stocks, bonds and other so trust company in accordance or Safekeeping Agreements of irements of the NAIC Financi	ecurities e with S of the N	s, owned section 1, AIC Fina	throughout III - Genera ncial Condit	the current year Il Examination C ion Examiners H	held pursuant to a onsiderations, F. landbook?	Yes	; [X] N	lo []
		1 Name of Custodian	n(s)				2 Custodian Addr	ress			
	The Bank of New York Me	Hon	n(s)	One Wa	III Stree	t					
	Federal Home Loan Bank	of Pittsburgh		601 Gr	ant Stre	et					
	Deutsche Bank			60 Wal	I Street	. 27th Floo	r				
	The Bank of New York Me			New Yo	rk, NY 1	0005 Street, 7E					
				New Yo	ork, NY 1	0286					
17.2	location and a complete e		ne requirements of the NAIC	Financia	al Condit	on Examine		rovide the name,			
	1 Name(s)		Location(s)					nation(s)			
17.3 17.4			ne changes, in the custodian(s) identi	iified in 1	7.1 during th	Yes	[] No	[X]		
	1 Old Custodia	n	2 New Custodian		Date o	3 Change		4 Reason			
	N/A		New Custodian					rteason			
17.5	make investment decision	ns on behalf of the r	nent advisors, investment me eporting entity. For assets the t accounts"; "handle securi	at are m							
	Western Asset Managemen	Name of Firm or Ir	ndividual		Affiliation	n					
	Antares Capital Adviser	s, LLC		U	J						
	Managed internally			1							
	17.5097 For those firms/ir	ndividuals listed in t	he table for Question 17.5, d e than 10% of the reporting e	o any fir	rms/indiv	duals unaff			Yes	s [] N	lo [X]
			n the reporting entity (i.e. des regate to more than 50% of						Yes	s [] N	lo [X]
17.6	For those firms or individutable below.	uals listed in the tab	le for 17.5 with an affiliation o	code of '	"A" (affili	ated) or "U"	(unaffiliated), pr	rovide the information for t	he		
	1		2				3	4		5 Investm Manager	
	Central Registration Depository Number	Na	me of Firm or Individual		Legal Entity Identifie			Registered With		Agreem (IMA) Fi	ent
	110441 Wes	stern Asset Manager	ment Company, LLC		549300C5A561UXU1CN46			SEC		NO	
	281998 An1 175092 Chu	tares Capital Advi: urchill Asset Mana(sers, LLCgement					SEC		NO	
18.1 18.2		ments of the Purpos	es and Procedures Manual o	of the N	AIC Inve	stment Anal	ysis Office been	followed?	Yes	; [X] N	lo []
19.	a. Documentation new security is not avair b. Issuer or obligor is c. The insurer has an	cessary to permit a ilable. current on all contr actual expectation	ng entity is certifying the follo full credit analysis of the sec acted interest and principal p of ultimate payment of all co securities?	urity doe ayment ntracted	es not ex s. d interest	ist or an NA and princip	alC CRP credit ra	ating for an FE or PL	Yes	; [] N	lo [X]
20.	a. The security was pub. The reporting entity c. The NAIC Designation a current private d. The reporting entity	urchased prior to Ja is holding capital c ion was derived fro letter rating held by is not permitted to	rting entity is certifying the fo nuary 1, 2018. ommensurate with the NAIC m the credit rating assigned by the insurer and available fo share this credit rating of the securities?	Designa by an Na r examir PL sect	ation rep AIC CRF nation by curity with	orted for the in its legal state insura the SVO.	e security. capacity as a NF ance regulators.	RSRO which is shown	Vec	: [X] N	lo []
04	, ,	ū							103	· [A] IN	·~ []
21.	FE fund: a. The shares were pub. The reporting entity	urchased prior to Ja is holding capital c public credit rating(s	ommensurate with the NAIC s) with annual surveillance as	Designa	ation rep	orted for the	e security.	·			
	e. The current reporter in its legal capacity	d NAIC Designatior as an NRSRO.	n was derived from the public urveillance assigned by an N		• ,		surveillance ass	igned by an NAIC CRP			
			dule BA non-registered priva				the above criteri	a?	Yes	; [] N	lo [X]

GENERAL INTERROGATORIES

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

Life and	Accident Health Companies/Fraternal Benefit Societies: 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	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	.\$4,558,727,064
	1.14 Total Mortgages in Good Standing	\$4,558,727,064
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms.	.\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	.\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 4,558,727,064
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	99.700 %
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	
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?	
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?	
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 []
Fratern 5.1	al Benefit Societies Only: 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?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date 1 2 3 4 5 6 7 8												
1	2	3	4	5	6	7	8	9	10			
	_		·	ŭ	Ů	•	·	Ů	Effective			
								Certified	Date of			
NAIC					Type of	Type of		Reinsurer	Certified			
INAIC	ID.	- rr .:		D : "	Type of	i ype oi			Certified			
Company	ID	Effective		Domiciliary	Reinsurance	Business		Rating	Reinsurer			
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating			
									,			
								[
	····							[
								<u> </u>				
<u> </u>		t						<u> </u>				
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Curr	ent Vear To Date -	 Allocated by State 	e and Territories
Ouri	CITE I Car TO Date -	Allocated by Otate	3 and Torritorios

						Direct Bus			
			1		ontracts	4	5	6	7
				2	3	Accident and Health Insurance			
				Ì	Į.	Premiums,			
			Active	Ì		Including Policy,		Total	
			Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
	States, Etc.		(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	Alabama	AL	L	791,214	0	7,608,437	0	8,399,651	
2.	Alaska	AK	L	77,852	0	837,076	0	914,928	
3.	Arizona	AZ	L	1.120.367	300	11,349,165	0	12,469,832	<u> </u>
	Arkansas		L	506,993	0	3,343,800	0	3,850,793	
	California		Ĺ	8.561.892	296.450	64,491,889	0	73,350,231	
	Colorado			1, 170, 338	14,000	13,358,735	0	14,543,073	
			L						
	Connecticut	•	L	1,309,487	19,000	14,312,077	0	15,640,564	
8.	Delaware	DE	L	231,468	300	2,776,199	0	3,007,967	
9.	District of Columbia	DC	L	117,718	0	1,556,782	0	1,674,500	
10.	Florida	FI	I	5.010.702	25.075	39,376,580	0	44,412,357	
	Georgia	. –	Ĺ	2,283,217	61,200	16,938,761	0	19,283,178	[
	Hawaii	<i>-,</i> .			7.000	3,519,514		3,934,390	
			<u>-</u>	407,876	,		0		
	Idaho		L	298,222	100	1,865,114	0	2, 163, 436	
14.	Illinois	IL	L	2,270,990	59,351	22, 155, 995	0	24,486,336	
15.	Indiana	IN	L	1,020,889	0	9,439,957	0	10,460,846	L
16.	lowa	ΙΔ	1	528,700	0	8,375,424	0	8,904,124	l
	Kansas	., .	I	482.702	2,550	5,913,673	0	6,398,925	ſ
				,					l
	Kentucky			576,322	150	7,391,702	0	7,968,174	
	Louisiana		L	574,909	123,572	4,070,674	0	4,769,155	
20.	Maine	ME	LL	186,312	0	2,916,878	0	3, 103, 190	
	Maryland		Ĺ	1,237,496	1.050	16,177,979	0	17,416,525	
	Massachusetts		L	1,362,971	0	17,572,452	0	18,935,423	
	Michigan								[
			<u>-</u>	2, 120,534	2,775	12,085,047	0	14,208,356	<u> </u>
	Minnesota		L	1,936,363	2,680	16,765,131	0	18,704,174	
25.	Mississippi	MS	LL	539,971	1,080	2,331,917	0	2,872,968	ļ
	Missouri		L	1.040.854	1,200	11,248,321	0	12,290,375	L
	Montana		Ī	145 , 158	0	1,442,935	0	1,588,093	
	Nebraska				0	7,629,685			[
				,			0		<u> </u>
	Nevada		L	451,768	1,200	3,301,754	0	3,754,722	
	New Hampshire		L	348,335	0	3,311,879	0	3,660,214	
31.	New Jersey	N.I	L	1,888,059	239,250	22,625,734	0	24,753,043	L
	New Mexico		<u>L</u>	213,939	12.000	2,684,572	0	2,910,511	
	New York		L	359,479	4.800				l
			N			2, 167, 235	0	2,531,514	
	North Carolina		L	3, 130, 978	7,800	21,647,683	0	24,786,461	
35.	North Dakota	ND	L	251,067	0	1,609,090	0	1,860,157	
36.	Ohio	OH	L	1,976,207	5.000	19,094,613	0	21,075,820	ĺ
	Oklahoma		Ī	538,277	0	4, 128, 339	0	4,666,616	
_	Oregon						0		l
			<u>-</u>	595,236	3,600	6,069,713		6,668,549	
	Pennsylvania		L	2, 194, 455	41,700	29, 192, 769	0	31,428,924	
40.	Rhode Island	RI	L	275, 112	16,800	2,207,792	0	2,499,704	
41.	South Carolina	SC	L	1,280,316	47.955	11,286,662	0	12,614,933	l
	South Dakota		I	421.076	1,200	3, 183, 314	0	3,605,590	[
	Tennessee			,	,				<u> </u>
			<u>-</u>	1,482,052	0	12,783,768	0	14,265,820	
44.	Texas	TX	L	4,042,550	175,842	33, 178, 209	0	37,396,601	
45.	Utah	UT	L	518,831	0	2, 122,876	0	2,641,707	
46.	Vermont	\/T	1	159,022	0	1,752,951	0	1,911,973	l
	Virginia		L	2,507,595	62,700	26.586.313	0	29, 156, 608	[
						, , , , .			l
	Washington		L	1,077,626	18,000	16,234,111	0	17,329,737	
	West Virginia		L	194 , 486	0		0	1,724,009	
50.	Wisconsin	WI	L	1, 174, 544	0	9,950,220	0	11, 124, 764	
51.	Wyoming	WY	1	97,639	0	1,310,883	0	1,408,522	l
	American Samoa		N.	1.092	0	0	0	1.092	
				,				, , ,	
	Guam		N	525	0	0	0	525	<u> </u>
	Puerto Rico		L	5,997	0	425	0	6,422	
55.	U.S. Virgin Islands	VI	L	2,858	0	1,284	0	4, 142	
56.	Northern Mariana Islands	MP	N.	0	0	0	0	0	L
	Canada		N.	231	0	n	0	231	
	Aggregate Other Aliens		XXX	0	0		0	0	^
	00 0					F04 040 041			i -
	Subtotal		XXX	61,549,611	1,255,680	564,813,611	0	627,618,902	¦0
90.	Reporting entity contributions for employee			-	_ '		_	_ !	l
l	plans		XXX	0	0	0	0	0	
91.	Dividends or refunds applied to purchase p			_	_ '	1	_	1 - 1	i
	additions and annuities		XXX	0	0	0	0	ļ0 ļ	<u> </u>
92.	Dividends or refunds applied to shorten en				'	_			l
	or premium paying period		XXX	0	0	0	0	0	
93.	Premium or annuity considerations waived			45.00-	_ '	00 707 165	_	00 040 07-	i
	disability or other contract provisions		XXX	15,080	0	39,797,196	0	39,812,276	
	Aggregate or other amounts not allocable	•	XXX	0	0	0	0	0	ļ(
95.	Totals (Direct Business)		XXX	61,564,691	1,255,680	604,610,807	0	667 , 431 , 178	L C
	Plus Reinsurance Assumed			21,333,121	0	61,904,710	0	83,237,831	
	Totals (All Business)		XXX	82,897,812		666,515,517	0	750,669,009	(
	,								I
	Less Reinsurance Ceded		XXX	71,372,786	658,650	99,997,435	0	172,028,871	
	Totals (All Business) less Reinsurance Ce	ded	XXX	11,525,026	597,030	566,518,082	0	578,640,138	0
1	DETAILS OF WRITE-INS							-	_
58001.			XXX	i		1		1	i
58002.			XXX	 I	<u> </u>	T			[
				 I	ļ	<u> </u>	t	<u> </u>	
58003.			XXX		ļ ¹	ļ	ļl	ļl	
58998.	Summary of remaining write-ins for Line 58			i					i
	overflow page		XXX	0	0	0	0	0	
58999.	Totals (Lines 58001 through 58003 plus			1	!				1
	58998)(Line 58 above)		XXX	0	0	0	0	0	(
9401.			XXX						
				 I	<u> </u>	<u> </u>			
aana			XXX	 I	t	<u> </u>	†		
9402.			XXX		ļ	ł	 	ļ	<u> </u>
9403.					1	1	1	1	
9403.	Summary of remaining write-ins for Line 94	from 1			- 1	-	. 1	. 1	1
9403. 9498.	overflow page		XXX	0	0	0	0	0	
9403. 9498.	, ,		XXX	0		0	0	0	(

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG...

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

 N - None of the above - Not allowed to write business in the state...... ..520

R - Registered - Non-domiciled RRGs......0
Q - Qualified - Qualified or accredited reinsurer......0

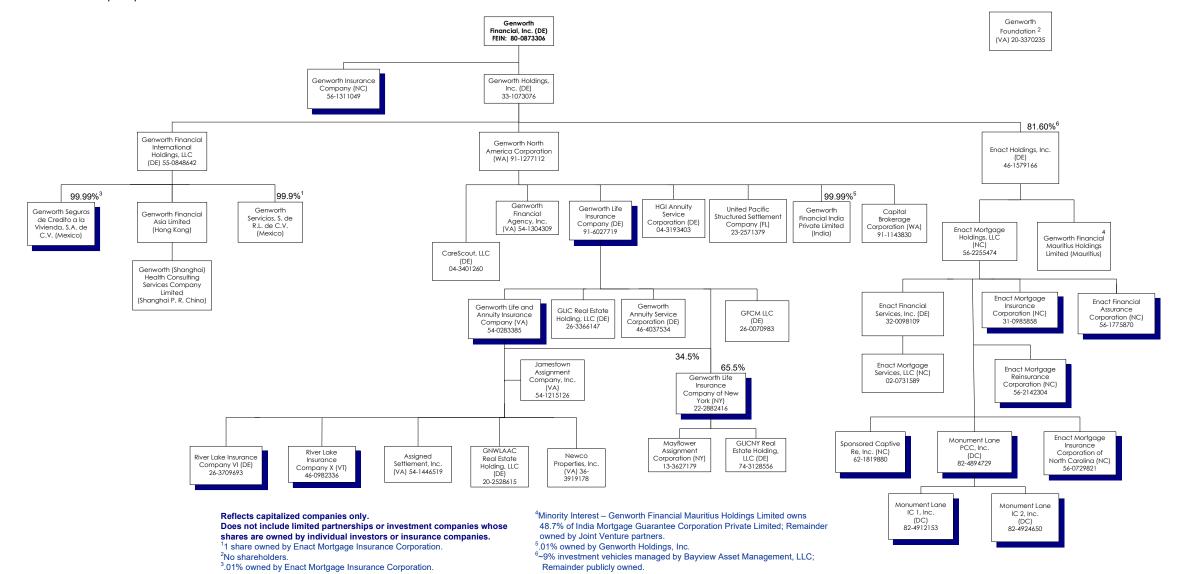
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Genworth Financial, Inc. Global Organizational Chart As of March 31, 2022

Denotes Insurance Company

Common Stock Ownership Only - 100% unless otherwise indicated



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
-	_		-	_				_			Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Constitution			Dalation						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	*
	'					,			,	Genworth Life and Annuity Insurance	,				
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	Genworth North America Corporation	Owner ship.	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA.	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO.	
	domest to a maneral a mer	00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Owner ship.	100.000	Genworth Financial, Inc.	NO	1
		00000	46-1579166	000	01823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.	Ownership	81.600	Genworth Financial, Inc.	NO	1
		00000	56-2255474			THOOM	Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Owner ship.	100.000	Genworth Financial, Inc.	NO	1
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Owner ship	100.000	Genworth Financial, Inc.	NO	
	Someth i manorar, me.						Enact Mortgage Insurance Corporation of North		n	Lines and tyago norumgo, LLO	oo. op.				1
4011	Genworth Financial, Inc.	16675	56-0729821				Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100,000	Genworth Financial, Inc.	NO	1
4011	Genworth Financial, Inc.	11049	56-2142304	-			Enact Mortgage Reinsurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Owner ship	100.000	Genworth Financial, Inc.	NO	1
4011		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership.	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	DS	Genworth Life Insurance Company	Owner ship	100.000	Genworth Financial, Inc.	YES	
			54-1304309								Owner ship		Genworth Financial, Inc.	NO	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownersnip	100.000	Genworth Financial, Inc.	INU	
		00000					Genworth Financial Asia Limited	HKG	ALLA	Genworth Financial International Holdings, LLC	0	100.000	Genworth Financial. Inc.	NO	
		00000	80-0873306		01276520	NYSE	Genworth Financial Asia Limited	hkG	NIA UIP		Ownership	100.000	Genworth Financial, Inc.	NO	
			80-08/3306		J12/652U	NYSE				Remainder publicly owned					
							Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership	0.010	Genworth Financial, Inc.	NO	
							Genworth Financial International Holdings,								
		00000	55-0848642				LLC	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	. Genworth Financial, Inc.	NO	
							Genworth Financial Mauritius Holdings Limited								
		00000						MUS	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership	100.000	. Genworth Financial, Inc	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				Genworth Insurance Company	NC	IA	Genworth Financial, Inc.	Ownership	100.000	. Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company .	VA	DS	Genworth Life Insurance Company	Owner ship	100.000	. Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	RE	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.		22-2882416				Genworth Life Insurance Company of New York .	NY	DS	Genworth Life Insurance Company	Ownership	65.500	. Genworth Financial, Inc	NO	
										Genworth Life and Annuity Insurance					
4011	Genworth Financial, Inc.		22-2882416				Genworth Life Insurance Company of New York .	NY	DS	Company	Owner ship	34.500	Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UDP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	N0	
		1	l				Genworth Seguros de Credito a la Vivienda,			Genworth Financial International Holdings,				1	1
		00000					S.A. de C.V.	MEX	IA	LLC	Owner ship	99.990	Genworth Financial, Inc.	NO	ļ
		1	l				Genworth Seguros de Credito a la Vivienda,							1	1
		00000		. []			S.A. de C.V.	MEX	IA	Enact Mortgage Insurance Corporation	Owner ship	0.010	Genworth Financial, Inc.	YES	
										Genworth Financial International Holdings,					
		00000		. []			Genworth Servicios, S. de R.L. de C.V	MEX	NIA	LLC	Owner ship	99.900	Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V	MEX	NIA	Genworth Mortgage Insurance Corporation	Owner ship	0.100	Genworth Financial, Inc.	YES	ļ
		1	l				Genworth (Shanghai) Health Consulting			<u> </u>				1	1
		00000		. []			Services Company Limited	CHN	NIA	Genworth Financial Asia Limited	Ownership.	100.000	. Genworth Financial, Inc.	NO	l
		00000	26-0070983	.			GFCM LLC	DE	DS	Genworth Life Insurance Company	Ownership.	100.000	Genworth Financial, Inc.	NO	J
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	DS	Genworth Life Insurance Company	Owner ship.	100.000	Genworth Financial, Inc.	NO	
										Genworth Life Insurance Company of New York	(,		
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	,,	Ownership.	100.000	Genworth Financial, Inc.	NO	
]							Genworth Life and Annuity Insurance		1	, , , , , , , , , , , , , , , , , , , ,]
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	NIA	Company	Ownership.	100.000	Genworth Financial, Inc.	NO	1
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Owner ship	100.000	Genworth Financial, Inc.	NO NO	1
							The familiarty octation outpotation			Genworth Life and Annuity Insurance	omioi onip	100.000	doninoi tii i indiio tai , ino.	140	1
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	NIA	Company	Ownership.	100.000	Genworth Financial, Inc.	NO	
		144	0 1 -12 10 120				ounce town resignment company, mc.	v.M	INI M	Genworth Life Insurance Company of New York	omioi anip	100.000	. Gormon the i manoral, INC	IW	1
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	doning the Life mountaince company of New York	Ownership	100.000	Genworth Financial. Inc.	YES	1
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	NY DC	NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	YES	†
								DC				100.000		NO	·····
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	Ub		Monument Lane PCC, Inc.	Ownership	IUU.UUU	. Genworth Financial, Inc	INU	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
4011	Genworth Financial, Inc.	00000	82-4924650				Monument Lane IC 2, Inc.	DC		Monument Lane PCC, Inc.	Owner ship.	100.000	Genworth Financial, Inc.	N0	
										Genworth Life and Annuity Insurance					
		00000	36-3919178				Newco Properties, Inc.	VA		Company	Ownership.	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE		Genworth Life and Annuity Insurance	Ownership	100 000	Genworth Financial. Inc.	NO.	
4011	denworth Financial, Inc.	13309	20-3709093				River Lake Insurance Company VI	∪⊏		Company	owner snip	100.000	Genworth Financial, Inc.	INU	
4011	Genworth Financial, Inc.	15139	46-0982336				River Lake Insurance Company X	VT	14	Company	Ownership	100 000	Genworth Financial, Inc.	NO	
	Genworth Financial, Inc.		62-1819880				Sponsored Captive Re, Inc.	NC NC	IA	Enact Mortgage Holdings, LLC	Owner ship.		Genworth Financial, Inc.	NO	
							United Pacific Structured Settlement Company			Lines in the tage of tage					
		00000	23-2571379				,	FL	NI A	Genworth North America Corporation	Ownership.	100.000	Genworth Financial, Inc.	NO	
										·	·				

Asterisk	Explanation
	1-9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

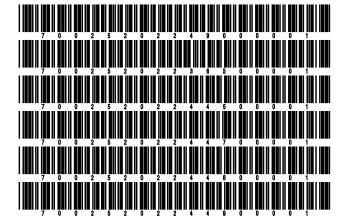
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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 demicile and the NAIC with this statement?	NO
١.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NU
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	

- 1. The company does not transact this type of business.
- 2. The company does not transact this type of business.
- 3. The company does not transact this type of business.
- 5. The company does not transact this type of business.
- 6. The company does not transact this type of business.
- 7. The company does not transact this type of business.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Addition	dditional Write-ins for Assets Line 25						
			Current Statement Date				
		1	December 31				
				Net Admitted Assets	Prior Year Net		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets		
2504.	Miscellaneous receivables	14,706,660	667,280	14,039,380	10,414,798		
2505.	State tax receivable	0	0	0	172,019		
2597.	Summary of remaining write-ins for Line 25 from overflow page	14,706,660	667,280	14,039,380	10,586,817		

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	Mortgage Loans		_
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,497,570,204	4,419,615,353
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	122,747,119	591,541,000
	2.2 Additional investment made after acquisition Capitalized deferred interest and other		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	61,590,260	513,586,149
8.	Deduct amortization of premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest Deduct current year's other than temporary impairment recognized		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,558,727,063	4,497,570,204
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,558,727,063	4,497,570,204
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,558,727,063	4,497,570,204

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Ŭ .	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,295,845,359	1,252,614,188
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,789,654	291,656,418
	2.2 Additional investment made after acquisition	94,137,847	546,749,238
3.	Capitalized deferred interest and other Accrual of discount		
4.	Accrual of discount	119,849	54,744
5.	Unrealized valuation increase (decrease)	35,934,092	357,255,312
6.	Total gain (loss) on disposals		3,055,408
7.	Deduct amounts received on disposals	34,071,007	148,303,842
8.	Deduct amortization of premium and depreciation	320,914	1,351,847
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	186,609	5,884,260
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,403,248,271	2,295,845,359
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,403,248,271	2,295,845,359

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,818,900,889	32,270,027,668
2.	Cost of bonds and stocks acquired	535,202,890	2,947,515,629
3.	Accrual of discount	19,373,365	76,442,499
4.	Unrealized valuation increase (decrease)	(79,561,780)	(68, 191, 149)
5.	Total gain (loss) on disposals	(8,459,579)	(1,614,714)
6.	Deduct consideration for bonds and stocks disposed of	800,027,832	3,403,035,596
7.	Deduct amortization of premium	7,386,337	25,956,068
8.	Total foreign exchange change in book/adjusted carrying value	(3, 109, 375)	(5,112,056)
9.	Deduct current year's other than temporary impairment recognized	1,998,702	3,844,180
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,960,464	32,668,856
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,474,894,003	31,818,900,889
12.	Deduct total nonadmitted amounts	19,247	19,421
13.	Statement value at end of current period (Line 11 minus Line 12)	31,474,874,756	31,818,881,468

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

	During the Current Quarter to	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
NAIC Designation	Beginning of Current Quarter	During Current Quarter	During Current Quarter	During Current Quarter	End of First Quarter	End of Second Quarter	End of Third Quarter	December 31 Prior Year
NAIC Designation	oi Curient Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Tilliu Quartei	FIIOI Teal
BONDS								
	10 010 705 107	10 140 700	005 000 405	00 447 000	40.057.000.400	0		10 040 705 107
1. NAIC 1 (a)		, ,	335,292,495	, ,	13,357,002,468	0	0	13,649,735,137
2. NAIC 2 (a)	, , , , , , , , , , , , , , , , , , , ,	412,762,106	373,584,435	` ' ' '	14,870,778,801	0	0	14,834,029,571
3. NAIC 3 (a)		41,832,706	67,088,243	, , , ,	1,650,622,256	0	0	1,675,955,567
4. NAIC 4 (a)		24,955,214	31,707,942	876,063	477,605,943	0	0	483,482,608
5. NAIC 5 (a)	24,302,360	506,748	130,969	(25,906)	24,652,233	0	0	24,302,360
6. NAIC 6 (a)	15,109,554	52,223	69,697	(509,947)	14,582,133	0	0	15,109,554
7. Total Bonds	30,682,614,797	496,251,785	807,873,781	24,251,033	30,395,243,834	0	0	30,682,614,797
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2		0	0	(2,869,900)	49,740,400	0	0	52,610,300
10. NAIC 3	5,212,500	0	0	(312,500)	4,900,000	0	0	5,212,500
11. NAIC 4		0	0	0	0	0	0	0
12. NAIC 5		0	0	0	0	0	0	0
13. NAIC 6		0	0	0	0	0	0	0
14. Total Preferred Stock		0	0	(3,182,400)	54,640,400	0	0	57,822,800
	30,740,437,597	496,251,785	807,873,781	21,068,633	30,449,884,234	0	0	30,740,437,597
15. Total Bonds and Preferred Stock	30,740,437,397	490,231,783	001,013,781	21,000,033	30,449,004,234	U	U	30,140,431,391

(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:

SCHEDULE DA - PART 1

		Short-Te	erm Inve	estments			
	Bo Ca	1 /Adju ing ue	P	2 Je	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
770999999 Totals				××	_		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	8,972,023
2.	Cost of short-term investments acquired	0	4,999,258
3.	Accrual of discount	0	28,719
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	0	14,000,000
7.	Deduct amortization of premium	0	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	(1,721,110)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,692,000
6.	Considerations received/(paid) on terminations	1,692,000
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	3,103,050
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,381,940
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,381,940
	SCHEDULE DB - PART B - VERIFICATION Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized 3.23 Section 1, Column 19, current year to date nous and a section 1, Column 19, current year to date nous and a section 1.	
	3.23 Section 1, Column 19, current year to date nous and a section 1, Column 19, current year to date	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

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	1,381,940	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		.1,381,940
4.	Part D, Section 1, Column 6	1,477,490	
5.	Part D, Section 1, Column 7	(95,550)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	67,323,056	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		67,323,056
10.	Part D, Section 1, Column 9	102,759,220	
11.	Part D, Section 1, Column 10	(35,436,164)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Chec	k
13.	Part A, Section 1, Column 21	141,816,608	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	141,816,608	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	271,731,543	399,740,070
2.	Cost of cash equivalents acquired	856,321,891	4,069,036,934
3.	Accrual of discount	0	5,702
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	851,607,346	4, 197, 051, 163
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	276,446,088	271,731,543
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	276,446,088	271,731,543

Schedule A - Part 2 - Real Estate Acquired and Additions Made **N O N E**

Schedule A - Part 3 - Real Estate Disposed NONE

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			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
901002107 Golden				01/21/2022	3.500		0	23,500,000
901002110 Jacksonvi	ille	FL		02/25/2022	3.750	12,350,000	0	16,500,000
901002112 Jacksonvi	ille	FL		02/25/2022	3.750	13,900,000	0	21,000,000
901002113 Jacksonvi	ille	FL		02/25/2022	3.750	10,300,000	0	17,900,000
901002114 Sachse		TX		01/27/2022	3.750	4,000,000	0	7,700,000
901002120 Orland Hi	ills			01/20/2022	3.850	14,600,000	0	24,600,000
901002121 New Bruns	swick	NJ		02/02/2022			0	24,300,000
901002126 Boulder		CO		02/28/2022	3.970	2,672,119	0	11, 120,000
901002127 Boulder		CO.		02/28/2022	3.500		.0	
901002136 Jacksonvi	ille	FL		02/25/2022	3.750		0	
901002137 Louisvill	le	CO		03/24/2022	3.760	11,375,000	0	
901002139 Mt Vernon	1	WA		03/22/2022	3.900	11,950,000	0	18,400,000
0599999. Mortgages in good standing - 0	Commercial mortgages-all other					122,747,119	0	211,090,000
0899999. Total Mortgages in good stand	ling					122,747,119	0	211,090,000
1699999. Total - Restructured Mortgages	s					0	0	0
2499999. Total - Mortgages with overdue	e interest over 90 days					0	0	0
3299999. Total - Mortgages in the proces						0	0	0
					l			
					1			
3399999 - Totals		<u> </u>	•	•		122,747,119	0	211,090,000

SCHEDULE B - PART 3

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

1	Location	1	4 5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	O:h	04-4-			Prior Year								eration			
Loan Number	City	State	Type Acquired	Date		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal		Disposal	Disposal	Disposal
364/	HENDERSON	NV	01/27/2000	01/11/2022 02/25/2022	1,747,780 40.751	0	0	0	0	0	0	1,747,780	1,747,780	0	0	0
100000595	ORLAND HILLS			02/25/2022	2,596,644	0	0	0	0	0	0		2,596,644		0	0
100000940	ORLANDO	FI		03/14/2022	2,596,644	u	U	0 n	0	0	0	2,596,644	2,596,644	٥	0 n	u
901000355	MELVILLE	NV	05/31/2012	03/17/2022	3,784,829	o				0		3,784,829	3,784,829	٥	0 n	n
901000496	SAN FRANCISCO	CA	02/15/2013	01/31/2022	1,606,672	0	0	0	0	0	0	1,606,672	1,606,672		0	0
901000586	BOULDER	00	07/08/2013	02/28/2022	2,691,177	0	0	0	0	0	0	2,691,177	2,691,177	0	0	0
901001211	Southfield	_MI	12/22/2016	02/17/2022	3,584,094	0	0	0	0	0	0	3,584,094	3,584,094	0	0	0
901001557	Bloomingdale	IL	06/26/2018	02/07/2022	5,374,825	0	0	0	0	0	0	5,374,825	5,374,825	0	0	0
0199999. Mortgages clos	sed by repayment			•	21,535,354	0	0	0	0	0	0	21,535,354	21,535,354	0	0	0
2905	MOUNTAIN VIEW	CA	12/08/1997		100,553	0	0	0	0	0	0	100,553	100,553	0	0	0
3508	LOUISVILLE	KY	09/07/1999		29,346	0	0	0	0	0	0	29,346	29,346	0	0	0
3764	WESTLAKE VILLAGE	CA	06/07/2000		62,910	0	0	0	0	0	0	62,910	62,910	0	0	0
4306	AUSTIN	TX	09/05/2001		48,358	0	0	0	0	0	0	48,358	48,358	0	0	0
4311	REDWOOD CITY	CA	08/30/2001		75,926	0	0	0	0	0	0	75,926	75,926	0	0	0
4482	DESTIN	FL	03/01/2002		114,606	0	0	0	0	0	0	114,606	114,606	0	0	0
450/	TORRANCE	CA	03/25/2002		384,928	0	0	0	0	0	0	384,928	384,928	0	0	0
4608	CHARLOTTE	NC			147,785	0	0	0	0	0	0	147,785	147,785	0	0	0
4023	FLOYDS KNOBS	AZ	07/26/2002		35,875 35,209	0	0	0	0	0	0	35,875	35,875	0	0	ļ0
4091	ROYNTON REACH	IN	09/13/2002		35,209	0	0	0	ļ0	0	0	35,209	35,209	0	0	
4734	HENDERSON	FL			13,798	0	0		0	0	0	13,798	13,798	٥	0	
4804	ANAHEIM	CA	11/07/2002		23,206	n	0		0	0	0	23.206	23,206	0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans DIS	POSED, Trans								,		
1	Location		4	5	6 7		Chang	e in Book Value/	Recorded Inv			14	15	16	17	18
	2	3			Book Va	ue/ 8	9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investm			Year's Other-		Total		Investment		Foreign		
					Excludi		Current		Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
																Gain
				5.4	Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	
			Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye	ar (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
4822	FOREST PARK	GA		10/31/2002	6	,618	0	0	0	0	0	68,618	68,618	0	0	0
4832	CAMARILLO	CA		10/18/2002		3,420	o	0	0	0	0	28,420	28,420	0	0	0
4834	SAN JOSE	CA		11/01/2002	2	7,493	0	0	0	0	0	27,493	27,493	0	0	0
5064	MOUNTAIN VIEW	CA		02/27/2003	2	,288	D	0	0	0	0	21,288	21,288	0	0	0
5304	HIRAM	GA		07/09/2003		3,342	0	0	0	0	0	48,342	48,342	0	0	0
5308	GOLETA	CA		08/08/2003		3,550	0	0	0	0	0	68,550	68,550	0	0	0
5379	LAKELAND	TN		08/20/2003		,005	0	0	0	0	0	31,005	31,005	0	0	0
5402	MUSKEGON	MI		10/07/2003		1,840	0	0	0	0	0	54,840	54,840	0	0	0
5448	DANVILLE	CA	ļ	09/19/2003		9,403) 0	0	0	0	0	19,403	19,403	0	0	0
5515	FARMINGDALE	NY		11/13/2003		1,233)	0	0	0	0	31,233	31,233	0	0	0
5543	EL CERRITO	CA	·	12/17/2003		3,681	<u> </u>	0	0	0	0	38,681	38,681	0	0	0
5566	PALMETTO BAY	FL	ļ	03/02/2004		9,452) 0		0	0	0	19,452	19,452	0	0	0
5579	SAN RAFAEL	CA	····	01/20/2004		6,481	j	ļ0 ļ	0	ļ0	0	26,481	26,481	0	0	0
5638	SACRAMENTO	CA		02/27/2004		7,265) Q	ļ0 ļ.	0	0	0	17,265	17,265	0	0	0
5645	FRAZER	PA		10/14/2004		2, 127	, <u>-</u>	0	0	ļ0	0	72, 127	72,127	0	0	0
5676	SEATTLE	WA	····	04/08/2004		,086	٦	0	0	ļ0	ļ0	30,086	30,086	0	0	0
5678	WEST PALM BEACH	FL	·	04/12/2004		7,091	,	<u>0</u>	0	ļō	ļō	37,091	37,091	0	0	0
5691	STAMFORD	CI		07/06/2004		3,910	J	0	0	0	0	163,910	163,910	0	0	0
5701	SANTA CLARITA	PA		06/09/2004),277	J		0	0	0	30,277	30,277	0	0	0
5723	WINTER HAVEN	PAFI		11/19/2004		6,968	,		0	0	0	76,968		0	0	0
5727 5756	ELK GROVE	FLCA		06/04/2004 01/04/2006		7,980	J		0	0	0	37,980		0	0	0
5802	NORTHPORT	NY		07/20/2004		1,372	J			0	0	54,372	54,372	0	0	0
5851	SAVANNAH	GA		07/20/2004		6,597	,	0		0	0			0	0	0
5852	STOCKTON	GA		09/30/2004		3.441	,		0		0			0		0
5853	SALT LAKE CITY	UT		08/17/2004),952	1		0				10,952	0	٥	
5858	ONTARIO	CA		12/10/2004		6,301	n l	0	٥		0	26,301	26,301		٥	
5880	PORT ORANGE	FI		09/28/2004), 128)	0			0	29, 128	29,128			
5907	ALPHARETTA	GA GA		10/21/2004		', 102)	0		0	0	27 . 102	27 . 102	0		0
5915	CANANDA I GUA	NY		11/18/2004),027	0	0	0	0	0	20,027	20,027	0	0	0
5927	NORTH LAS VEGAS	NV		11/11/2004		7,725	0	0	0	0	0	37,725	37,725	0	0	0
5941	MACEDONI A	OH.		12/27/2004		5,253	0	0	0	0	0	35,253	35,253	0	0	0
5942	UPLAND	CA		11/15/2005		316	oa	0	0	0	0	419,316	419,316	0	0	0
5982	WOODBURY	MN		12/27/2004	15	3,858	o	0	0	0	0	153,858	153,858	0	0	0
5988	LOS ANGELES	CA		04/25/2005	8	3,086	o	0	0	0	0	88,086	88,086	0	0	0
6004	INCLINE VILLAGE	NV		02/09/2005	4	3,231	o	0	0	0	0	43,231	43,231	0	0	0
6029	READING	PA		01/09/2006		6,051	0	0	0	0	0	126,051	126,051	0	0	0
6061	NEWTOWN	PA	ļ	03/16/2005		1,043	0	0	0	0	0	121,043	121,043	0	0	0
6077	TEQUESTA	FL		04/20/2005		,548	0	0	0	0	0	51,548	51,548	0	0	0
6083	SALT LAKE CITY	UT		04/13/2005	ļ	1,852)	0	0	0	0	31,852	31,852	0	0	0
6088	LINCOLN	NE	····	04/18/2005		,758	,	0	0	ļ0	0	101,758	101,758	0	0	0
6128	LINCOLN	NE	····	10/02/2006		5,516	ر ا	<u>0</u>	0	ļ0	ļ0	36,516	36,516	0	0	ļ0
6197	VICTORVILLE	CA		09/28/2005		3,345	ر ا	0	0	ļō	ļ0	26,345	26,345	0	0	0
6211	HARRISON TOWNSHIP	· · · · · · · · · · · · · · · · · · ·	·	08/01/2005		7,536	,	0	0	0	0	47,536	47,536	0	0	0
6215		MD	·	08/03/2005		3, 186	,	0	0	ļ0	ļ	83,186	83, 186	0	0	0
6232	VALENCIA	CA		07/22/2005		3,039	J0	0 -	0	0	0	23,039	23,039	0	0	0
6271 6316	ANN ARBOR	MI		07/21/2005		9,966 7,292	,		0	0	0	29,966	29,966	0	0	0
6317	SAVANNAH	GA		03/09/2006	i	5,203	,			0	0			0	0	0
6329	KEIZER	OR		03/09/2006		2.569	,	⁰		ļ				0	0	0
6332	STUDIO CITY	UH	ļ	07/19/2005		2,569	,			0				0	۰۰۰۰	0
6348	BEDFORD	NH.		08/26/2005		9,625)	n	n	n	n		29,625	0 n	0 n	0 n
6422	PORT WENTWORTH	Nrt.		08/29/2005		5,336	j	n	n	n	n	185,336	185,336	0 n	0 n	0
6447	RIVERVIEW	GAFI		12/12/2005		7,049	j		٥	n	n	17,049	17,049	n	o	n
6479	PHILADELPHIA	PA		05/22/2006		1,563	j	n	۰	n	n	44,563	44,563	n	0 n	n
6518	BEAVERTON			12/12/2005		5,246)	n	٥	n	n	35,246	35,246	n	0 N	0
6525	AKRON	OH		11/01/2007	13	,510	0	0	0	0	0	131,510	131,510	0		0
6540	MERCER ISLAND	WA		12/22/2005		7,761)	n	n	n	n	40,761	40,761	n	n	n
6549	HOUSTON	TX		01/31/2006		,809	0	0	0	0	0	70,809	70,809	0	0	0
6556	OLYMPIA	WA		01/12/2006		017	0	0	0	0	0	98 017	98 017	0	0	0

					All Mortgage Loans	DISPOSED,), Transfe										
1	Location		4	5		7			in Book Value	Recorded Inv			14	15	16	17	18
	2	3				(Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						stment		_	Year's Other-		Total		Investment		Foreign		-
							realized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D (aluation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date			crease	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Price		ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
6567 100000209	BOYNTON BEACH	FL		02/06/2006		14,342132,607	0	0	0	0	0	0	14,342	14,342	0	0	0
100000209	DENVER	CO	· · · · · · · · · · · · · · · · · · ·	04/10/2006		10.895	0	0	0	0	0	0	10,895	10.895	0	0	0
100000310	ST. LOUIS	MO		05/19/2006		143,034	0	0	0	0	0	0	143,034	143,034	0	0	0
100000316	NEWMAN	CA		05/22/2006		126,015	0	0	0	0	0	0	126,015	126,015	0	0	0
100000320	RALEIGH	NC		04/27/2006		25,499	0	0	0	0	0	0	25,499	25,499	0	0	0
100000329	SOMERVILLE	MA		01/11/2008		98,537	0	0	0	0	0	0	98,537	98,537	0	0	0
100000378	KINGWOOD	TX		05/26/2006		24,225	0	0	0	0	0	0	24,225	24,225	0	0	0
100000421 100000424	NORCO	CAGA		06/28/2006		75,435	0	0	0	0	0	0	38,858	38,858	0	0	0
100000424	PORT WENTWORTH	GA	-	03/30/2007			 N	0 n	0 N	0 n	n	0 n	119,108	119,108	0 n	0 n	n
10000423	Salt Lake City	UT		08/30/2007		191,817	0	0	0	0	0	0	191,817	191,817	0	0	0
100000451	SALT LAKE CITY	UT		06/29/2006		77,483	0	0	0	0	0	0	77,483	77,483	0	0	0
100000471	ELGIN	IL		06/30/2006		340,919	0	0	0	0	0	0	340,919	340,919	0	0	0
100000528	CHAPEL HILL	NC		05/09/2007		23,394	0	0	0	0	0	0	23,394	23,394	0	0	0
100000534	DEKALB	IL	-	10/31/2007		107,825	0	0	0	0	ļ0	0	107,825	107,825	0	0	ļ0
100000598 100000636	EAGAN	MNPA	-	08/01/2006		81,31565,073	0	0	0	0		0	81,315 65,073	81,315 65,073	0	0	0
100000637	BETHLEHEM			09/15/2006		32.467		0			0	0	32.467	32.467	0	0	0
100000638	MOUNT POCONO	PA		08/28/2006		32,641	0	0	0	0	0	0	32,641	32,641	0	0	0
100000639	LACEY	WA		12/21/2006		105,799	0	0	0	0	0	0	105,799	105,799	0	0	0
100000641	LEAGUE CITY	TX		06/18/2007		84, 134	0	0	0	0	0	0	84, 134	84, 134	0	0	0
100000659	LAS VEGAS	NV		10/03/2006		12,379	0	0	0	0	0	0	12,379	12,379	0	0	0
100000683	LA JOLLA	CA		10/02/2006		21,417	0	0	0	0	0	0	21,417	21,417	0	0	0
100000690 100000721	HAUPPAUGE	NYVA		11/29/2006		55,206	0	0	0	0	0	0	55,206	55,206	0	0	0
100000738	FAIRLESS HILLS	PA		01/08/2007		93,525		0	0 N		0	0	93,525	93,525	0	0	0
100000789	SAN JOSE	CA		01/30/2007		39.552	0	0	0	0	0	0	39.552	39.552	0	0	0
100000797	PHILADELPHIA	PA		10/15/2007		15,028	0	0	0	0	0	0	15,028	15,028	0	0	0
100000802	COLUMBUS	OH		03/02/2007		43,530	0	0	0	0	0	0	43,530	43,530	0	0	0
100000887	OAKDALE	MN	· · · · · · · · · · · · · · · · · · ·	03/05/2007		59,685	0	0	0	0	0	0	59,685	59,685	0	0	0
100000891	LINCOLN	NE	·	03/15/2007		29, 189	0	0	0	0	0	0	29, 189	29, 189	0	0	0
100000919 100000956	DANVILLE	NJVA		02/01/2007		29,589		0	0	0	0	0			0	0	0
100000963	CLEMENTON	NJ		04/04/2007		29,369		0			0	0	29,389	29,389	0	0	0
100000991	ROUND ROCK	TX		04/13/2007		61,257	0	0	0	0	0	0	61,257	61,257	0	0	0
100001027	MAPLE GROVE			08/27/2007		130 , 793	0	0	0	0	0	0	130,793	130,793	0	0	0
100001107	. THOUSAND OAKS	CA	.	07/24/2007		27,955	0	0	0	0	0	0	27,955	27,955	0	0	0
100001126	AKRON	OH		04/15/2008		119,635	0	0	0	0	0	0	119,635	119,635	0	0	0
100001163 100001184	RANCHO CORDOVA	CATN	·	07/24/2007 07/25/2007		31,09528,889	0	0	0	0	0	0	31,095 28,889	31,095 28,889	0	0	0
100001185	CENTERVILLE	VA	·	01/31/2008	<u> </u>	91,614	 n	n	n	n	n	0 	91,614	91,614	n	n	n
100001297	CARSON	CA.		10/04/2007		39,339	0	0	0	0	0	0	39,339	39,339	0	0	0
100001311	MIDLOTHIAN	VA		10/22/2007		141,547	0	0	0	0	0	0	141,547	141,547	0	0	0
100001358	LAS VEGAS	NV	.	10/31/2007		10,815	0	0	0	0	0	0	10,815	10,815	0	0	0
100001362	CLEMSON	SC	.	06/26/2008		56,302	0	0	0	0	0	0	56,302	56,302	0	0	0
100001370 100001384	FARMERS BRANCH			11/14/2007		26,614	0	0	0	0	ļ0	0	26,614	26,614	0	0	0
100001384	VIRGINIA BEACH	WAVA		01/11/2008		21,39512,801	 n	0 n	0 n	0 n	0 n	0 n	21,395	21,395	0 n	0 n	0
100001394	SCOTTSDALE	AZ	. [12/14/2007		8,459	0	0	0	0	0	0			0	n	0
100001423	MELVILLE	NY		01/31/2008		10 , 139	0		0	0	0	0	10,139	10,139		0	0
100001425	BILLERICA	MA		02/25/2008		44, 189	0	0	0	0	0	0	44, 189	44, 189	0	0	0
110001145	LINDON	UT	.	02/15/2008		7,060	0	0	0	0	0	0	7,060	7,060	0	0	0
110001154	HOUSTON	TX	-	02/15/2008	ļ	79,229	0	<u>0</u>	0	0	ļ0	0	79,229	79,229	<u>0</u>	0	0
110001218 110001319	CARLSBAD	CAGA	·	02/15/2008		7,38387,090	0	0	0	0	ļ0	0	7,383	7,383	0	0	0
300005390	GLENVIEW	II		11/18/2003		201,150	 n	0 n	U	u	n	0 n			0 n	U	0 n
300005594	BOL I NGBROOK	IL		12/31/2003		376.495	0			0	0		376.495	376.495	n		0
300005917	SMITHTON	PA		12/06/2004		301,922	0	0	0	0	0	0	301,922	301,922	0	0	0
90000001	CHADI OTTE	NC		10/21/2009	l l	90 560	Λ.	۱ .	0	0	0	1	90 560	90 560	۱ .		1

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

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
901000230	. LOUI SBURG	NC		02/07/2011		33,330	0	0	0	0	0	0	33,330	33,330	0	0	0
901000233 901000245	. MANDEVILLE	LA_ CA		02/28/2011		116,456	0	0	0	0	00	0	116,456	116,456	0	0	0
901000246	HOUSTON	TX		03/31/2011		33,406 111,466	٥٥		0		0	0	33,406	33,406	٥	0	0
901000252	GAITHERSBURG	MD.		06/29/2011		110.897	0	0	0	0	0	0	110,897	110.897	0	0	0
901000261	PINELLAS PARK	FL		06/09/2011		82,694	0	0	0	0	0	0	82,694	82,694	0	0	0
901000267	. SALT LAKE CITY	UT		06/10/2011		10,675	0	0	0	0	0	0	10,675	10,675	0	0	0
901000269	. MIDDLESEX	NJ		10/31/2011		13, 127	0	0	0	0	00	0	13, 127	13, 127	0	0	0
901000287	. RICHBORO	PA		01/23/2012		20,282	0	0	0	0	0	0	20,282	20,282	0	0	0
901000289 901000293	. ARCADIA	CANC	·	10/17/2011			0	0	0	0	0	0	39,741		0	0	0
901000300	LOUISVILLE	KY	·	11/01/2011		20,676	0 N	n	n	n	n	n	20,676		 n	n	n
901000310	LOS ANGELES	CA	L	12/20/2011		66,527	0	0	0	0	0	0	66,527	66,527	0	0	0
901000321	CLERMONT	FL		02/16/2012		173,710	0	0	0	0	0	0	173,710	173,710	0	0	0
901000326	LAKEWAY	TX		03/01/2012		72,743	0	0	0	0	0	0	72,743	72,743	0	0	0
901000328	. OMAHA	NE	ļ	07/05/2012	ļ	106,218	0	0	0	0	00	0	106,218	106,218	0	0	0
901000330	SAN JOSE	CAUT	·	02/27/2012	<u> </u>	24,002	0	0	0	0	0	0	24,002	24,002	0	0	0
901000336 901000338	FREDERICK	UI	· · · · · · · · · · · · · · · · · · ·	12/21/201204/02/2012			0	0	0	0	0	0		38,225 45,349	0	0	0
901000349	WASHINGTON	DC		04/02/2012		53,337	0 N				0		53,337	53,337	٥	0	0
901000350	WASHINGTON	DC		06/07/2012		10,417	0	0	0	0	0	0	10.417	10.417	0	0	0
901000359	MOUNTAIN VIEW	CA		02/28/2013		57,298	0	0	0	0	00	0	57,298	57,298	0	0	0
901000363	STUDIO CITY	CA		06/01/2012		21,223	0	0	0	0	0	0	21,223	21,223	0	0	0
901000372	. BRADENTON	FL		05/31/2012		89,364	0	0	0	0	00	0	89,364	89,364	0	0	0
901000380	. PALM BEACH GARDENS	<u>F</u> L		11/28/2012		707,595	0	0	0	0	0	0	707,595	707,595	0	0	0
901000382 901000386	. PALM BEACH GARDENS	FL	· · · · · · · · · · · · · · · · · · ·	11/01/2013 08/29/2012		69,798	0	0	0	0	0	0	69,798	69,798	0	0	0
901000388	SALT LAKE CITY	IIT		10/17/2012		182, 188	0 N	0			0		182, 188	182, 188	٥	0	0
901000392	PORTLAND	OR		09/21/2012			0	0	0	0	0	0		67,292	0	0	0
901000403	. LA MIRADA	CA		08/01/2012		71,545	0	0	0	0	0	0	71,545	71,545	0	0	0
901000404	. RANCHO CUCAMONGA	CA		09/04/2012		95,339	0	0	0	0	0	0	95,339	95,339	0	0	0
901000406	. SANTA FE SPRINGS	CA		11/01/2012		43,116	0	0	0	0	00	0	43, 116	43,116	0	0	0
901000407 901000408	. BUENA PARK	CAPA		12/07/201210/04/2012		120,628	0	0	0	0	0	0	120,628	120,628		0	0
901000408	RICHMOND			09/28/2012		29,895	0	0	0	0	0	0	29,895	29,895		0	0
901000434	TIGARD	OR.		10/01/2012		34,905	0	0	0	0	0	0	34,905	34,905	0	0	0
901000435	SANTA BARBARA	CA		11/09/2012		29,259	0	0	0	0	0	0	29,259	29,259	0	0	0
901000442	. NEW YORK	NY	ļ	12/26/2012	ļ	26,063	0	0	0	0	0	0	26,063	26,063	0	0	0
90 1000449 90 1000462	BOCA RATON	FL		10/31/2012		47,477 85.508	0	0	0	0	0	0	47,477	47,477	0	0	0
901000462	HAUPPAUGE HOUSTON	TX		12/20/2012 12/14/2012			0 ^	0	0	0	0	0		85,508	0 n	0	0
901000466	HAUPPAUGE	NY	ļ	12/14/2012	<u> </u>	100,325	0	0	0	n	0	0	100,325	100,325	 0	0	0
901000468	. TORRANCE	CA		12/17/2012		174,864	0	0	0	0	00	0	174,864	174,864	0	0	0
901000470	OAKLAND	CA		11/30/2012		29,273	0	0	0	0	0	0	29,273	29,273	0	0	0
901000472	. SALT LAKE CITY	UT	ļ	12/12/2012	ļ	22,258	0	0	0	0	0	0	22,258	22,258	0	0	0
901000477	LARGO	FL	·	01/24/2013	<u> </u>	103,361	0	ļ0	ļ0	ļ0		ļ0	103,361	103,361	0	0	ļ0
901000480 901000486	RALEIGH	NCFL	·	12/10/201203/25/2013		27,240 87,447	0	0	0	0	0	0	27,240	27,240	0	0	0
901000489	JACKSON HEIGHTS	NY		03/25/2013			0 N	n	n	n	n	n		36.308	 n	n	n
901000491	SHORT HILLS	NJ		02/25/2013		80,083	0	0	0	0	0	0	80,083	80,083	0	0	0
901000497	. BLOOMINGTON	MN		01/11/2013		162,283	0	0	0	0	0	0	162,283	162,283	0	0	0
901000498	. CHANTILLY	VA		03/12/2013		34,969	0	0	0	0	0	0	34,969	34,969	0	0	0
901000500	DENVER		·	03/13/2013	 	26,857	0	ļ0	0	0	<u> </u> 0	0	26,857	26,857	0	0	0
901000504 901000505	LOGAN	NC		02/05/2013 05/22/2013		72,074	0	0	0	0	0	0	72,074	72,074	0	0	0
901000505	PORTLAND	OR.		05/22/2013			 n	n	0	U	,u	0			 n	0 n	0
901000512	NEW YORK	NY.		02/28/2013		19,308	0	0	0	0	0	0	19,308	19,308	0	0	0
901000520	. NEW YORK	NY		09/10/2013		125,261	0	0	0	0	0	0	125,261	125,261	0	0	0
901000522	. SAN FRANCISCO	CA	ļ	03/21/2013		103,742	0	0	0	0	0	0	103,742	103,742	0	0	0
1004000500	LODDINOVILLE	I IIT	1	04/40/0040	i .	10 001							40.004	10 001	0		

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

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
901000524	SOUTH PLAINFIELD	NJ.		07/02/2013		31,969	0	0	0	0	00	0	31,969	31,969	0	0	0
901000526 901000545	DENVER	00		03/15/2013		24,784	 0	0	0	0	0	0	24,784	24,784 100,861		0	0
901000547	SAN FRANCISCO	CA		04/05/2013		60.730	0	0	0	0	0	0		60,730		0	0
901000564	LOUI SVILLE	КҮ.		06/28/2013		27,366	0	0	0	0	00	0	27,366	27,366	0	0	0
901000577	HANOVER	MD,		05/29/2013		109,455	0	0	0	0	0	0	109,455	109,455	0	0	0
901000579	FLORAL PARK	NY		05/30/2013		36,884	0	0	0	0	00	0	36,884	36,884	0	0	0
901000581901000591	LINTHICUMSCAPPOOSE	MD		07/03/2013		146,075	0	0	0	0	0	0	146,075	146,075 28,700		0	0
901000592	RANCHO DOMINGUEZ	CA		07/19/2013		35,824	00	0	0	0	0	0	35,824	35,824	0	0	0
901000593	DENVER			07/22/2013		21,640	0	0	0	0	0	0	21,640	21,640	0	0	0
901000594	ZEPHYRHILLS	FL	ļ	07/29/2013	ļ	191,480	0	0	0	0	00	0	191,480	191,480	0	0	0
901000601	PHILADELPHIA	PA		09/09/2013		76,224	0	0	0	0	0	0	76,224	76,224	0	0	0
901000603 901000604	RICHMOND HUNTINGTON BEACH	VA		08/05/2013			0	0	0	0	0	0	65,724	65,724 28,614	0	0	0
901000606	CRESCENT SPRINGS	KY	·	08/12/2013		28,614	 n	n	0 n	n	i 0	n		28,614	 n	0 n	0 n
901000612	RIVERVIEW	FL.		09/09/2013		13,268	0	0	0	0	0	0	13,268	13,268	0	0	0
901000614	LEXINGTON	SC		07/24/2013		69,919	0	0	0	0	0	0	69,919	69,919	0	0	0
901000617	BURBANK	CA		09/19/2013		43, 151	0	0	0	0	0	0	43, 151	43, 151	0	0	0
901000620	LOS ALAMITOS	CA		08/07/2013		66,703	0	0	0	0	00	0	66,703	66,703	0	0	0
901000624 901000633	LOGANSEATTLE	UT WA		08/30/2013		97,694 49,677	0	0	0	0	0	0	97,694	97,694	0	0	0
901000638	FEASTERVILLE	PA		11/06/2013		264,436	0	0	0	0	0	0	264,436			0	0
901000644	HUNT I NGTON	NY		11/12/2013		28,255	0	0	0	0	0	0	28,255	28,255	0	0	0
901000648	Hillsboro	OR		01/02/2014		56,272	0	0	0	0	00	0	56,272	56,272	0	0	0
901000652	SILVER SPRING	MD,		10/17/2013		21,337	0	0	0	0	0	0	21,337	21,337	0	0	0
901000659 901000660	CLEVELAND	OH		11/22/2013		33,772	0	0	0	0	00	0	33,772	33,772	0	0	0
901000600	HICKORY	NC NC		11/27/2013		31,293	٥٥	0	0	0	0	0	31,293		٥	0	0
901000676	SAN JUAN CAPISTRANO	CA.		11/27/2013		26,283	0	0	0	0	0	0		26,283	0	0	0
901000677	Gastonia	NC		05/09/2014		87,039	0	0	0	0	0	0	87,039	87,039	0	0	0
901000678	SALT LAKE CITY	UT		12/23/2013		56,254	0	0	0	0	00	0	56,254	56,254	0	0	0
901000685	ALBUQUERQUE	NM		01/17/2014		46,796	0	0	0	0	0	0	46,796	46,796	0	0	0
901000691 901000693	AURORA			12/27/2013		23,238	٥٥	0	0	0	0	0	23,238	23,238	٥	0	0
901000694	TAMPA	FL		12/11/2013	***************************************	29.953	0	0	0	0	0	0	29.953	29.953	0	0	0
901000704	SALT LAKE CITY	UT.		12/19/2013		14,418	0	0	0	0	0	0	14,418	14,418	0	0	0
901000712	WALNUT CREEK	CA		02/25/2014		24,085	0	0	0	0	0	0	24,085	24,085	0	0	0
901000719	Federal Way	WANV		03/21/2014		120,433	0	0	0	0	0	0	120,433	120,433	0	0	0
901000722 901000729	Porterville	NVCA		03/10/2014		81,753 26,304	0 n	0	0	0	0	0	81,753 26,304	81,753 26,304	0 n	0	0
901000730	Mariton	NJ		04/15/2014		19,766			0	o	n		19,766	19,766	0		
901000731	Atlanta	GA.		08/28/2014		44,494	0	0	0	0	0	0	44,494	44,494	0	0	0
901000736	Sterling	VA		05/16/2014		31,904	0	0	0	0	0	0	31,904	31,904	0	0	0
901000743	Austin	TX	ļ	05/02/2014		127, 125	0	0	0	0	0	0	127, 125	127, 125	0	0	0
901000746 901000753	West Chester	PATX.	ļ	05/13/2014	 	94,705 65,270	0	0	0	0	0	0	94,705	94,705 65,270	0	0	0
901000754	Kyle	TX.	·	06/10/2014			ں ۱	n	0 n	0 n	,o	n			 n	0 n	0 n
901000770	Las Vegas	NV		04/29/2014		47,011		0	0	0	0	0	47,011	47,011	0	0	0
901000777	Salt Lake City	UT		06/03/2014		58,906	0	0	0	0	0	0	58,906	58,906	0	0	0
901000779	Melville	NY		08/08/2014		86,276	0	0	0	0	0	0	86,276	86,276	0	0	0
901000789	Providence	RICA		08/15/2014		123, 172	0	0	0	0	0	0	123, 172	123, 172	0	0	0
901000790 901000795	Berkeley	CACA		08/08/2014		24,424	0	0	0	0	0	0	24,424	24,424		0	0
901000799	Tucson	AZ		08/08/2014		22,351	0	0	0	0)0		29, 129	29, 129	0	0	0
901000800	Garden City	NY.		08/27/2014		73,000	0	0	0	0	0	0	73,000	73,000	0	0	0
901000801	Garden City	NY		08/27/2014		14,600	0	0	0	0	00	0	14,600	14,600	0	0	0
901000803	Greenwood Village	00	ļ	07/31/2014	ļ	23,515	0	0	0	0	0	0	23,515	23,515	0	0	0
901000807	Portland	OR		07/31/2014		43,639	0	0	0	0	· 0	0	43,639	43,639	0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans DISPC	SED, Transf										
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				1
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		!
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
901000811	Coon Rapids	MN		08/27/2014	65,619	0	0	0	0	0	0	65,619	65,619	0	0	0
901000815	Arcadia	CA		05/18/2015		0	0	0	0	0	0	80,113	80,113	0	0	0
901000816	Oklahoma City	0K		08/08/2014	23,945	0	0	00	0	0	0	23,945	23,945	0	0	0
901000821	Wilsonville	OR		08/14/2014	105,993	0	0	00	0	0	0	105,993	105,993	0	0	0 '
901000825	Largo	FL		12/16/2014	301,428	0	0	·0	0	0	0	301,428	301,428	0	0	0 '
901000827 901000832	Denver Salt Lake City		· · · · · · · · · · · · · · · · · · ·	09/26/2014		0	0		0	0	0	20,720	20,720	0	0	0
901000835	Gahanna	OH		10/10/2014		0	0		٥٥	0	0			0		
901000838	Lutz	FI		09/26/2014	29,976	0	0	0	٥١	0	0	29,976	29,976	0	٥	0
901000842	San Francisco	CA.		01/16/2015	142,641	0	0	0	0	0	0	142,641	142,641	0	0	0
901000845	Jacksonville	FL		09/30/2014	135,035	0	0	00	0	0	0	135,035	135,035	0	0	0
901000846	Hanford	CA		11/03/2014	85,272	0	0	0	0	0	0	85,272	85,272	0	0	0
901000847	Fountain Valley	CA		11/06/2014	36,783	0	0	0	0	0	0	36,783	36,783	0	0	0
901000850	Las Vegas			10/30/2014	22,882	0	0	0	0	0	0	22,882	22,882	0	0	0 '
901000851	Gahanna	OH		11/24/2014		0	0	0	0	ļ0	0	29,409	29,409	0	0	0 '
901000854 901000856	Oceanside	CAMD	}	01/08/2015 12/01/2014		0	0	. <u>0</u> -	0	ļ0	0	24,465 25.374	24,465 25.374	0	0	ļ0 '
901000856	Gaithersburg Brentwood	MD		12/01/2014		0	0		0		0	25,374	25,374	0	0	0
901000861	Fountain Valley	CA	· · · · · · · · · · · · · · · · · · ·	12/23/2014	28,627	0	0	0	 0	0	0			0	0	0
901000864	Spokane	WA		12/05/2014	80,519	0	0	0	00	0	0	80,519	80,519	0	0	0
901000865	Fairless Hills	PA		01/23/2015		0	0	0	0	0	0	76,914	76,914	0	0	0
901000868	Houston	TX		11/25/2014		0	0	0	0	0	0	28,871	28,871	0	0	0
901000872	Clackamas	OR		12/10/2014	82,383	0	0	0	0	0	0	82,383	82,383	0	0	0
901000874	Willow Grove	PA		01/30/2015	152,639	0	0	00	0	0	0	152,639	152,639	0	0	0 '
901000878	Falls Church	VA		01/12/2015	46,817	0	0	0 0 -	0	0	0	46,817	46,817	0	0	0 '
901000879 901000881	Omaha	NENY		12/19/2014		0	0	0	0	0	0	75, 133	75, 133	0	0	0
901000883	Brooklyn Cutler Bay	NY		12/29/2014 12/23/2014		0	0			0	0	133,030	133,030	0	0	
901000891	Palmetto	FI		01/15/2015	184.991	0	0	0	٥٥	0		184.991	184.991	0	٠٥	
901000893	Temecula	CA		12/18/2014	26,960	0	0	0	0	0	0	26,960	26,960	0	0	0
901000895	SANDY	UT		01/26/2015		0	0	0	0	0	0	98,070	98,070	0	0	0
901000899	LEHI	UT		02/12/2015	81,167	0	0	00	0	0	0	81,167	81,167	0	0	0 '
901000901	Woodbury	MN		03/24/2015	30,732	0	0	00	0	0	0	30,732	30,732	0	0	0 '
901000902	McKinney	TX		01/07/2015	21,854	0	0	00 .	0	0	0	21,854	21,854	0	0	0 '
901000903	Wellesley	MA		02/20/2015	22,424	0	0	0	0	0	0	22,424	22,424	0	0	0 '
901000910 901000914	Victoria	TXNC		01/29/2015 03/31/2015	27,362 43,898	0	0		0	0	0	27,362 43,898	27,362 43,898	0	0	0
901000914	Germantown	NCTN		03/31/2015					٥٥		0			0	٠٥	
901000919	CHARLOTTE	NC		03/20/2015	51.952	n	n	,n	 n	n	n	51,952	51,952	n	o	n
901000927	La Porte	TX		03/30/2015	20,388	0	0	0	0	0	0	20,388	20,388	0	0	0
901000930	Redwood City	CA		04/10/2015	34,901	0	0	0	0	0	0	34,901	34,901	0	0	0
901000936	Phoenix	AZ		04/17/2015		0	0	0	0	0	0	8,273	8,273	0	0	0
901000937	Long Beach	CA		04/23/2015	45, 159	0	0	0	0	0	0	45, 159	45, 159	0	0	0
901000939	TIGARD	OR		04/30/2015		0	0	·0	ō	ļ0	0	15,016	15,016	0	0	0 '
901000940	Chesterfield	VAVA	}	05/19/2015	21,338	0	0	. <u>0</u> -	0	ļ0	0	21,338	21,338	0	0	ļ0 '
901000942 901000943	South Portland	OK	<u> </u>	05/08/2015		0	0				0	39,748	39,748	0	0	0
90 1000944	Seattle	UKWA		04/30/2015	16, 121	n	0 n	, n	 n	n	0 n			n	0 n	n
901000946	Farmingdale	NY		05/28/2015	163,948	0	0	0	0	0	0	163,948	163,948	0	0	0
901000952	Escondido	CA		05/05/2015	28,701	0	0	0	0	0	0	28,701	28,701	0	0	0
901000962	Milwaukee	WI		08/11/2015		0	0	0	0	0	0	33,206	33,206	0	0	0
901000965	Centennial			05/21/2015	80,505	0	0	00	0	0	0	80,505	80,505	0	0	0
901000966	Fallbrook	CA		08/11/2015	48,833	0	0	0	0	0	0	48,833	48,833	0	0	0 '
901000969	Kennesaw	GA		11/16/2015		<u>0</u>	0	<u>0</u> -	0	ļ0	0	33,247	33,247	0	0	
901000970	Salt Lake City	UT		07/17/2015	118,334	0	0	. <u>0</u> -	0	ļō	0	118,334	118,334	0	0	ļ
901000973 901000974	Zephyrhills Costa Mesa	FL		08/03/2015 06/02/2015		0	0		0	0	0	32,051	32,051	0	0	0
901000974	Hauppauge	NY	·	05/02/2015		0 n	U	, ₀	 n	n	0 n	102,842		u	0 n	n
901000973	Encinitas	CA		05/19/2015		n	n	n	ں ۱	n	n	32,751	32,751	n	0 n	n
901000984	Las Vegas	NV		06/01/2015	68.000	0	0	0	00	0	0	68,000	68,000	0	0	0

1	Location	nn .	4	5 Silowing 7	All Mortgage Loan	7	ומווטול, וומווטול		e in Book Value				14	15	16	17	18
'	2	3	4	5	Boo Ri Inv E:	ook Value/ Recorded vestment excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	15	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	Citv	State	Loan Type	Date Acquired		Interest rior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
901000985	Mesa	AZ,		07/01/2015		48,809	0	0	0	0	0	0	48,809	48,809	0	0	0
901000986	CHAPEL HILL	NC		08/27/2015		60,882	0	0	0	0	0	0	60,882	60,882	0	0	0
901000999 901001004	Waltham Kirkland	MAWA		08/03/2015		131,694	0	0	0	0	0	0	131,694	131,694	0	0	0
901001008	Fridley	MN		11/30/2015			0	0	0	0	0	0	34,425		00	0	0
901001009	TAMPA			10/19/2015		42,947	0	0	0	0	0	0	42,947	42,947	0	0	0
901001018	Schererville	IN		10/28/2015		25,691	0	0	0	0	0	0	25,691	25,691	0	0	0
901001020 901001025	BRADENTON	FL		09/24/2015		20,505	0	0	0	0	0	0	20,505	20,505	0	0	0
901001027	SAN CLEMENTE			09/24/2015		24, 178	 0	0	0	0	0	0	24, 178		 0	0	0
901001035	Melville	NY.		11/12/2015		51,062	0	0	0	0	0	0	51,062	51,062	0	0	0
901001037	Pleasanton			10/08/2015		31,408	0	0	0	0	0	0	31,408	31,408	0	0	0
901001038	Denver			10/19/2015		21,341	0	0	0	0	0	0	21,341	21,341	0	0	0
901001039 901001040	Pottstown	PA		11/20/2015		98,335 40,476	0	0	0	0	0	0	98,335 40,476	98,335 40,476	0	0	0
901001040	Napa Hauppage	CANY		10/09/2015 10/23/2015		51,589	 n	0 n	0 n	n	0 n	0 n	51,589	51,589	 n	0 n	u
901001049	Alpharetta	GA.		11/16/2015		34,586	0	0	0	0	0	0	34,586	34,586	0	0	0
901001054	Hanford	CA		11/02/2015		124,403	0	0	0	0	0	0	124,403	124,403	0	0	0
901001055	Franklin	TN		11/05/2015		44,204	0	0	0	0	0	0	44,204	44,204	0	0	0
901001057	SANTA FE SPRINGS			12/10/2015		28 , 184	0	0	0	0	0	0	28, 184	28,184	0	0	0
901001061 901001066	North Oaks Louisville			12/11/2015		85,428 52,543	0	0	0	0	0	0			0	0	0
901001073	Bellaire	TX		01/14/2016		28,430	0	0	0	0	0	0		28,430	00	0	0
901001074	Huntington	NY.		12/17/2015		40,051	0	0	0	0	0	0	40,051	40,051	0	0	0
901001075	Millersville	MD		12/02/2015		24,860	0	0	0	0	0	0	24,860	24,860	0	0	0
901001077	Brooklyn	NY		03/24/2016		26 , 189	0	0	0	0	0	0	26, 189	26, 189	0	0	0
901001078 901001080	McHenry Pleasanton	IL		01/28/2016		33,455	0	0	0	0	0	0	33,455 74,447	33,455 74,447	0	0	0
901001081	Westminster			12/17/2015		17,379	٥		0	0	0		17,379	17,379	٥	0	0
901001082	Birmingham	AL.		12/16/2015		69,094	0	0	0	0	0	0	69,094	69.094	0	0	0
901001091	MOUNT JULIET	TN		01/20/2016		35,882	0	0	0	0	0	0	35,882	35,882	0	0	0
901001092	Colleyville	TX		01/27/2016		19, 147	0	0	0	0	0	0	19,147	19, 147	0	0	0
901001093	San Diego			02/26/2016		21, 106	0	0	0	0	0	0	21, 106	21, 106	0	0	0
901001096 901001097	Potomac Carlsbad	MD		07/19/2016		17,13825,923	٥	0	0	0	0	0	17,138	17,138	٥٥	0	0
901001099	Nashua	NH		02/10/2016		23,323	0	0	0	0	0	0	23,923	22, 169	00	0	0
901001101	Bend	OR.		03/30/2016		11,638	0	0	0	0	0	0	11,638	11,638	0	0	0
901001102	Berwyn	IL		08/09/2017		40,929	0	0	0	0	0	0	40,929	40,929	0	0	0
901001103	Plumstead Township	PA		05/12/2016		34,967	0	0	0	0	0	0	34,967	34,967	0	0	0
901001111 901001112	Salt Lake City	UT		03/31/2016		85,881 51,023	0	0	0	0	0	0	85,881 51,023	85,881 51,023	0	0	0
901001117	Kennesaw	GA		03/22/2016	ļ	27,345	 n	n	n	n	n	n	27,345	27,345	 n	0 n	n
901001125	Philadelphia	PA		06/01/2016		86,500	0	0	0	0		0	86,500		0	0	0
901001126	Germantown	MD		05/31/2016		18,541	0	0	0	0	0	0	18,541	18,541	0	0	0
901001127	Columbia	MD		05/31/2016		21,394	0	0	0	0	0	0	21,394	21,394	0	0	0
901001129	Dallas	TX		05/16/2016	 	35,891	0	0	0	0	0	0	35,891	35,891	0	0	0
901001135 901001140	Fort Mill	SC		05/26/2016 06/30/2016		25,660 .47,699	0 n	0 n	0 n	0 n	0	0 n	25,660 47,699	25,660 47,699	0 n	0 n	0 n
901001144	YAKIMA			08/15/2016		109,683	0	0	0	0	0	0	109,683	109,683	0	0	0
901001146	Pear land	TX.		06/15/2016		58,649	0	0	0	0	0	0	58,649	58,649	0	0	0
901001148	Hanford			09/01/2016		18,234	0	0	0	0	0	0	18,234	18,234	0	0	0
901001150	Blue Springs	MO		09/14/2016		23,861	ō	0	0	0	0	0	23,861	23,861	0	0	0
901001151 901001156	Leesburg Sterling Heights			07/05/2016		56,05555,006	0	0	0	0	0	0	56,055 55,006	56,055 55,006	0	0	0
901001160	Grand Forks	ND		08/10/2016		36,141	 n	n	n	n	n	n	36,141	36,141	ں۔۔۔۔۔۔ ۱	n	n
901001161	Washington	DC.		10/11/2016		95,390	0	0	0	0	0	0	95,390	95,390	0	0	0
901001162	Los Angeles	CA		09/01/2016		84,399	0	0	0	0	0	0	84,399	84,399	0	0	0
901001164	OCALA			07/27/2016		19,229	0	0	0	0	0	0	19,229	19,229	0	0	0
901001167	League City			10/14/2016		66,930	<u>0</u>	0	0	0	0	0	66,930	66,930	0	0	0
901001169	Indianapolis	I IN	L	09/01/2016	L	41.545		0	1 0	1	L	L	41.545	41.545	0	. 0	. 0

SCHEDULE B - PART 3

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

					All Mortgage Loans DISPO	SED, Transf								1	1	
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
901001171	Louisville	КҮ		10/03/2016	99,532	0	0	0	0	0	0	99,532	99,532	0	0	0
901001172	Oklahoma City	OK	· · · · · · · · · · · · · · · · · · ·	10/06/2016	34,514	0		0	0	0	0	34,514	34,514	0	0	0
901001173 901001174	Pasco	WA WA		11/04/2016		0	0	0	0	0	0	12,335	12,335	0	0	0
901001174	Pasco	WA		11/04/2016		0				0	0	12,335		0	0	0
901001176	CHAPEL HILL	NC		10/24/2016	61,226	0	0	0	00	0	0	61,226	61,226	0	0	0
901001177	Trappe	PA		12/28/2016	92,968	0	0	0	0	0	0	92,968	92,968	0	0	0
901001179	. Oceans i de	CA		09/29/2016	19,281	0	0	00	0	0	0	19,281	19,281	0	0	0
901001180	. Carlsbad	CA		09/08/2016	31,213	0	0	00	0	0	0	31,213	31,213	0	0	0
901001181	Leesburg	VA	·	02/01/2017	71,628	0	<u>0</u>	·0	<u>0</u>	· 0	0	71,628	71,628	0	0	0
901001182 901001185	Richboro	PAMD.	·	10/06/2016		0	L	0	0		0			0	0	0
901001186	New Castle	DE	·	10/31/2016		u	ļ	۱۰۰	ں م		u			U		
901001187	Chattanooga	TN		12/05/2016	20,581	n	,	,n	ں۔۔۔۔۔۔ ۱	n	n	20,581	20,581	n	n	n
901001192	Midlothian	VA		11/17/2016	23,475	0		0		0	0	23,475	23,475	0	0	0
901001198	Kannapolis	NC		11/15/2016	19,010	0	0	0	0	0	0	19,010	19,010	0	0	0
901001200	. Shrewsbury	NJ	ļ	10/31/2016	34,244	0	C	0	0	0	0	34,244	34,244	0	0	0
901001202	. Greenville	NC	·	02/15/2017	107,641	0	<u>0</u>	·	0	· 0	0	107,641	107,641	0	0	0
901001203 901001204	Ponte Vedra Beach	- - - - - -		12/30/2016 12/01/2016		0		ː 0 -	0	. 0	0	52,057 58,253	52,057 58,253	0	0	0
901001204	Culver City	CA		11/04/2016					٥٥		0			0	0	0
901001207	Durham	NC		12/22/2016		0		0	ں ۱	0		51,744	51.744	0	0	0
901001209	Porterville	CA		12/05/2016	47.604	0	0	0	0	0	0	47,604	47,604	0	0	0
901001210	Wayne	MI		12/22/2016		0	0	0	0	0	0	18,791	18,791	0	0	0
901001212	. Chesterton	IN		12/21/2016	17,115	0	a	00	0	00	0	17,115	17,115	0	0	0
901001213	Limerick	PA	· · · · · · · · · · · · · · · · · · ·	12/22/2016	12,703	0		·0	0	0	0	12,703	12,703	0	0	0
901001214 901001215	Limerick	PACA		12/22/2016		0	0	0	0	0	0	17,559	17,559	0	0	0
901001216	San Diego	NY		12/02/2016	33.109	0			٥٥		0			0	0	0
901001217	Atlanta	GA		12/29/2016	14,027	0	0	0	00	0	0	14,027	14,027	0	0	0
901001218	Charlotte	NC		01/20/2017	14,243	0		0	0	0	0	14,243	14,243	0	0	0
901001220	. Somerset	NJ		12/29/2016	19,593	0	0	00	0	0	0	19,593	19,593	0	0	0
901001221	Largo	FL		06/22/2017	6,645	0	0	00	0	00	0	6,645	6,645	0	0	0
901001223	. Chino Hills	CA		12/01/2016		0	L	0	0	0	0	66,699	66,699	0	0	0
901001224 901001227	Houston	IX	·····	01/26/2017		0			0	0	0	26,038	26,038 11,561	0	0	0
901001228	Englewood	CA		12/21/2016	86,127	0		0	ں ۱	0	0			0	0	0
901001236	Largo	MD.		01/24/2017	59,684	0	0	0	00	0	0	59.684	59,684	0	0	0
901001237	Raleigh	NC		05/03/2017	30,264	0		0	0	0	0	30,264	30,264	0	0	0
901001246	. Carlsbad	CA		02/10/2017	36,564	0	C	0	0	0	0	36,564	36,564	0	0	0
901001247	Farmingdale	NY	ļ	11/14/2017	29,286	0	ļ0	· 0	0	· 0	0	29,286	29,286	0	0	0
901001248 901001253	. Huntington	NY		02/21/2017		0		ː 0 -	0	0	0	43,685 9,352	43,685 9,352	0	0	0
901001256	Largo	FLWA		03/07/2017	54,204	0 n		,	ں n	, 0 n	0 n		9,352	n l	U	0 n
901001258	Buena Park	CA.		03/27/2017	20,169	0	0	0	0	0	0	20,169	20, 169	0	0	0
901001264	. Aurora	IL		03/28/2017	41,004	0	C	0	0	0	0	41,004	41,004	0	0	0
901001266	Spokane	WA		04/20/2017	24,920	0		0	0	0	0	24,920	24,920	0	0	0
901001267	. Melville	NY		05/05/2017		0	<u>0</u>	·0	0	·0	0	38,785	38,785	0	0	0
901001268	. Melville	NYNY	}	05/05/2017	12,928	0	·0	. <u>0</u> -	0	. 0	0	12,928	12,928	0	0	0
901001269 901001273	. Huntington	NY	·	05/05/2017		0	⁰		0	0	0	25,857	25,857	0	0	0
901001273	Mason	OH		03/01/2017	19,932	n	n	n	ں۔۔۔۔۔۔ ۱	n	0 n			n	n	n
901001275	St Louis	MO		05/01/2017	37,526	0	0	0	0	0	0	37,526	37,526	0	0	0
901001278	Cary	NC		08/31/2017	22,936	0	C	0	0	00	0	22,936	22,936	0	0	0
901001280	. Santa Rosa	CA	ļ	05/04/2017	37,278	0		0	0	0	0	37,278	37,278	0	0	0
901001281	. Elmwood Park	IL		05/04/2017	20,707	0	<u>0</u>	·0	0	·0	0	20,707	20,707	0	0	0
901001284	. Corona	CAKY	}	06/01/2017	35,014	0	·0	. <u>0</u> -	0	. 0	0	35,014	35,014	0	0	0
901001285 901001286	. Louisville	VA	·	05/01/2017		0	ļ			0	0	65,893	65,893 14,696	0	0	0
901001289	Fernandina Beach	FL		05/05/2017	48.922	0		0	0	0	0	48.922	48.922	0	0	0

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

					All Mortgage I	oans DISPO	SED, Transf						, , , , , , , , , , , , , , , , , , , ,		1	1	
1	Location		4	5	6	7		Change		e/Recorded In			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
901001292	Camarillo	CA		04/18/2017		64,093	0	0	0) () 0	0	64,093	64,093	0	0	0
901001295	Melville	NY		05/23/2017			0	0	0		0	0	79,254	79,254	0	0	0
901001296	Camarillo	CA		04/18/2017		35,370	0	0	0		00	0	35,370	35,370	0	0	0
901001300	Largo	FL		05/10/2017		28,249	0	0	0		00	0	28,249	28,249	0	0	0
901001302	Capitol Heights	MD		06/08/2017		22,542	0	0	0		00	0	22,542	22,542	0	0	0
901001312	Oakland			06/01/2017		28,634	0	0	0		0	0	28,634	28,634	0	0	0
901001316	Austin	TX		06/07/2017		32,466	0	0	0		00	0	32,466	32,466	0	0	0
901001320	Blacksburg	- <u>V</u> A		06/21/2017		22,213	0	0	0) 0	0	22,213	22,213	0	0	0
901001325	Largo	FL		09/26/2017		26,098	0	0	0		00	0	26,098	26,098	0	0	0
901001326 901001327	Tujunga		···	08/16/2017		36,211	0	0	0		0	0	36,211	36,211	0	0	0
901001331	Federal Way			05/31/2017		27,547 20,946	٠٥	0		,	, ₀	0	27,547 20,946	27,547 20,946	u	0	0
901001334	Cold Spring	KY		07/20/2017	·		۰۰		u		,		20,946	20,946	U		
901001335	Thornton			09/21/2017		43,310	o	n	0 n	,	,)	n	43,310	43,310	n	n	n
901001337	Crown Point			08/14/2017		43,006	o	0	0))	0	43.006	43.006	0	0	
901001340	Jamestown	NC.		08/15/2017		164,288	0	0	0		0	0	164,288	164,288	0	0	0
901001342	Troutdale	OR		10/05/2017		46,480	0	0	0		0	0	46,480	46,480	0	0	0
901001345	Huntingdon Valley	PA		08/29/2017		12,111	0	0	0		00	0	12,111	12,111	0	0	0
901001349	Dawsonville	GA		08/01/2017		10,134	0	0	0		00	0	10,134	10,134	0	0	0
901001350	Commack	NY		09/08/2017			0	0	0		00	0	18, 152	18, 152	0	0	0
901001351	Commack	NY		09/08/2017		20,532	0	0	0		00	0	20,532	20,532	0	0	0
901001353	Timonium Baltimore Co	MD		09/25/2017		103,048	0	0	0		00	0	103,048	103,048	0	0	0
901001360	Winston-Salem	NC		08/31/2017		14,312	0	0	0		00	0	14,312	14,312	0	0	0
901001362	Olive Branch	MS		08/31/2017		38,062	0	0	0) 0	0	38,062	38,062	0	0	0
901001365	Saint Simons Island			10/17/2017		13,694	0	0	0		00	0	13,694	13,694	0	0	0
901001368 901001370	Plano		···	10/17/2017			0	0	0		00	0	18,666	18,666	0	0	0
901001370	Beaverton Portland			11/13/2017			٥٥	0	0		0	0		55,749	0	0	0
901001375	Sumner	wa		09/13/2017		77,749	٥٥		٥٥		0		77,749	77,749	٥		
901001377	Escondi do	CA CA		09/28/2017			٥٥	0	0		0		25,865	25,865	0	0	
901001378	Lynchburg	VA.		.09/27/2017		20,584	0	0	0		0	0	20,584	20,584	0	0	0
901001381	Bloomington	MN		10/02/2017		16.268	0	0	0		0	0	16.268	16.268	0	0	0
901001387	Baltimore	MD.		12/21/2017		15,720	0	0	0		0	0	15,720	15,720	0	0	0
901001388	Austin	TX		10/18/2017		32,646	0	0	0	· [00	0	32,646	32,646	0	0	0
901001389	Newtown Square			11/22/2017		195,075	0	0	0)	00	0	195,075	195,075	0	0	0
901001391	Rancho Cucamonga			11/17/2017		31,448	0	0	0		00	0	31,448	31,448	0	0	0
901001395	Shreveport	LALA		02/12/2018		40,094	0	0	0		00	0	40,094	40,094	0	0	0
901001396	Shreveport			02/12/2018	-	19,762	0	0	0	ļ	00	0	19,762	19,762	0	0	0
901001399	Santa Rosa	CA		10/31/2017		19,985	0	0	0	ِ السند	. 0	0	19,985	19,985	ļ0	0	0
901001400	Windsor		·· ·	11/30/2017			0	0	0		0	0	15,111	15,111	0	0	0
901001403 901001404	Valley View	UHPA		12/27/201705/25/2018	·		0		0	<u></u>	` 0	0	17,720 66,351		0	10	0
901001404	Manassas			12/08/2017			o	0	U	,	,	0 n	33,072	33,072	u	n	0 n
901001409	Lewis Center	VA		12/20/2017			o	n	0 n	,	,)	n		30, 187	n	n	n
901001415	Houston	TX		01/03/2018		43.890	o	0	n	1)	0	43,890	43.890	0	0	
901001417	Bellingham	WA.		01/30/2018			0	0	n) [0	67,418	67,418	0	0	
901001418	St. Louis	.MO.		01/11/2018		11,404	0	0	0		0	0	11,404	11,404	0	0	0
901001419	Round Rock	TX		12/28/2017		47,467	0	0	0		00	0	47,467	47,467	0	0	0
901001420	Leander	TX		12/28/2017	ļ	24,624	0	0	0		0	0	24,624	24,624	0	0	0
901001421	Broomfield			12/26/2017		98,209	0	0	0		00	0	98,209	98,209	0	0	0
901001424	Concord	NH		12/20/2017		14,094	0	0	0		00	0	14,094	14,094	0	0	0
901001425	Deptfor	NJ		12/20/2017		6,009	0	0	0) 0	0	6,009	6,009	0	0	0
901001431	Morrow	GA		01/26/2018	ļ	51,092	0	0	0	ِ السند	· 0	0	51,092	51,092	0	0	0
901001434	Patterson	CA		01/17/2018	·	28,432	0	ļ0	ļ0	<u></u>	<u>}</u>	ļ0	28,432	28,432	ļ0	ļ0	0
901001435 901001436	Louisville Brooklyn Center	KY		02/06/2018		64,907	0	ļ0	0	<u> </u>	0	0	64,907 71,469	64,907 71,469	0	0	0
901001436	Denver	MN.	·· ····	01/16/2018 02/08/2018			0	0	0			0			0	0	0
901001439	New York	NV	··	01/30/2018		25,352	٥	0	0 		,	0 n	25,352	25,352	0	n	0 n
901001448	High Point	NC:		02/23/2018		94,930	٥	n	n	,	, n	n	94,930	94,930	n	n	n
004004450		TV		00/44/0040	1				h	·					ļ		ļ

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

				Showing A	All Mortgage L	oans DISPO	SED, Transf	erred or Repa	aid During th	ne Current Qu	uarter						
1	Location	า	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
901001452	Beaver ton	OR	Турс	02/08/2018	Dute	72,892	(Decrease)	/Accretion	rtecognized) Other	(0.3-10.11)	DOOK Value	72,892	72,892	Л	Л	Disposai
901001454	Lanham	MD		02/13/2018		27,697	0	0		0	0	0	27,697	27,697	0	0	0
901001456	Madison	AL		04/27/2018		13,037	0	0		0	0	0	13,037	13,037	0	0	0
901001458	Tremonton	UT		03/05/2018		41,367	0	0		0	0	0	41,367	41,367	0	0	0
901001460	Charlotte	NC		03/01/2018		9,449	0	0		00	0	0	9,449	9,449	0	0	0
901001463	. Woodbury	NY		03/22/2018		29,780	0	0	0	00	0	0	29,780	29,780	0	0	0
901001467	Clearwater	FL		03/15/2018		40,637	0	0		00	0	0	40,637	40,637	0	0	0
901001468	Clearwater	FL		03/15/2018		40,496	0	0) 0	0	0	40,496	40,496	0	0	0
901001470	North Bend	WA		04/19/2018		33,341	0	0		00	0	0	33,341	33,341 .	0	0	0
901001472 901001479	Bellmore	NY		03/22/2018 04/11/2018		34,851 50,640	0	0		0	0	0	34,851 50,640	34,851 . 50,640 .	0	0	0
901001484	Barnegat	N.J		03/28/2018		37,492	 n	n		, 0 n	n	0 n			 n	n	u
901001485	San Antonio	TX		03/19/2018		33,443	n	n)	n	n			n	n	n
901001490	Lehi	UT		05/10/2018		15,719	0	0) [0	0	0	15,719		0	0	0
901001491	Kansas City	MO		07/13/2018		21,527	0	0		0	0	0	21,527	21,527	0	0	0
901001492	Phoenix	AZ		06/06/2018		20,380	0	0		00	0	0	20,380	20,380	0	0	0
901001494	Burnsville	MN		04/16/2018			0	0	0	00	0	0	33,241	33,241	0	0	0
901001496	Rock Hill	SC		03/21/2018		36,060	0	0		0	0	0	36,060	36,060	0	0	0
901001499	Denver	00		04/06/2018		40,056	0	0		00	0	0	40,056	40,056	0	0	0
901001500 901001501	Sarasota	PA		06/21/2018		20,806	0	0		0	0	0	20,806	20,806	0	0	0
901001502	Perkasie	TX		06/18/2018			٥٥	0		0	0	0	36,907	36,907	 n	0	
901001505	Richmond	VA		08/17/2018		16,035	٥٥	0		0	0	0	16,035	16.035	٥		0
901001514	Broomfield	CO		07/13/2018		90,843	0	0		0	0	0	90,843	90,843	0	0	0
901001515	Savage	MN.		04/26/2018		20,012	0	0		0	0	0	20,012	20,012	0	0	0
901001518	Phoenix	AZ		05/23/2018		13,248	0	0		00	0	0	13,248	13,248	0	0	0
901001520	Kennett Square	PA		07/17/2018		90,242	0	0		00	0	0	90,242	90,242	0	0	0
901001525	El Segundo	CA		06/20/2018		41,493	0	0		0	0	0	41,493	41,493	0	0	0
901001527	Naperville	ILWA		05/31/2018		33,675	0	0		00	0	0	33,675		0	0	0
901001539 901001541	Lynnwood	NY		06/13/2018		20,610 9,791		0		0	0	0	20,610 9,791	20,610 . .9,791		0	0
901001544	Atlanta	GA		09/12/2018		95,624	 0	0		0	0	0	95,624	95.624	٥		
901001546	Durham	NC NC		07/31/2018		28,791	0	0		0	0	0	28,791	28,791	0	0	0
901001549	Kent	WA		07/31/2018		27,976	0	0		0	0	0	27,976	27,976	0	0	0
901001552	Sewell	NJ		08/08/2018		34,500	0	0		00	0	0	34,500	34,500	0	0	0
901001553	Louisville	KY		07/09/2018		24,895	0	0	0	00	0	0	24,895	24,895	0	0	0
901001554	Baltimore	MD		10/31/2018		113,872	0	0		0	0	0	113,872	113,872	0	0	0
901001555	Bellingham	WA		10/10/2018		30,667	0	0	ļ)	ļ0	0	30,667	30,667	0	ļ0	0
901001556 901001559	Henderson	TX		08/09/2018		53, 182 33, 179	0	0		0	0	0		53, 182 33, 179	0	0	0
901001561	Denver			09/13/2018		20,342	 n	n		,)	n	n	20,342		 n	n	0 N
901001562	Birmingham	AL		08/20/2018		54,987	 0	0)	0	0	54,987	54,987	 0	0	0
901001563	Gastonia	NC.		08/10/2018		33, 105	0	0		0	0	0	33, 105	33, 105	0	0	0
901001564	Boston	MA		08/13/2018		9,807	0	0		00	0	0	9,807	9,807	0	0	0
901001565	Boston	MA		08/13/2018		12,566	0	0		00	0	0	12,566	12,566	0	0	0
901001566	Boston	MA		08/13/2018		19,805	0	0		00	0	0	19,805	19,805	0	0	0
901001567	Boston	MA		08/13/2018			0	0		. <u>0</u>	<u>0</u>	0	18, 193	18,193	0	ļ0	0
901001570 901001571	Frederrick Greenwood Village	MD		07/30/2018 06/29/2018		87,056 .46,187	0	0		0	0	0	87,056 46,187	87,056 . 46,187	0	0	0
901001577	Minneapolis	MN		08/29/2018		22,919	 n	u		, 0		0	22,919	22,919	 n	n	
901001577	Murfressboro	TN		08/29/2018		16,697	ں ۱	n		,)	n	n	16,697		ں۔۔۔۔۔۔ ۱	n	n
901001583	Naperville	IL.		08/27/2018		23,068	0	0		0	0	0	23,068	23,068	0	0	0
901001584	Louisville	КҮ.		08/24/2018		20,729	0	0		0	0	0	20,729	20,729	0	0	0
901001585	Richboro	PA		09/20/2018		34,472	0	0) 0	0	0	34,472	34,472	0	0	0
901001586	Richboro	PA		09/20/2018		11,630	0	0		00	0	0	11,630	11,630	0	0	0
901001599	Draper	UT		10/24/2018		60,376	0	0	0	00	0	0	60,376	60,376	0	0	0
901001602	Morristown	NJ.		10/10/2018		21,985	0	0		0 0	0	0	21,985	21,985	0	0	0
901001606	Sterling	VA		10/16/2018		31, 189	0	ļ0	ļ		ļ0	ļ0	31, 189	31, 189	0	ļ0	ļ0 l
901001607	. American Fork	UT		10/15/2018		31,365	0	0		0	0	0	31,365	31,365	0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
901001609	Denver	.00.		12/06/2018	12,041			0	0	0	0	12,041	12,041	0	0	0
901001610	Jacksonville	FL		10/18/2018	117,696	0	0	0	0	0	0	117,696	117,696	0	0	0
901001611	League City	TX		11/06/2018				0	0	0	0	44,529	44,529	0	0	0
901001613	Bellingham	WA		11/19/2018			L	0	0	0	0	78,439	78,439	0	0	0
901001614	San Diego	CA		10/19/2018	6,669		0	0	0	0	0	6,669	6,669	0	0	0
901001615 901001617	Tucson Westminster	AZ		11/08/2018				0		0	0	16,351 7,898	16,351 7,898	0	0	0
901001618	Houston	TX		01/29/2019	16.095			0	٥٥	0		16.095	16.095		٥	
901001620	Mt. Olive	NJ		12/04/2018	19.092		0	0	0	0	0	19,092	19,092	0	0	0
901001621	Wheaton	IL		11/13/2018	23,768			0	0	0	0	23,768	23,768	0	0	0
901001622	Southampton	NY		12/10/2018	89, 121	0		0	0	0	0	89, 121	89, 121	0	0	0
901001623	Denver	00_	ļ	12/21/2018	16,401		· 0	0	0	0	0	16,401	16,401	0	0	0
901001624	Arbutus	MD	·	01/15/2019			<u>0</u>	0	0	<u>0</u>	0	16,277	16,277	0	0	0
901001633	Deerfield Beach	FL		11/29/2018	37,044			<u>0</u>	0	0	0	37,044	37,044	0	0	0
901001637 901001639	Reno	NV WΔ		02/06/2019				0	0 n	0	0		49, 157 22, 375	0 n	0	0
901001641	Matthews	NC:	ļ	02/21/2019	62,736		n	n	ں ۱	n	n	62.736	62.736	n	o	n
901001644	Mettawa	IL		01/10/2019		0	0	0	0	0	0	84,837	84,837	0	0	0
901001645	Las Vegas	.NV		02/20/2019	12,020	0		0	0	0	0	12,020	12,020	0	0	0
901001646	Richmond	VA		02/21/2019	111,736		c	0	0	0	0	111,736	111,736	0	0	0
901001647	San Diego	CA		12/18/2018	68,664		0	0	0	0	0	68,664	68,664	0	0	0
901001648	Denver	00		12/28/2018				0	0	0	0	42,293	42,293	0	0	0
901001701 901001702	Westminster Yakima	COWA	· · · · · · · · · · · · · · · · · · ·	12/27/2018			0	0	0	0	0	33,586	33,586	0	0	0
901001704	Spanish Fork	UT		02/07/2019					٥٥		0			0	٥	0
901001709	Shirley	NY		01/29/2019	31,255		0	0	00	0	0	31,255	31.255	0	0	0
901001710	Arlington Heights	İL		01/15/2019	16,878			0	0	0	0	16,878	16,878	0	0	0
901001712	Port land	OR		02/06/2019	21,203	0	0	0	0	0	0	21,203	21,203	0	0	0
901001722	Dubois	PA		02/12/2019	24, 134		a	0	0	0	0	24, 134	24, 134	0	0	0
901001723	0'Fallon	MO	·	03/04/2019	73,465			0	0	0	0	73,465	73,465	0	0	0
901001724 901001725	New York	NYNY	· · · · · · · · · · · · · · · · · · ·	02/27/2019			0	0	0	0	0	19,291	19,291	0	0	0
901001726	Kingston	NY		02/27/2019					٥٥		0	15,474	29,827	0		0
901001728	Arlington Heights	II		04/15/2019	18,126		0	0	00	0	0	18,126	18,126	0	0	0
901001736	Salt Lake City	UT.		04/25/2019	26,424		C	0	0	0	0	26,424	26,424	0	0	0
901001737	Linthicum Heights	MD		03/27/2019	47 , 173		0	0	0	0	0	47,173	47, 173	0	0	0
901001745	Conshohocken	PA		03/08/2019	95,365		0	0	0	0	0	95,365	95,365	0	0	0
901001746	Naperville	IL	}	03/19/2019	94,616		<u>0</u>	0	0	0	0	94,616	94,616	0	0	0
901001747 901001748	Willowbrook	IL		03/19/2019				<u>0</u>	0	0	0	16,260	16,260	0	0	0
901001748	Chicago Carlsbad	IL		03/12/2019					 n	0	0 n	15,404 64,239		u		U
901001749	Lancaster	PA	ļ	03/26/2019			n	n	ں ۱	n	n	286,793	286,793	n	o	n
901001752	Branford	CT.		03/13/2019		0			0	0	0		75, 193	0	0	0
901001753	Carlsbad	CA		02/28/2019		0	0	0	0	0	0	33,714	33,714	0	0	0
901001754	Roseville	MN	ļ	04/10/2019	31,951		C	0	0	0	0	31,951	31,951	0	0	0
901001755	Denver	00	}	04/15/2019			<u>0</u>	ļ0	0	0	0	17,734	17,734	0	0	0
901001757 901001758	Manchester Huntersville	NH		03/27/2019 04/08/2019				<u>0</u>	0	0	0	112,929 45,867	112,929	0	0	0
901001760	Durham	NCNC		04/08/2019					 n	0 n	0 n	45,867	45,867	u		U
901001760	Copperas Cove	TX		03/29/2019			n	n	ں ۱	n	n	70,312	70,312	n	 n	n
901001762	Weymouth	MA		04/01/2019				0	0	0	0	16,004	16,004	0	0	0
901001765	Sparta	NJ.		08/14/2019	100,225	0	0	0	0	0	0	100,225	100,225	0	0	0
901001767	St Paul	MN	ļ	04/15/2019	62,682		c	0	0	0	0	62,682	62,682	0	0	0
901001769	Brighton	00	ļ	04/11/2019	20,792		ļ0	0	0	0	0	20,792	20,792	0	0	0
901001771	Upper Marlboro	MD		05/15/2019			<u>0</u>	0	0	0	0	56,921	56,921	0	0	0
901001772 901001773	Mayfield Richmond	OH. VA	·	04/09/2019	23,850		0	0	0	0	0	23,850 83,508	23,850	0	0	0
901001778	Ellicott City	VAMD	·	05/08/2019	15,906				 n	n	0 n	15,906	15,906	u	 n	0 n
901001779	Chaska	MN		05/08/2019			0	0	٥٥	0	0	26,562	26,562	0	0	0
901001780	Carlsbad	CA		03/15/2019	34.419	0	0	0	0	0	0	34,419	34,419	0	0	0

SCHEDULE B - PART 3

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

	T		Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter 4 5 6 7 Change in Book Value/Recorded Investment													
1	Location		4	5	6 7		Chang					14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investr			Year's Other-		Total		Investment		Foreign		
					Exclud			Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_	Accru			Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
901001781	Westminster	00		04/11/2019		8,030	.00	0) 0	0	0	18,030	18,030	0	0	0
901001782 901001783	Queen Creek Everett	AZWA.	· · · · · · · · · · · · · · · · · · ·	05/23/2019 05/06/2019		54,742 5,047	.00	0	0		0	54,742 15,047	54,742 15,047	0	0	0
901001785	Gahanna	OH.	·	08/20/2019		1,778	.00	0	,		0	21,778	21,778	0	0	٥
901001788	Frankfort	IL		08/30/2019		0,726	0 0	0	0	0	0	10,726	10.726	0	0	0
901001789	Prosper	TX		06/19/2019		2,658	.00	0)	0	0	92,658	92,658	0	0	0
901001790	Ft Worth	TX		08/02/2019		0,759	.00	0	00	00	0	50,759	50,759	0	0	0
901001791	Grand Prairie	TX		07/12/2019		52,294	.00	0)	00	0	52,294	52,294	0	0	0
901001792 901001793	Lenoir	NC		06/27/2019 05/16/2019		54,322 27.412	.00	0	0		0	54,322 27,412	54,322	0	0	0
901001793	Jacksonville	FI		05/16/2019		14.446	0	0 n	,	,n	n	27,412		0 n	n	0 n
901001799	Draper	UT		06/04/2019		8,953	.0 [0	0	0	0	18,953	18,953	0	0	0
901001803	Wilsonville	OR		06/28/2019		9,391	.00	0)	0	0	59,391	59,391	0	0	0
901001806	Denver	00		08/06/2019		5,701	.0 0	0)	0	0	45,701	45,701	0	0	0
901001826	Minneapolis	MN		11/07/2019		7,573	.0	0) <u>-</u>	·0	0	37,573	37,573	<u>0</u>	0	0
901001835	West Columbia San Rafeal	SC.		11/27/2019		9, 135 8, 432	.0 0	0	, 0	0	0	29, 135	29, 135	0	0	0
901001840	Dallas			11/18/2019		2,001	.0	0)		0	32,001	32,001	0	0	0
901001841	Mesa	AZ		12/27/2019		8,691	0 0	0	0	0	0	38,691	38,691	0	0	0
901001842	Phoenix	AZ		11/27/2019		4, 192	.00	0) [0	0	24, 192	24, 192	0	0	0
901001843	Virginia Beach	VA		03/06/2020		0,274	.00	0)	00	0	30,274	30,274	0	0	0
901001844	Bellevue	WA		12/11/2019		6,547	.00	0)	00	0	106,547	106,547	0	0	0
901001851 901001853	Colorado Springs	00		12/16/2019		54,294 2,719	.0 0	0	0	00	0	54,294 12,719	54,294 12,719	0	0	0
901001855	Tequesta	FL		01/07/2020 01/13/2020		0, 139	.00	0	,			30,139		0	0	٥
901001856	Brighton	CO		12/23/2019		6.717	0 0	0	0	0	0	66.717	66.717	0	0	0
901001857	Timonium	MD		12/31/2019		3,528	.00	0)a	0	0	53,528	53,528	0	0	0
901001858	Grand Forks	ND		01/29/2020		52,639	.00	0)	00	0	52,639	52,639	0	0	0
901001865	Gilbert	AZ		02/27/2020		7,676	.00	0)	00	0	177,676	177,676	0	0	0
901001867 901001870	Streamwood Gaithersburg	IL	· · · · · · · · · · · · · · · · · · ·	02/10/2020		5,764 14,955	.00	0	0		0	45,764 .44,955	45,764 44,955	0	0	0
901001871	Branford	MD.		02/04/2020		60,054	00	0)	0	0	60,054	60,054	0	0	0
901001872	Houston	TX		03/20/2020		8,240	.00	0	0	0	0	68,240	68,240	0	0	0
901001884	South Jordan	UT		03/05/2020		5,741	.00	0	0	00	0	25,741	25,741	0	0	0
901001886	Kent	WA		04/08/2020		5,024	.00	0	00	0	0	15,024	15,024	0	0	0
901001887	Sugar land	TX		07/24/2020		8,524	.0 0	0	0	0	0	18,524		0	0	0
901001890	Yaphank Farmingdale	NY NY		04/09/2020 07/02/2020		94, 142 16, 261	.0	0	١٠			194, 142	194, 142	0		
901001893	Geneva	IL		07/02/2020		16,201	0 0	0	,	0	0			0	0	
901001894	Towson	MD.		04/09/2020		2,790	.0 [0	0) [0	0	22,790	22,790	0	0	0
901001898	Windsor Mill	MD.	ļ	04/17/2020		5,746	.0 0	0)	0	0	35,746	35,746	0	0	0
901001902	Norfolk	VA		04/23/2020		3,614	.0	0) Q	ļ0	0	23,614	23,614	0	0	0
901001903 901001904	San Rafael	CA		05/27/2020 05/01/2020		52,395 69.329	.0 0	0	, <u>0</u>		0	52,395 69.329	52,395	0	0	0
90 100 1904	Owings Mills			05/01/2020		9,329	.0	0 n	,	,	0 n		19.644	0 n	n	u
901001918	Tacoma	WA		10/08/2020		3,079	.0) [0		43,079	43,079	o		0
901001920	Manassas	VA		07/15/2020		5,091	.00	0)	0	0	95,091	95,091	0	0	0
901001922	Plano	TX		07/24/2020		8,766	.0 0	0)	0	0	28,766	28,766	0	0	0
901001924	Delray Beach	FL		07/27/2020		8,964	.0 0	0)	· 0	0	28,964	28,964	0	0	0
901001926 901001927	Colorado Springs Louisville	00		07/30/2020 08/05/2020		4,482 2,978	.0 0	0	, 0	0	ļ0	14,482	14,482	0	ļ0	0
901001927	Hauppauge	NY		08/05/2020		21,855	0	0 n	, , , , , , , , , , , , , , , , , , , ,	n	n	22,978	22,978	0 n	n	0 N
901001930	Brea	CA.		09/04/2020		6, 168	.0	0) [0	0	16,168	16,168	0	0	0
901001931	Port St. Lucie	FL		08/13/2020		6,382	.0	0)	0	0	6,382	6,382	0	0	0
901001933	Reno	NV		02/25/2021		9,286	.00	0)	0	0	99,286	99,286	0	0	0
901001934	St Louis			09/29/2020		4, 136	.0	0) <u>-</u>	·0	0	24, 136	24, 136	0	0	0
901001936 901001937	Bowie	MD		07/30/2020		7, 163 31, 144	.0 0	0	, 0	0	0	147, 163	147, 163	0	0	0
901001937	Chicago Heights			12/17/2020		19,252	0	n	,	,	n		19,252	n	n	U
901001939	Bronx	NY		09/14/2020		7.830	0 0	0	0	0	0	17.830	17.830	0	0	0

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

				Showing /	All Mortgage Loans DIS	<u>POSED, Tr</u> ans										
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3			Book Valu	_	9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other-		Total		Investment		Foreign		
					Excludin		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea	r (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
901001940	Leesburg	VA		11/18/2020		896	00	0	0	00	0	45,896	45,896	0	0	0
901001941	Brownsburg	IN		11/24/2020	17	162	00	0	0	0	0	17, 162	17, 162	0	0	0
901001942	. Itasca	SC SC		12/15/2020		936	0	0	0	00	0	19,936	19,936	0	0	0
901001943 901001945	Greenville	SU		10/27/2020	97) 0		0	0	0		27,211	0	0	0
901001946	Provo	UT		12/03/2020	81		0	0	0	0	0	81,093	81,093	0	0	0
901001947	Little Rock	AR		01/29/2021	30		0	0	0	00	0	30,678	30,678	0	0	0
901001948	Yakima	WA		12/07/2020		355	0	00	0	0	0	29,355	29,355	0	0	0
901001950	. Matawan	NJ		12/08/2020	24		00	00	0	0	0	24,649	24,649	0	0	0
901001951	Parsippany	NJ.		12/16/2020		868	0	0	0	0	0	24,868	24,868	0	0	0
901001952 901001953	. Woodridge Cantonsville	IL		12/17/2020 12/02/2020	27	229	٥	0	0	0	0	27,229 67,718	27,229 67,718	0	0	0
901001954	Beachwood	OH		06/10/2021)	,	0	,o	n	58,370		n	n	n
901001956	Florence	NJ		12/29/2020	93) [0	0	0	0	0	93,107	93,107	0	0	0
901001959	Hartsdale	NY		01/29/2021	185	248	0	00	0	0	0	185,248	185,248	0	0	0
901001961	Pharr	TX		03/04/2021	32	659	00	0	0	00	0	32,659	32,659	0	0	0
901001962	. Pharr	TX	ļ	04/15/2021	57		0 0	ļ0	0	0	0	57,590	57,590	0	0	0
901001964 901001965	Lake Placid	FL		12/30/2020 02/05/2021		424	0	00	0	00	0	9,424	9,424	0	0	0
901001966	Fair Haven	NJ WA		02/05/2021		995	0	0	0	0	0	6,995	6,995	0	0	0
901001968	Phoenix	Δ7		04/15/2021	11)	0		0		11,720	11,720		0	0
901001969	Crystal Lake	IL		02/26/2021		019	0	0	0	0	0	29,019	29,019	0	0	0
901001970	Lynnwood	WA		03/04/2021	40	438	0	0	0	00	0	40,438	40,438	0	0	0
901001971	Little Elm	TX		02/16/2021		587	00	00	0	00	0	25,587	25,587	0	0	0
901001972	. Westport	CT		04/28/2021	61		00	0	0	00	0	61, 175	61,175	0	0	0
901001975 901001977	. Tucson	AZ		02/19/2021 04/19/2021		906) 0	0	0	0	0	85,906	85,906	0	0	0
901001979	Owings Mills	MD		04/13/2021	36)	0		0	0	36.574	36.574	0	0	0
901001988	Concord	NC		05/04/2021	25		0	0	0	0	0	25,987	25,987	0	0	0
901001990	. Clifton	NJ		04/30/2021	146	572	00	0	0	0	0	146,572	146,572	0	0	0
901001991	. Chicago	IL		05/21/2021		139	00	0	0	0	0	18,139	18, 139	0	0	0
901001995	. Commerce City	00		05/07/2021		150	0 0	00	0	00	0	15, 150	15, 150	0	0	0
901001996 901001997	Palantine	VA		06/25/2021	31	489) 0	0	0	0	0	31,489	31,489	0	0	0
901002003	Lincolnton	NC		04/22/2021	25)	0	0	0	0	25,639	25,639	0	0	0
901002004	Reno	NV.		08/06/2021	73		0	0	0	0	0	73,870	73,870	0	0	0
901002006	Northglenn	CO		06/15/2021	71		0	0	0	0	0	71,206	71,206	0	0	0
901002008	Fresno	CA		05/13/2021		336) 0	00	0	0	0	37,336	37,336	0	0	0
901002015 901002018	Springfield Spring Park	MO		08/09/2021 05/26/2021	37		0	0	0	. 0	0	37,974	37,974	0	0	ļ0
901002018	Shawnee	KS		05/26/2021		674	۱	,u	u	,u	0 n		21,774		U	n
901002022	Middle River	MD		06/10/2021) [n	0		n	0	133,075	133,075	0		0
901002023	Warminster	PA		06/11/2021	51	667	0	0	0	0	0	51,667	51,667	0	0	0
901002026	Bowie	MD		06/16/2021	74	868	0	00	0	0	0	74,868	74,868	0	0	0
901002027	Cuyahoga Falls	OH	ļ	07/14/2021		403	0	0	0	0	0	12,403	12,403	0	0	0
901002028	Lakewood	00		05/26/2021	36	841 578	0	0	0	0	0	36,841	36,841	0	0	0
901002030 901002031	. Mundelein	NY		06/22/2021 07/14/2021			٥		0	,0	0	25,578	25,578	0	0	0
901002034	High Point	NC NC		06/21/2021)	0	0	0	0	24, 123	24, 123	0	0	0
901002035	Brevard	NC		06/24/2021	43	861	0	0	0	00	0	43,861	43,861	0	0	0
901002036	Raleigh	NC		06/17/2021		580	0	0	0	0	0	73,580	73,580	0	0	0
901002037	. Holly Springs	NC.		06/17/2021	54		0 0	0	0	0	0	54,287	54,287	0	0	0
901002038	. Raleigh	NC.		06/17/2021	20		0	0	0	0	0	20,190	20,190	0	0	0
901002039 901002041	Sanford	NC		06/17/2021	24	086	٥٥	0	0		ļ0	24,676	24,676	0	0	0
901002044	Amartillo	TX		10/28/2021		325)	0	0	0	0	80,325	80.325	0 0	0	0
901002045	Frisco	TX.		09/03/2021			0	0	0	00	0	55,501	55,501	0	0	0
901002048	. Vancouver	WA		06/28/2021	115	891	0	0	0	0	0	115,891	115,891	0	0	0
901002053	League City	TX		06/30/2021	30	399	00	0	0	0	0	30,399	30,399	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired		Prior Year	(Decrease)		Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
		State	Type	08/26/2021	Date	15.800	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	15,800 .	15,800	Dispusai	Disposai	Disposai
901002057 901002058	Davenport Davenport	IA		08/26/2021		12.748	٥	0		0	0	0	12,748	12,748		٠٥	0
	Spanish Fork	IIT		08/06/2021		67.539	٥	0			0	0	67.539	67.539			
901002061	Las Venas	NV		08/25/2021		54,864	0	0		0		0	54,864	54,864			0
	White Settlement	TX		08/31/2021		44.088	0	0	0	0	0	0	44,088	44.088	0	0	0
	Henderson	.NV		07/29/2021		124.750	0	0	0	0	0	0	124,750	124,750	0	0	0
901002067	Sparks	NV		08/19/2021		37,576	0	0	0	0	0	0	37,576	37,576	0	0	0
901002069	Chicago	IL		08/27/2021		10,719	0	0	0	0	0	0	10,719	10,719	0	0	0
901002070	Chicago	IL		08/27/2021		11,910	0	0	0	0	0	0	11,910	11,910	0	0	0
901002098	Puyallup	WA		11/22/2021		93,317	0	0	0	0	0	0	93,317	93,317	0	0	0
00.002.02	Baltimore	MD	· · · · · · · · · · · · · · · · · · ·	11/24/2021		28,059	0	0	0	0	0	0	28,059	28,059	0	0	0
00 1002 10 1	Waunakee	WI		12/09/2021		28,606	0	0	0	0	0	0	28,606	28,606	0	0	0
	Brookfield	LWI		12/09/2021		47,467 48,467	0	0	0	0	0	0	47,467	47,467	0	0	0
901002106 901002107	Sprindfield		·····	12/22/2021 01/21/2022		48,467	0	0	0	0	0	0		48,467 66.964	0	0	0
901002107	Sachse	TV		01/27/2022			٠٥	0	0	0	0	0	6.025	6.025		٠٥	0
	Orland Hills	II	·	01/20/2022			٥				0		21.604	21,604	0	٠	0
				1/ 20/ 2022		39,960,313		0					40,054,906	40,054,906			
0299999. Mortgages with	i partiai repayments						0	0	0	0	0	0			0	0	0
0599999 - Totals						61,495,667	0	0	0	0	0	0	61,590,260	61,590,260	0	0	0

		Showing Oth	er Long-Term Inve	sted Assets ACQUIRED AND AD	DITIONS MAD	DE During th	e Current	Quarter				
1	2	Location	•	5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-	Date	Туре	Actual Cost	Additional		Commitment for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
	Advent International GPE IX Limited Partnership	Cayman Islands		International GPE IX Limited Partnership		05/17/2019			4,736,725		12,296,705	0.525
	AEA Investors Fund VII LP	Cayman Islands		restors Fund VII LP		07/01/2019	32		8,742,796		10,205,593	0.914
	AG Credit Solutions Fund, L.P	Dover		lit Solutions Fund, L.Pe Financial Services Fund IV L.P		02/03/2020	3		1,200,000 3,118,585		4,065,068 4,491,737	1.060 1.181
	Atlantic Street Capital IV, L.P.	Wilmington		c Street Capital IV, L.P.		02/19/2019	3		1,000,754		9,739,919	6.126
	BID II Note Issuer L.P.	Cayman Islands		Note Issuer L.P.		08/07/2020			168,061		1,112,219	17.000
	Blackstone Capital Opportunities Fund IV LP	Wilmington	DEBlacks	one Capital Opportunities Fund IV LP		07/31/2020	2		139		17,061,670	0.483
	Blackstone Growth L.P.	Wilmington		one Growth L.P.		07/17/2020			1,216,335		5,607,386	0.321
	Blackstone Life Sciences Yield L.P.	Wilmington		one Life Sciences Yield L.P.		03/25/2022	2	750,000			14,250,000	1.000
	DI 1.1. T. 11. 1.0. 1.11. 5.1/2. 2.1. 11.1.	W:1 : 4		one Tactical Opportunities Fund (Songs Co-Inves	1)	00 (40 (0000		0.040.555			0 700 555	
	Blackstone Tactical Opportunities Fund (Songs Co-Invest) L.P. Blackstone Tactical Opportunities Fund III L.P.	Wilmington	DEL.P DE Blacks	tone Tactical Opportunities Fund III L.P.		02/18/2022	33	3,240,000	1.682.811		6,760,000 9.312.186	2.500
	Brookfield Infrastructure Fund IV-B	Wilmington		eld Infrastructure Fund IV-B		03/01/2019						0.096
	Clarion Investors III. LP	Cayman Islands		Investors III. LP		03/01/2019	3		1.674.295		11.480.991	3.101
	Eastern Bell Capital Fund I, L.P.	Cayman Islands		Bell Capital Fund I, L.P.		01/16/2019	1		136.986		295.186	2.727
	Further Global Capital Partners, L.P.	Cayman Islands	Fur ther	Global Capital Partners, L.P.		09/30/2019	3		1,470,393		6,418,961	4.568
	GENSTAR CAPITAL PARTNERS VII LP	Wilmington		CAPITAL PARTNERS VII LP		10/01/2015			209,431		420,658	1.273
	Genstar Capital Partners X, L.P.	Wilmington		Capital Partners X, L.P.		05/01/2021	3		351,362		30,130,095	0.456
	GOODE PARTNERS CONSUMER FUND III	Wilmington		ARTNERS CONSUMER FUND		12/29/2015	3		4,472,168		1,340,188	6.316
	Great Point Partners III, L.P	Wilmington		Point Partners III, L.Pital Opportunities Fund III, L.P.		05/31/2019 09/22/2016	2		1,322,174 18,298		6, 191, 500 6, 191, 739	5.316
	GTCR Fund XIII LP	Wilmington		ind XIII LP		10/27/2020	3		1,712,774			0.387
	Hellman & Friedman Capital Partners X, L.P.	Cayman Islands		& Friedman Capital Partners X, L.P.		11/24/2021	3		11,005,661		11,827,515	0.234
	Insight Partners XII. L.P.	Cayman Islands		Partners XII. L.P.		07/15/2021	3		1,700,000		9,350,000	0.100
	Joy Capital Opportunity, L.P.	Cayman Islands		ital Opportunity, L.P		11/29/2018			137,615			2.884
	Kinderhook Capital Fund 7, L.P.	Wilimington		ook Capital Fund 7, L.P		02/28/2022		1,404,566			28,478,670	0.731
	L Catterton Growth IV, L.P.	Wilmington		rton Growth IV, L.P.		09/22/2021	3		995,789		6,745,022	1.907
	Levine Leichtman Capital Partners VI, L.P.	Wilmington		Leichtman Capital Partners VI, L.P Partners IX, L.P.		06/21/2018			560,417 2.188.138		4,987,555 4,419,820	0.557
	Nautic Partners IX, L.P. Nautic Partners X. L.P.	Wilmington		Partners IX, L.P.		03/12/2019	3	2.607.588	2, 188, 138		4,419,820	1.308
	NB Secondary Opportunities Fund V LP	Newark		ndary Opportunities Fund V LP		01/01/2021		2,007,300	400.000		19.337.500	1.040
	NB Select Opportunities IV LP	Newark		ect Opportunities IV LP		03/05/2021	3		13,800,000		10,200,000	7.152
	New Enterprise Associates 16, L.P.	Wilmington		erprise Associates 16, L.P.		05/17/2017	11		400,000		2,500,000	0.507
	New Enterprise Associates 17, L.P.	Wilmington		erprise Associates 17, L.P.		07/01/2019			200,000		3,100,000	0.246
	New Enterprise Associates 18, L.P.	Wilmington		erprise Associates 18, L.P.		02/14/2022	1	350,000	425,000		9,225,000	0.290
	New Mountain Partners VI, L.P.	Wilmington		ıntain Partners VI, L.P.		04/21/2020	3		2,865,970		19,870,523	0.318
	Newstone Capital Partners III, L.P. Newstone Capital Partners IV, L.P.	Wilmington		ne Capital Partners III, L.P		12/27/2016	2		6, 108 2, 025, 291		1,466,280 15,365,450	2.610 2.527
	North Castle Partners VII, L.P.	Wilmington Wilmington		e Capitai Parthers IV, L.P. Castle Parthers VII, L.P.		12/27/2018	2		2,025,291		9,264,778	7.401
	Oaktree Opportunities Fund XI. L.P.	Cavman Islands		Opportunities Fund XI. L.P.		12/2//2018	2		3.000.000		9,204,778	0.233
	PA DIRECT CREDIT OPPORTUNITIES FUND II, L.P.	Wilmington		CT CREDIT OPPORTUNITIES FUND II, L.P.		05/15/2017	2		2,088		2,210,689	2.490
	PA Direct Credit Opportunities Fund III, L.P.	Wilmington	DE	ct Credit Opportunities Fund III, L.P.		05/29/2020	2		900,239		11,760,875	1.776
	Platinum Equity Capital Partners V, L.P.	Wilmington		m Equity Capital Partners V, L.P.		07/01/2019			799,800		2,728,282	0.380
	Silver Oak Services Partners III, L.P.	Wilmington		Oak Services Partners III, L.P.		11/21/2016	3		57,018		1,254,600	5.587
	SP Mars Investors L.P. Strategic Partners GP Solutions L.P.	Wilmington		Investors L.P.		12/20/2019	3	3.437.500	107,813		1,594,898	6.250
	Strategic Partners GP Solutions L.P. Strategic Partners Infrastructure III L.P.	Wilmington		ic Partners GP Solutions L.Pic Partners Infrastructure III L.P.		03/25/2022		, 4ა/ ,500	840.200		41,268,965	1.639
	Strategic Partners IX L.P.	Wilmington		ic Partners IX L.P.		12/22/2021	3		2.500.000		42.365.625	0.407
	Strategic Partners VIII L.P.	Wilmington		ic Partners VIII L.P.		03/14/2019			2,875,000		32,133,029	0.496
	Summit Partners Growth Equity Fund X-A, L.P.	Cayman Islands	Summit	Partners Growth Equity Fund X-A, L.P.		03/01/2019			2, 107, 878		14,589,709	1.322
	Tailwind Capital Partners III, L.P.	Wilmington	DETailwir	nd Capital Partners III, L.P.		09/26/2018			275,980		7,744,943	1.647
	Ten Coves Capital II, LP	Wilmington		es Capital II, LP		05/23/2018			71,907		225,628	1.031
	Thoma Bravo Discover Fund III, L.P.	Wilmington		ravo Discover Fund III, L.P.		05/29/2020	3		806,783		1,816,850	0.399
4000000 1 1 1	Thoma Bravo Fund XIV, L.P.	Wilmington	DEThoma E	ravo Fund XIV, L.P.		05/29/2020			2, 196, 685		1,463,940	0.358
	Venture Interests - Common Stock - Unaffiliated	I we recommended	DE Inc.	D 1511 D 1 171 D		00 (04 (00 10	_	11,789,654	87,936,084	0	561,476,723	XXX
	Blackstone Real Estate Partners IX L.P.	Wilmington	DEBlacks	one Real Estate Partners IX L.P.		03/01/2019			2, 170, 111		22, 181, 447	0.216

SCHEDULE BA - PART 2

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

		eneming ear		I III COLOG / LOCOLO / LO QOII LEB / LI IB / LB E								
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
	Strategic Partners Real Estate VII L.P.	Wilmington	DE	Strategic Partners Real Estate VII L.P.		05/20/2019			4,031,652		21,220,018	2.364
2199999. Joint	Venture Interests - Real Estate - Unaffiliated							0	6,201,763	0	43,401,466	XXX
2499999. Joint	Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	XXX
	lus Debentures, etc - Unaffiliated							0	0	0	0	XXX
4899999. Tota	l - Unaffiliated							11,789,654	94, 137, 847	0	604,878,189	XXX
4999999. Tota	I - Affiliated	_	•	_		•		0	0	0	0	XXX
5099999 - Tota	als							11.789.654	94.137.847	0	604.878.189	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 i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/	-		Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other				Carrying					
									-	-	0 11 1	Change in				F			
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	\ I	Temporary	ized	Adjusted	Change in			Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
Idontinoation	Atlantic Street Capital IV, L.P.	Wilmington	DE	RETURN OF CAPITAL	02/19/2019	03/21/2022	930.232	orcasc)	71001011011	TilZCG	Other	11112)	Value	930.232	930.232		Diopodai	Diopodai	(264, 161)
	Blackstone Capital Opportunities Fund IV LP	"Timington		TILITIN OF CALLIAL	02/ 13/2013	00/21/2022						u							(204, 101)
	Bradication dupital opportunities rand iv El	Wilmington	DE	RETURN OF CAPITAL	07/31/2020	03/28/2022	77,682					0		77,682	77,682			0	22,727
	Blackstone Tactical Opportunities Fund III	- In this tige of the same of		THE TOTAL OF CHAPTER	0170172020	00/ 20/ 2022													
	L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	03/30/2022	79,289					0		79,289	79,289			0	(429,946)
	Dominus Capital Partners II. L.P.	Wilmington	DE	RETURN OF CAPITAL	09/30/2019	03/24/2022	49,815					0		49.815	49.815			0	78.786
	Dominus Capital Partners, L.P.	Wilmington	DE.	IMPAIRMENT	09/30/2019	03/31/2022		186,609		186,609		0						0	
	Eastern Bell Capital Fund I, L.P.	. Cayman Islands		RETURN OF CAPITAL	01/16/2019	01/12/2022	7,508							7,508	7,508			0	
	Further Global Capital Partners, L.P.	Cayman Islands		RETURN OF CAPITAL	09/30/2019	03/09/2022	344,825					0		344,825	344,825			0	110,080
	GCP II/III SPV, L.P.	. Wilmington	DE	RETURN OF CAPITAL	12/05/2017	03/28/2022	187,756					0		187,756	187,756			0	29,868
	Genstar Capital Partners IX, L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	03/30/2022	1,078,678					0		1,078,678	1,078,678			0	(80,764)
	Genstar IX Opportunities Fund I, L.P	Wilmington	DE	RETURN OF CAPITAL	07/08/2019	01/06/2022	623,340					0		623,340	623,340			٥	(14,875)
	GOODE PARTNERS CONSUMER FUND III	. Wilmington	DE	RETURN OF CAPITAL	12/29/2015	01/18/2022	5,752,818					0		5,752,818	5,752,818			Ω	(47,732)
	GSO Capital Opportunities Fund III, L.P	Wilmington	DE	RETURN OF CAPITAL	09/22/2016	03/30/2022	51,353					0		51,353	51,353			0	153,669
	GTCR (CC) Investment LP	. Dover	DE	RETURN OF CAPITAL	10/22/2020	03/14/2022	6,721,311					0		6,721,311	6,721,311			0	663,461
	GTCR Fund XII/A LP	Wilmington	DE	RETURN OF CAPITAL	05/01/2018	03/28/2022	1,318,030					۵		1,318,030	1,318,030			Ω	267,405
	IIF,L.P	. Wilmington	DE	RETURN OF CAPITAL	02/23/2017	03/29/2022	63,877					۵		63,877	63,877			Ω	171, 137
	Kinderhook Capital Fund V, L.P	. Wilmington	DE	RETURN OF CAPITAL	01/01/2018	03/03/2022	1,654,667					0		1,654,667	1,654,667			0	3, 173, 395
	M/C Partners VIII, L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	01/14/2022	837,955					٥		837,955	837,955			0	1,256,933
	NB Select Opportunities Fund II LP	Newark	DE	RETURN OF CAPITAL	09/20/2019	03/18/2022	644,000	ļ		ļ	ļ	0		644,000	644,000		ļ	ļ0	2,156,000
	NB Select Opportunities Fund III LP	Newark	DE	RETURN OF CAPITAL	01/14/2020	03/17/2022	2, 160, 000					٥		2, 160,000	2,160,000			۵	840,000
	NB Stratus Holdings LP	Newark	DE	RETURN OF CAPITAL	11/12/2021	01/14/2022	422,222					0		422,222	422,222			0	
	New Enterprise Associates 15, L.P.	Wilmington	DE	RETURN OF CAPITAL	03/31/2015	03/23/2022	222,315					0		222,315	222,315			0	645,981
	New Enterprise Associates 17, L.P.	Wilmington	DE	RETURN OF CAPITAL	07/01/2019	01/28/2022	70,903					0		70,903	70,903			ļ0	1,391
	New Mountain Partners VI, L.P	Wilmington	DE	RETURN OF CAPITAL	04/21/2020	03/28/2022	2,278					0		2,278	2,278		ļ	0	(129,846)

SCHEDULE BA - PART 3

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

				nowing Other Long-Term inve	toleu Assels	DISFUSE	J, Hallole	ieu oi ite								1	_		
1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized						Less		Exchange			
										Temporary	ized		Change in					T-4-1	
					Б.		Encum-	Valuation		Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized		1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	NGP XI Luxe Coinvest, L.L.C.	Dover	DE	RETURN OF CAPITAL	08/13/2018	03/22/2022	587,078					0		587,078	587,078			0	(172, 137)
	PA DIRECT CREDIT OPPORTUNITIES FUND II, L.P.																		
		Wilmington	DE	RETURN OF CAPITAL	05/15/2017	01/18/2022	24,207					0		24,207	24,207			0	151,059
		Wilmington	DE	RETURN OF CAPITAL	07/01/2019	03/18/2022	212,090					0		212,090	212,090			0	18,228
		Cayman Islands		RETURN OF CAPITAL	06/30/2016	03/14/2022	75,803					0		75,803	75,803			0	(23,632)
	SP Mars Investors L.P.	Wilmington	DE	RETURN OF CAPITAL	12/20/2019	02/03/2022	528, 125					0		528 , 125	528 , 125			0	(1,563)
		Wilmington	DE	RETURN OF CAPITAL	06/25/2018	02/03/2022	1, 186, 671					0		1, 186, 671	1, 186, 671			0	851, 123
		Wilmington	DE DF	RETURN OF CAPITAL	04/14/2020	03/31/2022	863,556					0		863,556	863,556				(468,825)
		Wilmington	DE DE	RETURN OF CAPITAL	12/22/2021	03/18/2022	151,070 5,000,000					D		151,070	5.000.000			u	(379, 132)
		Wilmington	DEDE	RETURN OF CAPITAL	05/29/2020	01/28/2022	76,349					u		5,000,000 76,349	76,349			u	
		Wilmington	DE	RETURN OF CAPITAL	05/26/2016	03/11/2022	9.206					ν		9 206	9.206				(3,460)
4000000 1-:-	THOMA DI GIO I GIO ATT, ETT.	mi iming con	DE	DETUNIN OF CAPITAL	03/20/2010	03/11/2022						u			,			<u></u>	
	t Venture Interests - Common Stock			T			32,015,009	186,609	0	186,609	0	0	0	32,015,009	32,015,009	0	0	0	9,749,516
		Wilmington	DE	RETURN OF CAPITAL	03/01/2019	03/02/2022	2,055,998					0		2,055,998	2,055,998			0	2,398,086
2199999. Join	t Venture Interests - Real Estate - Ur	naffiliated					2,055,998	0	0	0	0	0	0	2,055,998	2,055,998	0	0	0	2,398,086
												0						0	
2399999. Join	it Venture Interests - Mortgage Loans	- Unaffiliated					0	0	0	0	0	0	0	0	0	0	0	. 0	0
												0						0	
2499999. Join	t Venture Interests - Mortgage Loans	- Affiliated					0	0	0	0	0	0	0	0	0	0	0	0	0
	gg							_		-	_	0					_	0	+
2799999 Suri	olus Debentures, etc - Unaffiliated				F	·	n	n	n	n	n	n	n	n	n	n	n	n	n
	al - Unaffiliated						04 074 007	100 000	0	100.000	0	0	0	04 074 007	04 074 007	0	0		10 147 000
							34,071,007	186,609	0	186,609	0	0	0	34,071,007	34,071,007	0	0	- 0	12, 147, 602
4999999. Tota							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Tot	als						34,071,007	186,609	0	186,609	0	0	0	34,071,007	34,071,007	0	0	0	12, 147, 602

		, , , , , , , , , , , , , , , , , , , ,	Show All	ong-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Modifier and SVO Administrative Symbol
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.914% 04/16/53	roreign	03/01/2022	Interest Capitalization	Olock		38,758	Dividends) 1.A
38376G-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-99 5.153% 10/16/49		03/01/2022	Interest Capitalization		111,006	111,006	0	1.A
	GOVERNMENT NATIONAL MORTGAGE GNMA_10-96 4.335% 07/16/50		03/01/2022	Interest Capitalization		122,075	122,075	0	1.A
	GOVERNMENT NATIONAL MORTGAGE 4.113% 08/16/50		03/01/2022	Interest Capitalization	-	82,908 86,010		ں۔۔۔۔۔۔ںں ۱) 1.A
38377J-4X-8	GOVERNMENT NATIONAL MORTGAGE A 5.418% 02/16/40		03/01/2022	Interest Capitalization		18,710	18,710	0	1.A
38378B-R8-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_12-142 2.633% 04/16/54		03/01/2022	Interest Capitalization		1,264	1,264	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_12-53 3.358% 04/16/52	[03/01/2022	Interest Capitalization	-	7,463	7,463	0	1.A
	GNMA_13-153 GOVERNMENT NATIONAL MORTGAGE A 2.869% 10/16/54		03/01/2022	Interest Capitalization) 1.A
	GNMA 14-92 GOVERNMENT NATIONAL MORTGAGE A 3.585% 05/16/54		03/01/2022	Interest Capitalization			37,844	0	1.A
38379K-EC-8	GNMA_15-29 GNMA_15-29 3.478% 09/16/55	[03/01/2022	Interest Capitalization	.	45,225	45,225	0	1.A
	GNMA_15_75 GOVERNMENT NATIONAL MORTGAGE A 3.482% 05/16/55		03/01/2022	Interest Capitalization		34, 192	34 , 192 100 . 158	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA 15-125 3.344% 07/16/55		03/01/2022	Interest Capitalization		179,771	179,771	0	1.4
	GOVERNMENT NATIONAL MORTGAGE A GMNA_15-107 3.335% 03/16/57		03/01/2022	Various			67,703	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-188 3.000% 07/16/57		03/01/2022	Various		49,496	49,496	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.389% 03/16/57		03/01/2022	Various		31,245 27,625	31,245 27,625	0	1.A 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA 17-1 3.000% 12/16/58		03/01/2022	Interest Capitalization		68.068	68.068	0	1.4
	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-22 2.995% 08/16/58		03/01/2022	Interest Capitalization		38,958	38,958	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.190% 09/16/58		03/01/2022	Interest Capitalization		113,374	113,374	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMa_17-41 3.000% 07/16/58		03/01/2022	Interest Capitalization Interest Capitalization		55,648 41,123	55,648 .41,123		1.A 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA 17-102 3.185% 12/25/58		03/01/2022	Interest Capitalization		85.952	85.952	0	1.4
	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-51 2.500% 05/16/59		03/01/2022	Various		23,457	23,457	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		03/01/2022	Various		42,886	42,886	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-20 3.050% 12/16/58		03/01/2022	Interest Capitalization) 1.A
	GOVERNMENT NATIONAL MORTGAGE AS SERIES 16-95 CLAS ZL 3.122% 08/16/58		03/01/2022	Interest Capitalization		218,778	218,778	0	1.A
38379U-DJ-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.877% 12/16/57		03/01/2022	Various		72,425	72,425	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-110 2.881% 05/16/58		03/01/2022	Interest Capitalization		24,049	24,049	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMa_16-24 3.452% 09/16/57		03/01/2022	Interest Capitalization		42, 135 60, 136	42 , 135 60 , 136	0	1.A
38379U-HT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-41 3.455% 06/16/57		03/01/2022	Various		90,811	90,811	0	1.A
38379U-RN-8	GNMA_16-70 GNMA_16-70	.	03/01/2022	Interest Capitalization		32,307	32,307	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.364% 04/16/58		03/01/2022	Interest Capitalization	-			0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMa_16-64A 3.392% 12/16/57		03/01/2022	Interest Capitalization					1.4
38379U-ZN-9	GOVERNMENT NATIONAL MORTGAGE AS GNMA_16-94 3.000% 12/01/57		03/01/2022	Interest Capitalization		111,141	111,141	0	1.A
	GOVERMENT NATIONAL MORTGAGE AS GNMA_16-96 3.122% 12/16/57	[03/01/2022	Interest Capitalization	.	26,952	26,952	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-81 2.500% 01/16/60	[03/01/2022	Interest Capitalization	-	54,675	54,675 134,430	0	1.A 1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.809% 04/16/54	1	03/01/2022	Interest Capitalization				0	1.4
38380J-G8-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-58 2.500% 12/16/57		03/01/2022	Interest Capitalization		110,749	110,749	0	1.A
38380J-NL-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-3 3.000% 05/16/59	. []	03/01/2022	Interest Capitalization	-	33,490	33,490	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA 18-28 2.776% 01/16/55		03/01/2022	Interest Capitalization	-	24,707 46,783	24,707 46,783	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 03/10/60		03/01/2022	Interest Capitalization		21,964	21,964	0	1.A
38380J-ZD-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.200% 11/16/59	.	03/01/2022	Interest Capitalization		71,416	71,416	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.009% 11/16/59	. [03/01/2022	Interest Capitalization		120,288	120,288	0	1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 08/16/60		03/01/2022	Interest Capitalization Interest Capitalization	-	41,646 48,705	41,646 .48,705	0) 1.A) 1.A
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 07/16/60	. []	03/01/2022	Interest Capitalization		48,705	41,439) 1.A
	ubtotal - Bonds - U.S. Governments					3,516,243	3,516,243	0	XXX
	EMPRESA DE ENERGIA DE BOGOTA S Series 144A 4.875% 05/15/30	C	01/07/2022	SANTANDER INVESTMENT		1.077.500	1,000,000	7 583	3 2.B FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10 NAIC
					Number of			Paid for Accrued	Designation, NAIC Designation Modifier and SVO Admini-
CUSIP Identification	Description	Foreign	Date	Name of Vander	Shares of	A atual Coat	Dor Volue	Interest and Dividends	strative
77586R-AL-4	Description ROMANIA (REPUBLIC OF) Series 144A 3.625% 03/27/32	Foreign	Acquired 01/19/2022	Name of Vendor	Stock	Actual Cost	Par Value5,000,000		Symbol 2.0 FE
M60170-AW-3	ISRAEL ELECTRIC CORP LTD Series 144A 3.750% 02/22/32	. C	01/19/2022	BARCLAYS CAPITAL INC		4,984,300	5,000,000		2.B FE
	ROMANIA (REPUBLIC OF) 144A - Pvt Hghly Mktble 3.000% 02/14/31	. C	01/11/2022	Various		4, 104, 100	4,100,000		2.C FE
	ubtotal - Bonds - All Other Governments					15, 134, 400	15, 100,000	58,158	XXX
3136A0-VF-1	FANNIE MAE FNMA 11-73 FNMA_11-73D		03/01/2022	Interest Capitalization		8,056	8,056	0	1.A
	FANNIE MAE FNNA_12-83 FANNIE MAE FNNA_12-83 2.500% 08/25/42	. []	03/01/2022	Interest Capitalization		3,008	3,008	0	1.A
	FANNIE MAE FNMA_15-40 3.500% 05/25/45	-	03/01/2022	Interest Capitalization					1.A
	FREDDIE MAC FHLMC 11-3960 FREDDIE MAC FHLMC 11-3960 3.500% 11/15/41		03/01/2022	Interest Capitalization		133,763	133,763	0	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		03/01/2022	Interest Capitalization		38,762		0	1.A
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013 3.500% 03/15/42	.	03/01/2022	Interest Capitalization		49,601	49,601	0	1.A
3137BK-HR-4	FREDDIE MAC FHLMC_15-4497		03/01/2022	Interest Capitalization		74,686	74,686	<u>0</u>	1.A
31395J-HV-1	FHLMC 2882 5.000% 11/15/34	- []	03/01/2022	Interest Capitalization		18,727 6,678	18,727 6,678	0	1.A
	FANNIE MAE FNMA 09-42 5.000% 06/25/39	.	03/01/2022	Interest Capitalization					1.A
31397Q-NQ-7	FANNIE MAE FNMA 11-9 3.500% 02/25/41	.	03/01/2022	Interest Capitalization		41,217	41,217	0	1.A
31397U-4L-0	FANNIE MAE FNMA 11-67 4.000% 07/25/41		03/01/2022	Interest Capitalization		62,389	62,389		1.A
	ubtotal - Bonds - U.S. Special Revenues					633, 138	633, 138	0	
	ADVANCE AUTO PARTS INC. 3.500% 03/15/32	.	03/01/2022	BANC OF AMERICA SECURITIES LLC		6,972,350	7,000,000		2.C FE
031162-DE-7	AMGEN INC 3.350% 02/22/32		02/17/2022	CITIGROUP GLOBAL MARKETS		4,987,800	5,000,000		2.A FE
04316J-AA-7 05329R-AA-1	ARTHUR J GALLAGHER & CO 2.400% 11/09/31	- [02/03/2022	Various		9,505,480 4,991,750	10,000,000 5,000,000		2.B FE 2.C FE
	BOARDWALK PIPELINES LP 3.600% 09/01/32	-1	02/23/2022	BARCLAYS CAPITAL INC		4,991,750	5,000,000		2.6 FE
	BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/31	.	01/20/2022	WELLS FARGO BANK		7,943,188			2.0 FE
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		03/14/2022	J.P. MORGAN SECURITIES INC		4,931,550	5,000,000	0	2.C FE
	CBRE US CORE PARTNERS REIT OPE CBRE US CORE PARTNERS REIT OPE 2.680% 01/07/32	. []	01/06/2022	J.P. MORGAN SECURITIES INC		13,000,000	13,000,000		2.B Z
	CBRE US CORE PARTNERS REIT OPE CBRE US CORE PARTNERS REIT OPE 2.830% 01/07/34	· [01/06/2022	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000		2.B Z
	CAHGU ATHCHAFT MANAGEMENT INC Series 144A 4.750% 02/01/28		03/22/2022	Suntrust Banks Inc BANC OF AMERICA SECURITIES LLC		1,955,000 4,708,250	2,000,000 5,000,000		3.0 FE 2.B FE
	SUNAMERICA INC 3.900% 04/05/32		03/31/2022	J.P. MORGAN SECURITIES INC		4,992,600	5,000,000		2.B Z
21871X-AJ-8	SUNAMERICA INC 4.350% 04/05/42	.	03/31/2022	GOLDMAN SACHS & CO		2,999,190	3,000,000	0	2.B Z
23345M-AC-1	DT MIDSTREAM INC 144A - Pvt Hghly Mktble 4.300% 04/15/32		03/30/2022	J.P. MORGAN SECURITIES INC		9,986,200	10,000,000		2.C FE
	DOLLAR TREE INC 2.650% 12/01/31		01/24/2022	BARCLAYS CAPITAL INC		4,887,700	5,000,000		2.B FE
	EL PASO NATURAL GAS Series 144A 3.500% 02/15/32	- [}	02/08/2022	J.P. MORGAN SECURITIES INC		4,999,200 4,695,800	5,000,000 5,000,000		2.B FE
	FIDELITY NATIONAL INFORMATION FIDELITY NATIONAL INFORMATION 3.100% 03/01/41	· []	02/03/2022	LOTTIGROUP GLOBAL MARKETS		4,563,900	5,000,000		2.B FE
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY 4.000% 03/25/32		03/23/2022	BANC OF AMERICA SECURITIES LLC		7,978,480	8,000,000		2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY 4.500% 03/25/52	. [03/23/2022	Various		14,634,150	15,000,000	0	2.B FE
361448-BJ-1	GATX CORP GATX CORPORATION 3.500% 06/01/32	. []	03/21/2022	Various		9,844,200	10,000,000		2.B FE
37045X-DS-2	GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/32	- []	01/28/2022	Various		7,922,130 4,940,500	8,000,000 5,000,000		2.0 FE 2.B FE
	GENUINE PARIS CO GENUINE PARIS COMPANY 2.750% 02/01/32 GROUP 1 AUTO INC Series 144A 4.000% 08/15/28	-	01/06/2022	J.P. MURGAN SECURITIES INC		4,940,500			3.B FE
	TTR CONCESSION CO LLC 3.910% 03/17/42		03/22/2022	Soc Gen		3,000,000	3,000,000	0	
49446R-AZ-2	KIMCO REALTY CORP KIMCO REALTY CORPORATION 3.200% 04/01/32	.	02/15/2022	CITIGROUP GLOBAL MARKETS		9,916,900	10,000,000	0	2.A FE
502120-AD-9	LP 1A REIT INC 2.720% 01/10/32		01/10/2022	PNC CAPITAL MARKETS		20,000,000	20,000,000	0	2.A Z
	LION INDUSTRIAL PROPERTIES LP 3.140% 03/03/32		03/03/2022	BANC OF AMERICA SECURITIES LLC		28,000,000	28,000,000		2.A Z
548661-EF-0	LOWES COMPANIES INC LOWES COS INC 4.450% 04/01/62	- [03/22/2022	BANC OF AMERICA SECURITIES LLC BANC OF AMERICA SECURITIES LLC		4,996,250 4,999,150	5,000,000 5,000,000		2.A FE
548661-EJ-2	LOWES COMPANIES INC 3.750% 04/01/32 LOWES COMPANIES INC LOWES COS INC 4.250% 04/01/52	- []	03/22/2022	BANC OF AMERICA SECURITIES LLC					2.A FE
55903V-AL-7	MAGALLANES INC Series 144A 4.279% 03/15/32	.	03/09/2022	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000	0	2.C FE
55903V-AN-3	MAGALLANES INC Series 144A 5.050% 03/15/42	. []	03/09/2022	GOLDMAN SACHS & CO		2,500,000	2,500,000	0	2.C FE
565130-AA-9	MAPLE GROVE FUNDING TRUST I Series 144A 4.161% 08/15/51	. []	03/22/2022	STIFEL NICOLAUS AND CO INC		3,535,840	4,000,000	18,031	2.A FE
	MOODYS CORP MOODYS CORPORATION 3.750% 02/25/52	.	02/22/2022	CITIGROUP GLOBAL MARKETS		4,917,620	5,000,000	0	2.A FE
71951Q-AC-6	PHYSICIANS HEALIY LP 2.625% 11/01/31 PILGRIMS PRIDE CORP Series 144A 4.250% 04/15/31		02/03/2022	CREDIT SUISSE FIRST BOSTON COR		6,738,060 1,820,000	7,000,000 2,000,000		2.B FE
	RPM INTERNATIONAL INC. 2 950% 01/15/32		03/22/2022	Various		7 873 540	2,000,000 8 000 000		2 C FF

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

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
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									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	S&P GLOBAL INC Series 144A 4.750% 02/15/25	1 Orcigii	03/02/2022	Taxable Exchange	Clock	4.017.651	4,000,000		1.G FE
	S&P GLOBAL INC Series 144A 4.750% 02/15/25		03/02/2022	Taxable Exchange		2,975,756	3,000,000		1.G
			.03/02/2022	DEUTSCHE BANK SECURITIES INC.					2.B FE
	SIERRA TIMESHARE RECEIVABLES F Series 144A 3.940% 10/20/38					5,999,048			
	SIERRA TIMESHARE RECEIVABLES F Series 144A 6.000% 10/20/38		03/14/2022	DEUTSCHE BANK SECURITIES INC.		9,999,330	10,000,000		3.B FE
	TARGA RESOURCES PARTNERS LP 4.000% 01/15/32		02/04/2022	Tax Free Exchange		2,997,656	3,000,000		2.C FE
	TARGA RESOURCES CORP 4.200% 02/01/33		03/23/2022	BANC OF AMERICA SECURITIES LLC		4,990,750	5,000,000		2.C FE
89055F-AC-7	TOPBUILD CORP Series 144A 4.125% 02/15/32		03/22/2022	J.P. MORGAN SECURITIES INC		2,211,675	2,391,000		3.B FE
	VERIZON COMMUNICATIONS INC 3.875% 03/01/52		02/16/2022	BANC OF AMERICA SECURITIES LLC		4,947,450	5,000,000		2.A FE
	WENDYS FUNDING LLC WEN_22-1A 144A - Pvt Hghly Mktble 4.535% 03/15/52		03/23/2022	BARCLAYS CAPITAL INC		6,000,000	6,000,000		2.B Z
	WEYERHAEUSER COMPANY 4.000% 03/09/52		02/23/2022	GOLDMAN SACHS & CO		7,861,280	8,000,000		2.B FE
	BELL CANADA INC 3.650% 08/15/52		02/08/2022	ROYAL BANK OF CANADA		4,957,200	5,000,000		2.A FE
	PARKLAND CORP 144A - Pvt Hghly Mktble 4.500% 10/01/29		.03/22/2022	BANC OF AMERICA SECURITIES LLC		1,840,000	2,000,000		3.B FE
87971M-BW-2	TELUS CORP TELUS CORPORATION 3.400% 05/13/32		02/23/2022	TORONTO DOMINION		4,985,650	5,000,000	0	2.A FE
94106B-AE-1	WASTE CONNECTIONS INC 3.200% 06/01/32	[03/02/2022	J.P. MORGAN SECURITIES INC		4,996,250	5,000,000	0	2.A FE
00774M-AX-3	AERCAP IRELAND CAPITAL LTD / A AERCAP IRELAND CAPITAL DAC 3.300% 01/30/32	C	01/11/2022	WELLS FARGO BANK		4.969.950	5.000.000	33.917	2.C FE
05578Q-AG-8	BPCE SA Series 144A 3.582% 10/19/42	C	01/06/2022	Various		9,939,300	10,000,000		2.B FE
	BPCE SA Series 144A 3.648% 01/14/37		01/10/2022	BARCLAYS CAPITAL INC		5,000,000	5.000.000	0	2.B FE
	BNP PARIBAS SA Series 144A 3.132% 01/20/33		.01/12/2022	BNP PARISBAS		5,000,000	5,000,000	0	1.G FE
	CENTRAL AMERICA BOTTLING CORP Series 144A 5.250% 04/27/29		01/20/2022	CITIGROUP GLOBAL MARKETS		3.970.640	4,000,000	0	3.B FE
	COMMONWEALTH BANK AUSTRALIA Series 144A 3.784% 03/14/32		.03/08/2022	HSBC SECURITIES INC		4,891,100	5,000,000	0	2.A FE
	COMPANIA CERVECERIAS UNIDAS SA Series 144A 3.350% 01/19/32		.01/13/2022	J.P. MORGAN SECURITIES INC		9.987.400			2.B FE
	INDIAN RAILWAY FINANCE CORP LT Series 144A 3.570% 01/21/32								
45434L-2H-6		L	01/21/2022	CITIGROUP GLOBAL MARKETS		3,985,220	4,000,000		2.C FE
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY 144A - Pvt Hghly Mktble 5.250% 01/15/29	Ü	03/25/2022			4,993,000	5,000,000		3.B FE
	NATIONAL AUSTRALIA BANK Series 144A 2.648% 01/14/41	C	03/23/2022	CITIGROUP GLOBAL MARKETS		3,901,400	5,000,000		2.A FE
632525-BB-6	NATIONAL AUSTRALIA BANK Series 144A 3.347% 01/12/37	D	01/04/2022	CITIGROUP_GLOBAL_MARKETS		5,000,000	5,000,000		2.A FE
	NVENT FINANCE SARL 2.750% 11/15/31	C	03/21/2022	Suntrust Banks Inc		7 , 150 , 173	7,655,000		2.C FE
	COMISION FEDERAL DE ELECTRICID REPUBLIC OF PANAMA 4.500% 01/19/63		01/11/2022	CITIGROUP GLOBAL MARKETS		4,968,750	5,000,000		2.B FE
	Reliance Industries LTD Series 144A 2.875% 01/12/32		01/05/2022	HSBC SECURITIES INC		4,987,900	5,000,000		2.B FE
	SUMMIT DIGITEL INFRASTRUCTURE Series 144A 2.875% 08/12/31		01/11/2022	GOLDMAN SACHS & CO		3,319,190	3,500,000		2.C FE
	COATES GROUP PTY LTD 3.120% 01/12/32		01/12/2022	ANZ SECURITIES INC		10,000,000	10,000,000		2.C PL
	COATES GROUP PTY LTD 3.270% 01/12/34	C	01/12/2022	ANZ SECURITIES INC		4,000,000	4,000,000	0	2.C PL
Q5995#-AH-7	MERIDIAN FINCO PTY LTD 3.920% 09/17/26	D	03/30/2022	Tax Free Exchange		9,000,000	9,000,000	12,740	2.A FE
11099999999. S	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)	•		<u>'</u>		438.866.347	445,891,000	897.130	XXX
	BHI Investments. LLC BHI Investments 08/28/24	1	.03/31/2022	No Broker		2,219,262	2,219,262		4.A PL
	Med Review Inst of America Med Review Inst of America 10/06/24		02/28/2022	No Broker					4.A PL
	G.E.T. Acquisition, LLC G.E.T. Acquisition, LLC 02/16/24		.02/28/2022	No Broker		110,846	46.552		4.8 PL
				No Broker Interest Capitalization					
	HMI Acquisition Company HMI Acquisition Company 12/28/24		03/31/2022			1,993	1,993		6. PL
	HMI Acquisition Company HMI Acquisition Company 12/28/24		03/31/2022	Interest Capitalization		12,571	12,571		6. PL
	World Wide Packaging, Inc. World Wide Packaging 03/27/25		03/31/2022	Interest Capitalization		8,435	8,435		5.A PL
	World Wide Packaging, Inc. World Wide Packaging 03/27/25		03/31/2022	Interest Capitalization		58,746	58,746		5.A PL
	Mailsouth, Inc Mailsouth Inc 04/23/24		01/04/2022	Interest Capitalization		14,509	14,509	0	4.C PL
	World Wide Packaging, Inc. World Wide Packaging 03/27/25		03/31/2022	Interest Capitalization		11,571	11,571	0	5.A PL
BGW4GJ-AW-1	Chase Industries, Inc Chase Industries Inc 05/11/23		02/24/2022	Interest Capitalization		16,758	16,758	0	6. PL
	Chase Industries, Inc Chase Industries 05/11/25		01/01/2022	Interest Capitalization		19,096	19,096	0	6. PL
	Chase Industries, Inc Chase Industries Inc 05/11/25		01/01/2022	Interest Capitalization		1,805	1,805		6. PL
BGW4HX-P5-2	EXT Acquisitions Inc EXT Acquisitions Inc 06/26/24		03/09/2022	No Broker		113,631	113,631	0	4.A PL
	Synoptek Synoptek 07/25/24	[01/05/2022	No Broker		277,778	277,778	0	4.C PL
	Sara Lee Frozen Bakery Sara Lee Frozen Bakery 07/30/23		.03/10/2022	No Broker		290,000			3.B PL
	Transportation Insight Transportation Insight 12/03/24		.03/30/2022	No Broker		234,916	234,916		4.B PL
	Power Stop Power Stop 10/19/25		.01/21/2022	No Broker		140,000	140,000		4.A PL
	Composite Technology Acq Composite Technology Acq 02/01/24		03/31/2022	No Broker		427,994	427,994	n	5.A PL
	Valicor PPC Intermediate LLC Valicor PPC Intermediate LLC 07/24/24		.01/26/2022	No Broker				٥	4.C PL
	Evans Food Group LTD. Evans Food Group LTD. 08/02/25		.03/28/2022	No Broker		281.250	281,250	٠	4.6 PL
	Heartland, LLC Heartland LLC 08/30/24		02/04/2022	No Broker		207.140	207.140		4.B PL
	Apex Service Partners, LLC Apex Service Partners LLC 07/31/24		03/04/2022	No Broker		59,583	59,583		4.B PL
BGW55B-33-9	DAS Purchaser 2 Corp. DAS Purchaser 2 Corp. 11/13/24	l	03/28/2022	No Broker		337,963	337,963	0	4.A PL

SCHEDULE D - PART 3

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

CUSIP CUSIP Customer Life Plant Foreign Date Name of Vendor Shares of			SHOW AII	Long-Term Bonds and Stock Acquired During the Current Quarter					
CUSP CUSP Par Value Description Foreign Acquired Name of Vendor Shares of Shares	1 2	3	4	5	6	7	8	9	10
CUSIP CONTROL OF CONTROL CUSIP									NAIC
CUSIP CONTROL OF CONTROL CUSIP									Designation
CUSIP CUSIP Description Foreign Acquired Name of Vendor Shares of Stock Actual Cost Par Value Paid for Accused Administrative U.E.V. Installative U.E.V.									
CLISIP Description Per value Per v									
CUSIP Description									
CUSIP Description Description Description Provided Part Value Part Va									Modifier
CUSIP									and
CUSIP									SVO
CUS Identification Description Foreign Acquired Name of Vendor Stock Actual Cost Par Value Dividents Symbol Stock S					Number of			Paid for Accrued	
Identification Description Portigin Acquired Name of Vendor Stock Actual Cost Par Value Dividends Symbol	CUSID		Data						
		F!		Name of Mandan		A -t1 Ot	D \		
Selber First Micros 10 10 10 10 10 10 10 1		Foreign			Stock				
BRISSH-10 Next LC Dever Inc. Next LC Dever 10, 10 LC Petrue International LC CV VIV									
\$88999-94. Forture International LUC Potture International LUC 500/87/202 So Bridger SUBSERVE -4. Control Technology Sublution Scribt Technology Sublution SUBSERVE -4. SUBSERVE -4									
S00882-4-6 Onthet Technology Solutions Order Technology Solutions Contest Technology Solutions Cont									
\$100 feet \$100									
\$10888-3-3 OHR Hostbare, LLC 9H Hostbare, LLC 120972									
Seliser -3 Self-lear Loc Get Beat Hourse, L.C Cet Beat Hourse, L.C Cet Self-lear Loc S					•		218,119		
Select Find the Voltage Interrediate Voltage 0.91707/222 0.9407/1422							0		
Blackhird Purchaser, Inc.									
Salasia Sala				CHURCHILL ASSET MANAGEMENT LLC					
BBBANH-9-4 Fortune International, LLC Fortun									
					•				
SemBle 10-5 SemBle 10-6 SemBle 10-									
SHRCZ-HV-7 Argano, LLC 69:10/26 03/16/2022 OHRCHILL ASSET IMMAGEMENT LLC 17.796 17.98 0 3.8 Z 17.792 17.95 0 0.8 17.772 17.95 0 0.8									
BillifeCarPi-7 Argano, LLC Argano, LLC (94)1026									
							U		
190999999 Subtolal - Bonds - Unaffiliated Bank Loans 38, 101, 656 39, 347, 428 0 XXX 2509999997 Total - Bonds - Part 3 496, 251,784 503, 487,807 955,288 XXX 2509999999 Total - Bonds - Part 5 XXX X									
250999999. Total - Bonds - Part 3 390,487,807 955,288 XXX 250999999. Total - Bonds - Part 5 XXX			02/ 17/2022						
2509999998. Total - Bonds - Part 5 XXX							- 1- 1	0	
250999999. Total - Bonds 496,251,784 503,487,807 955,288 XXX 4509999997. Total - Preferred Stocks - Part 3 0 XXX 0 XXX 4509999999. Total - Preferred Stocks - Part 5 XXX									
4509999997. Total - Preferred Stocks - Part 3 0 XXX 4509999998. Total - Preferred Stocks - Part 5 XXX									
450999999. Total - Preferred Stocks - Part 5 XXX						496,251,784		955,288	
4509999999. Total - Preferred Stocks 0 XXX 0 X						0		0	
SHARES CORE SAP 500 INDEX ETF ISHARES CORE SAP 500 INDEX ETF						XXX		XXX	
TOTOTO-10-2 ROBINHOOD MARKETS INC						0	XXX	0	XXX
501999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded 0 XXX 0 XXX 5989999997. Total - Common Stocks - Part 3 0 XXX 0 XXX 5989999998. Total - Common Stocks - Part 5 XXX XXX XXX XXX 5989999999. Total - Common Stocks 38,951,106 XXX 0 XXX 5999999999. Total - Preferred and Common Stocks 38,951,106 XXX 0 XXX 5999999999. Total - Preferred and Common Stocks 38,951,106 XXX 0 XXX								0	
5989999997. Total - Common Stocks - Part 3 38,951,106 XXX 0 XXX 5989999998. Total - Common Stocks - Part 5 XXX XXX XXX XXX XXX XXX XXX 5989999999. Total - Common Stocks 0 XXX 0 XXX 5999999999. Total - Preferred and Common Stocks 0 XXX 0			01/28/2022	CORPORATE ACTION	44,710.000	569, 159		0	
5989999998. Total - Common Stocks - Part 5 XXX XXX XXX XXX XXX XXX XXX XXX 5989999999. Total - Common Stocks 0 XXX XXX 0 XXX 59999999999. Total - Preferred and Common Stocks 0 XXX 0 0 XXX <t< td=""><td>5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Programme (Un</td><td>ublicly Traded</td><td></td><td></td><td></td><td>38,951,106</td><td>XXX</td><td>0</td><td>XXX</td></t<>	5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Programme (Un	ublicly Traded				38,951,106	XXX	0	XXX
598999999. Total - Common Stocks 38,951,106 XXX 0 XXX 5999999999. Total - Preferred and Common Stocks 38,951,106 XXX 0 XXX	598999997. Total - Common Stocks - Part 3					38,951,106	XXX	0	XXX
599999999. Total - Preferred and Common Stocks 0 XXX 0 XXX	598999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	598999999. Total - Common Stocks					38,951,106	XXX	0	XXX
	599999999. Total - Preferred and Common Stocks					38,951,106	XXX	0	XXX
	600999999 - Totals					535,202,890	XXX	955,288	XXX

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise	Disposed o	of During tl	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33 .		3/01/2022	Paydown		4,060	4,060	3,775	3,848	0	213	0	213	0	4,060	0	0	0	27	.07/15/2033	. 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-64																				
38373A-Z6-6	4.000% 08/20/39		3/01/2022	Paydown		260,626	260,626	225,477	244,059	0	16,567	0	16,567	0	260,626	0	0	0	1,750	.08/20/2039	. 1.A
2027211 77 0	GOVERNMENT NATIONAL MORTGAGE A 5.150%	00	2/01/2022	Paudawa		27 250	27 250	24 000	25 007		1 000	_	1 000	_	97 050	_	_		200	06/16/2010	1 1
38373M-7Y-0 38373M-8G-8	06/16/49		3/01/2022 3/01/2022	Paydown		37,250	37,250 11,358	34,869 10,966	35,287	0	1,963	0	1,963	0	37,250 11,358	0	0		320	.06/16/2049 .03/16/2051	. 1.A . 1.A
	GOVERNMENT NATIONAL MORTGAGE A 2004-57 Z		U, U I, LULL	. w, womi		11,000	11,000		11,040						11,000					. 90/ 10/ 2001	
38373M-LL-2	4.939% 07/16/44		3/01/2022	Paydown		19, 127	19, 127	16,929	17,970	0	1, 157	0	1, 157	0	19, 127	0	0	0	158	.07/16/2044	. 1.A
	GOVERNMENT NATIONAL MORTGAGE A 2004-108Z														_						1
38373M-ML-1	4.590% 12/16/44		3/01/2022	Paydown		5,843	5,843	5, 147	5,464	0	380	0	380	0	5,843	0	0	0	45	12/16/2044	. 1.A
38373M-MV-9 38373M-NV-8	GNMA 05-2 2005 2ZB 5.289% 07/16/44		3/01/2022 3/01/2022	Paydown		25,544 5.025	25,5445,025	25,544 4,667	25,544 4,828		198	0	198	0	25,544 5.025	0	0		226	.07/16/2044 .01/16/2045	. 1.A
	GM 05-29 2005-29 Z 4.650% 01/10/45		3/01/2022	Paydown		35,742	35,742	31,519		n	2,350		2,350		35,742				254	.04/16/2045	1 A
	GNMA 05-50 2005-50 Z 4.797% 06/16/45		3/01/2022	Paydown		62,146	62.146	62,142		0	75	0	75	0	62.146	0	0	0	498	.06/16/2045	1.A
38373M-SE-1	GNMA 05-90 2005-90 Z 4.481% 11/16/45		3/01/2022	Paydown		2,097,849	2,097,849	1,925,745	1,964,874	0	132,975	0	132,975	0	2,097,849	0	0	0	8,342	.11/16/2045	1.A
38373M-TA-8	GNMA 06-5 2006-5 Z 4.742% 01/16/46		3/01/2022	Paydown		62,698	62,698	58,826	59,992	0	2,706	0	2,706	0	62,698	0	0	0	496	.01/16/2046	. 1.A
38373M-TV-2	GNMA 06-18 2006-18 Z 4.822% 03/16/45		3/01/2022	Paydown		69,038	69,038		65, 113	0	3,925	0	3,925	0	69,038	0	0	0	475	.03/16/2045	. 1.A
38373M-UL-2	GNMA 06-15 2006-15 Z 4.151% 04/16/46		3/01/2022	Paydown		55, 102	55, 102	45,213	48,489	0	6,612	0	6,612	0	55, 102	0	0	0	382	.04/16/2046	. 1.A
38373M-VA-5 38374B-BG-7	GNMA 06-32 5.556% 11/16/45		3/01/2022 3/01/2022	Paydown		170,046	170,046	161,477	163,289		6,757	0	6,757 80	0	170,046 49,504	0	0		1,955 417	11/16/2045	. 1.A
383745-56-7	GNMA 03-49 2003-49 Z 5.275% 04/16/43 GOVERNMENT NATIONAL MORTGAGE A 2003-72 Z		3/01/2022	Paydown		49,504	49,504	49,501	49,424						49,504				417	.04/16/2043	. I.A
38374B-QR-7	5.300% 11/16/45		3/01/2022	Paydown		23,667	23,667	20,967	21,541	0	2, 127	0	2, 127	0	23,667	0	0	0	209	11/16/2045	. 1.A
	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 04-38			,									-								
38374G-RF-1	5.000% 05/20/34		3/01/2022	Paydown		1,958	1,958	1,921	1,937	0	21	0	21	0	1,958	0	0	0	15	.05/20/2034	. 1.A
38374J-7B-6	GOVERNMENT NATIONAL MORTGAGE A 2004-103 ZB 5.473% 11/16/44	00	3/01/2022	Davida		4,607	4,607	4 500	4 550		51		F4		4,607		0		42	11/10/0044	4.4
	GNMA 04-77 2004-77 Z 6.017% 09/16/44		3/01/2022	Paydown		120,337	120,337	4,528 119,204	4,556				51 858	0	120,337	0	0		779	11/16/2044	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-85		0/01/2022	T uyuomi																	
38376F-2S-0	5.000% 09/20/39		3/01/2022	Paydown		158 , 154	158,154	154,944	156,327	0	1,826	0	1,826	0	158, 154	0	0	0	1,218	.09/20/2039	. 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-82																				1
38376F-T6-9	5.000% 09/16/39		3/01/2022	Paydown		11, 150	11, 150	10,824	10,961	0	188	0	188	0	11, 150	0	0	0	92	.09/16/2039	. 1.A
38376F-UF-7	5.000% 09/20/39	กร	3/01/2022	Paydown		283,092	283,092	272,548	277,454	0	5,638	n	5,638	0	283,092	n	n	n	2, 178	.09/20/2039	1 4
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT		U, U I, LULL	,					211,754						200,032					. 201 201 2000	
38376G-7L-8	NATIONAL MORTGAGE A 3.915% 10/16/53	03	3/01/2022	Paydown		7,044	7,044	6,955	6,971	0	73	0	73	0	7,044	0	0	0	46	10/16/2053	. 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90																				
38376G-AZ-3	5.600% 04/16/51		3/01/2022	Paydown		6,559	6,559	6,403	6,428	0	130	0	130	0	6,559	0	0	0	61	.04/16/2051	. 1.A
38376G-CL-2	GOVERNMENT NATIONAL MORTGAGE A 4.510% 12/16/49	03	3/01/2022	Paydown		23,556	23,556	20,085	20,571		2,985	0	2,985	0	23,556	0	0	0	177	12/16/2049	1 /
	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-123		0/01/2022	i ayuumi		20,550	20,000	20,000	20,371		2,303				20,550					12/ 10/ 2043	
38376J-2W-3	4.500% 12/20/39		3/01/2022	Paydown		143,294	143,294	132,853	138 , 161	0	5, 133	0		0	143,294	0	0	0	1,031	12/20/2039	. 1.A
	GOVERNMENT NATIONAL MOTGAGE AS GNMA_09-106																				
38376J-EZ-3	4.500% 11/20/39		3/01/2022	Paydown		161,768	161,768	157,604	159,565	0	2,203	0	2,203	0	161,768	0	0	0	1, 170	11/20/2039	. 1.A
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104 5.000% 11/20/39	no	3/01/2022	Paydown		441,603	441,603	430 , 183	435,292	^	6,312	^	6,312	^	441,603	0	^	0	3,496	11/20/2039	1 4
	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-123		U/ U I/ 2U22	ι αγαυνιι			441,000	430, 103		ļ	0,312		0,312		441,003					1/20/2005	
38376J-Y3-2	4.500% 12/20/39	03	3/01/2022	Paydown		307,060	307,060	286,512	297,072	0	9,987	0	9,987	0	307,060	0	0	0	1,962	12/20/2039	. 1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123													1							
38376J-Z3-1	4.500% 12/20/39		3/01/2022	Paydown		128,843	128,843	119,606	124,268	0	4,575	0	4,575	0	128,843	0	0	0	927	12/20/2039	. 1.A
20276/ 10 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93	00	2/01/2022	Paudawa		260,230	260 220	050 040	050 400		0 104	_	0 404	_	260 220	_	_		2 004	10 /20 /2020	1 1
38376K-AP-6	5.000% 10/20/39 GOVERNMENT NATIONAL MORTGAGE A GNR 09-91		3/01/2022	Paydown		∠60,230	260,230	256,846	258, 126		2, 104	0	2, 104	0	260,230	0	0		2,021	10/20/2039	. I.A
38376K-B7-5	5.000% 10/20/39	0.3	3/01/2022	Pavdown		199.558	199.558	196 . 696	197.794	0	1.763	0	1.763	0	199.558	0	0	0	1.530	10/20/2039	1 A

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or (Otherwise I	Disposed of	of During th	he Current (Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's		Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-97																			
38376K-ZJ-3	5.000% 10/20/39		. Paydown		292,920	292,920	288,062	290,009	0	2,912	0	2,912	0	292,920	0	0	0	2,295	10/20/2039 .	1.A
38376P-D7-2	GOVERNMENT NATIONAL MORTGAGE A 4.500% 12/20/39	03/01/2022 .	. Paydown		798,292	798,292	740,087	769,794	0	28,498	0	28,498	0	798,292		0	0	5,746	12/20/2039 .	1 /
	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-118					130,232		103,134		20,430		20,430	0	130,232			0		12/20/2009 .	1.0
38376P-MZ-0	5.000% 12/20/39	03/01/2022 .	. Paydown		117,586	117,586	114,386	115,855	0	1,731	0	1,731	0	117,586	0	0	0	938	12/20/2039 .	1.A
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125			1					1											
38376P-TF-7	4.500% 12/20/39		. Paydown	·	249,682	249,682	233,516	241,482	0	8,200	0	8,200	0	249,682	0	0	0	1,781	12/20/2039 .	. 1.A
38376P-YU-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-116 5.000% 12/16/39	03/01/2022 .	Paydown	1	530,324	530,324	522,799	525,884	^	4,440	n	4,440	۸	530,324	^	n	۸	4,518	12/16/2039 .	1 Δ
	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-20A								l				0						12/ 10/2009 .	
38376V-AC-1	4.000% 02/20/40	03/01/2022 .	. Paydown	ļ	145,274	145,274	125,225	135,579	0	9,695	0	9,695	0	145,274	0	0	0	1,027	02/20/2040 .	1.A
	GOVERNMENT NATIONAL MORTGAGE A 4.500%																			
38376X-WK-5	03/20/40		. Paydown		72,731	72,731	70,936	72,014	0	717	0	717 .	0	72,731	0	0	0	558	03/20/2040 .	1.A
38377K-NM-8	GOVERNMENT NATIONAL MORTGAGE A 4.000% 09/20/40		. Paydown		319,338	319,338	320,086	319, 156		182		182	0	319,338		0	0	2,023	09/20/2040 .	1 1
300771\-1411-0	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE		. rayuuwii							102		102						2,023	55/ 20/ 2040 .	
38377T-2Y-6	GNMA_11-28 4.000% 01/20/41		Paydown		58,776	58,776	50,001	55,404	0	3,372	0	3,372	0	58,776	0	0	0	472	01/20/2041 .	1.A
	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE																			
	GNMA_11-28 4.000% 12/20/40		Paydown			407,052	343 , 123 .	375,671	0	31,381	0	31,381	0	407,052	0	0	0	2,547	12/20/2040 .	1.A
383/9N-EU-8	GNMA_15-29 GNMA_15-29 3.478% 09/16/55 GOVERNMENT NATIONAL MORTGAGE A GNMA_16-34		. AMHERST		5, 195,817	5,230,963	5, 161,007	5, 122, 019	0	377		377	0	5, 167, 620	0	28 , 197	28 , 197	57,355	09/16/2055 .	1.A
38379U-GR-1	2.900% 01/16/58	03/01/2022 .	Paydown		777,097	777,097	699,964	712,044	0	65,054	0	65,054	0	777,097	0	0	0	1,912	01/16/2058 .	1.A
010999999	99. Subtotal - Bonds - U.S. Governme	ents			14,218,327	14, 253, 473	13,592,064	13,766,106	0	378,801	0	378,801	0	14, 190, 130	0	28, 197	28, 197	113,614	XXX	XXX
	QATAR STATE OF QATAR STATE OF (GOVERNMENT)																			
	4.500% 01/20/22	D01/20/2022 .	. Maturity		5,000,000	5,000,000	4,947,550	4,999,672	0	328	0	328 .	0	5,000,000	0	0	0	112,500	01/20/2022 .	
	POLAND REPUBLIC OF 5.000% 03/23/22	D	. Maturity		5,500,000	5,500,000	5,499,435	5,499,989	0	11	0	11 .	0	5,500,000	0	0	0	137,500	03/23/2022 _ XXX	1.G FE
03099999	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1	Timents		1	10,500,000	10,500,000	10,446,985	10,499,661	0	339	U	339	0	10,500,000	0	0	0	250,000		
14069B-AA-2			. Various	L	32,204	32,204	32,302	32,280	0	(77)	0	(77)	0	32,204	L	0	0	309	02/10/2052	2.A
	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC									,		,								
29270C-YU-3	REV 3.503% 07/01/26		. MARKETAXESS		449,455	420,000	420,000	420,000	0	0	0	0	0	420,000	0	29,455	29,455	8,419	07/01/2026 .	1.0 FE
3128MC-GD-1	FREDDIE MAC GOLD POOL # G13596 4.000% 07/01/24	03/01/2022	Paydown	1	14,311	14,311	14,724	14,443	^	(132)	n	(132)	۸	14,311	^	n	۸	93	. 07/01/2024	1 Δ
312908-09-5	FHLMC 1223 1223 G 7.250% 03/15/22		. Paydown	[3		14,443	n	(132)	0	0	0 0		n	0	0	o	03/15/2022	
31358M-Q4-9	FNMA G92-42 G92-42 Z 7.000% 07/25/22		Paydown		52	52	54	52	0	0	0	0	0	52	0	0	0	1	07/25/2022 .	1.A
	FNMA G92-36 G92-36 Z 7.000% 07/25/22	03/01/2022 .	. Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	1	07/25/2022 .	1.A
31358P-MJ-3 31358Q-3L-7	FNMA G92-38 G92-38 GZ 7.500% 07/25/22		Paydown	}	562	562	560	560	ļ	3	ļō	3	0	562 1.137	ļ	ļō		7	07/25/2022 .	1.A
	FNMA G92-57 G92-57 Z 7.800% 10/25/22 FANNIE MAE FNMA_11-114 3.500% 11/25/41	03/01/202203/01/2022	Paydown	}	1,137	1,137 248,499		1, 131			0 n	7,761	 n	1, 137		0 n	 n	1,464	10/25/2022 . 11/25/2041 .	1.A
3136A1-UL-7	FANNIE MAE FNMA 11-108 AZ 4.000% 10/25/41 .		Paydown		169,889	169,889	166,369	167,921	0	1,969	0	1,969	0	169,889	0	0	0	958	10/25/2041 .	
	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20			[
3136A4-GW-3	3.500% 03/25/42		. Paydown	ļ	58,826	58,826	56 , 129	57,522	0	1,304	0	1,304	0	58,826	0	0	0	305	03/25/2042 .	. 1.A
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42	03/01/2022	Paydown	1	15,394	15,394	14,830	15, 129	^	266	^	266	^	15,394	_		^	89	04/25/2042 .	1 /
3137A1-BV-4	FREDDIE MAC FHLMC 3718 4.000% 08/15/30		Paydown		127,279	127,279	129,307	127.768	0	(489)	0 n	(489)	0 n	127,279	n	0	0 N	817	08/15/2030	1.A
3137A4-5X-1	FREDDIE MAC FHLMC 3778 4.000% 12/15/40		Paydown	[111,206	111,206	94,729	103,833	0	7,373	0	7,373	0	111,206	0	0	0	624	12/15/2040	1.A
	FREDDIE MAC FHLMC 3793 FREDDIE MAC FHLMC_3793														1					
3137A5-EK-6	4.000% 01/15/41		. Paydown		359,879	359,879	357,213 .	358,396	0	1,484	0	1,484	0	359,879	0	0	0	2,396	01/15/2041 .	
3137AD-R5-8 3137AD-SN-8	FREDDIE MAC FHLMC 3887 4.000% 07/15/41 FREDDIE MAC FHLMC 3889 4.000% 07/15/41	03/01/202203/01/2022	Paydown Paydown	·····		533,848 . 91,561	477,569 . 86,003 .	507,621	0	26,227	0	26,227	0	533,848 91.561	0	0	0	3,675 574	07/15/2041 07/15/2041	
101 ND-0N-8	FREDDIE MAC FHLMC 3889 4.000% 07/15/41		. i ayuowii	·····					l	ວ,29/			0	ا ٥٠, ١ ق	ļ			14/ن	. ו 19/44 / ו / וע	1.7
	4.000% 09/15/41	03/01/2022 .	. Paydown		1,374,096	1,374,096	1,328,011	1,352,047	0	22,049	0	22,049	0	1,374,096	0	0	0	7,682	09/15/2041 .	1.A
	FREDDIE MAC FHLMC_13-4247 3.000% 03/15/43.	03/01/2022	Paydown	L [170,251	170,251	171,368	170,825	0	(574)	0	(574)	0	170,251	0	0	0		03/15/2043	1.A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current Q	(uarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
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									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value //	Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - (Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3137BL-XK-9	FREDDIE MAC FHLMC_15-4531 3.500% 11/15/45.		3/01/2022	Paydown		128,382	128,382	132,815	131,593	0	(3,211)	0	(3,211)	0	128,382	0	0	0	726	11/15/2045	1.A
3137GA-2S-5	FREDDIE MAC FHLMC 3730 4.500% 09/15/40		03/01/2022	Paydown		259,624	259,624	278,973	267,807	0	(8, 183)	0	(8, 183)	0	259,624	0	0	0	1,554	09/15/2040	1.A
3137GA-R2-5	FREDDIE MAC FHLMC 3740 4.000% 10/15/40		03/01/2022	Paydown		435, 103	435, 103	430,072	432,788	0	2,315	0	2,315	0	435, 103	0	0	0	2,542	10/15/2040	1.A
31392B-6U-5 31392C-R3-0	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41 FNMA 02-26 2002-26 A1 7.000% 01/25/48		03/01/2022 03/01/2022	Paydown		10,398				0	(100)	0	(100)	0	10,398	0	0		118	12/25/2041 01/25/2048	1.A
	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		03/01/2022	Paydown		129,409			128,438		(351)	0	971		35,475				1,218	09/25/2048	I.A
31393C-FD-0	FANNIE MAE FNMA 03-34 2.234% 01/25/48		03/01/2022	Paydown		30,919	30,919	30 , 146	30,162	0		0	757	n	30.919	0	0	0		09/25/2042	
31393C-W5-8	FNW 03-W8 2003-W8 1A4 4.780% 12/25/42		3/01/2022	Paydown		47,277	47,277	46,802	46,978		299	0	299	0	47,277	0	0			12/25/2042	
	FANNIE MAE FNMA 03-61 AGENCY CMO 03-61			,																	
31393D-VR-9	5.000% 08/25/33		03/01/2022	Paydown		26,937	26,937	26,819	26,835	0	102	0	102	0	26,937	0	0	0	228	08/25/2033	
31393U-PS-6	FNMA 03-117 2003-117 KB 6.000% 12/25/33	0	03/01/2022	Paydown		427,081	427,081	448,435	432, 164	0	(5,083)	0	(5,083)	0	427,081	0	0	0	4,440	12/25/2033	1.A
0.10001/ 01 0	FNW 04-W4 FANNIEMAE WHOLE LOAN FNW_04-W4		0.104.10000			445 000	445.000	450.054	440.040		(0.775)		(0.775)		445 000				4 400	00/05/0004	
31393X-3L-9	5.500% 06/25/34 FANNIEMAE WHOLE LOAN FNMA 04-W 5.500%		03/01/2022	Paydown		145,838	145,838	153,951	149,613	0	(3,775)	0	(3,775)	0	145,838	0	0	0	1, 169	06/25/2034	1.A
31393X-VK-0	05/25/34	0.	03/01/2022	Paydown		249, 175	249, 175	262,544	253,708	0	(4,532)	0	(4,532)	0	249, 175	0	0	0	2,493	05/25/2034	1.B FE
31394C-US-9	FANNIE MAE FNMA 05-15 5.500% 03/25/35		03/01/2022	Paydown		51,373	51,373		51,715		(342)		(342)		51,373		0	n	446	03/25/2035	
010040 00 0	FHLMC 2676 AGENCY CMO 2676 4.500% 09/15/33		,0,01, LOLL	r ay down							(012)		(0,2)								
31394J-LN-5		0	03/01/2022	Paydown		6,033	6,033	5,399	5,728	0	305	0	305	0	6,033	0	0	0	45	09/15/2033	1.A
31394R-TP-4	FREDDIE MAC FHLMC 2766 5.000% 03/15/34		3/01/2022	Paydown		11,392	11,392	11,019	11, 192	0	200	0	200	0	11,392	0	0	0	98	03/15/2034	
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		03/01/2022	Paydown		6, 184	6 , 184	5,717	5,945	0	239	0	239	0	6, 184	0	0	0	46	12/25/2035	1.A
040050 1/0 0	FANNIE MAE ACES FNA 06-M1 2006-M1 Z 5.547%		0.104.10000			57.040	57.040	50, 400	50.007		705		705		57.040				504	00 (05 (0000	
31395B-Y8-0 31395P-BA-9	03/25/36		03/01/2022 03/01/2022	Paydown		57,312 5,001	57,312 5,001	56,402 4,873	56,607 4.926	0	705 75	0	705	0	57,312 5.001	0	0	0	531 43	03/25/2036 02/15/2035	1.A
31395T-LN-2	FHLMC 2957 5.000% 03/15/35		03/01/2022	Paydown		56.015	56,015	55,075	55.512		503	0			56.015				484	02/15/2035	
31395W-X6-9	FREDDIE MAC FHLMC 3012 4.500% 08/15/35		3/01/2022	Paydown		6,802	6,802	6,760	6,773	0	29	0	29	0	6,802	0	0	0	49	08/15/2035	
31396H-HT-9	FREDDIE MAC FHLMC 3114 5.000% 02/15/36		03/01/2022	Paydown		24,889	24,889	23,875	24,376	0	513	0	513	0	24,889	0	0	0	212	02/15/2036	1.A
31396Q-KB-4	FANNIE MAE FNMA 09-51 4.500% 07/25/39	0	03/01/2022	Paydown		2, 145	2,145	1,918	2,022	0	123	0	123	0	2, 145	0	0	0	16	07/25/2039	1.A
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		03/01/2022	Paydown		62, 198	62,198	60,798	61,514	0	684	0	684	0	62, 198	0	0	0	460	07/25/2039	1.A
31396R-KJ-5	FREDDIE MAC FHLMC 3153 5.000% 05/15/36		03/01/2022	Paydown		8,549	8,549	7 , 138	7,863	0	686	0	686	0	8,549	0	0	0	72	05/15/2036	1.A
31396T-FY-4 31397A-RM-7	FREDDIE MAC FILMC 3169 5.000% 06/15/36		03/01/2022	Paydown		11,680	11,680	9,743	10,770	0	910 287	0	910	0	11,680	0	0	0	98 223	06/15/2036	1.A
31397A-HM-7	FREDDIE MAC FHLMC 3203 5.000% 08/15/36 FREDDIE MAC FHLMC 3351 5.500% 07/15/37		03/01/2022 03/01/2022	Paydown		26,914	26,914 112,898	26,439 113,408	26,627 113,045		(147)	0	287		26,914 112,898				1,002	08/15/2036 07/15/2037	I.A
313979-K8-2	FREDDIE MAC FILMC 3381 5.500% 07/13/37		03/01/2022	Paydown		20,625	20,625	21,128	20,881	n	(147)	n	(256)	n	20.625	n	n	n	187	11/15/2037	1 A
31397Q-2B-3	FANNIE MAE FNMA 10-147 4.000% 01/25/26		3/01/2022	Paydown		32,315	32,315	31,453	32,115	0	200	0	200	0	32,315	0	0		216	01/25/2026	1.A
31397Q-2R-8	FANNIE MAE 2010-158 Z 4.000% 01/25/41		3/01/2022	Paydown		547,027	547,027	534,498	540,102	0	6,925	0	6,925	0	547,027	0	0	0		.01/25/2041	
	FANNIE MAE FNMA 11-12 FANNIE MAE FNMA_11-12									1											
31397Q-PB-8	3.500% 02/25/41		03/01/2022	Paydown		1,084,211	1,084,211	1,025,357	1,057,212	0	26,998	0	26,998	0	1,084,211	0	0		5,623	02/25/2041	
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		03/01/2022	Paydown		361,180	361,180	319,060	340,110	0	21,070	0	21,070	0	361,180	0	0	0	1,994	02/25/2041	
31397Q-XA-1 31397Q-XE-3	FANNIE MAE FNMA 11-15 4.000% 03/25/41 FANNIE MAE FNMA 11-15 4.000% 03/25/41		03/01/2022 03/01/2022	Paydown		615,640 383,798	615,640 383,798	549,274333,255	583,935	0	31,705	0	31,705	0	615,640	0 n	0	0	3,781 2,551	03/25/2041 03/25/2041	I.A
31397Q-XE-3	FANNIE MAE FNMA 11-13 4.000% 03/25/41		03/01/2022	Paydown		53,798			49.391	n	4.409	u	4.409	n	53,798	0 n	0 n	n	2,551	03/25/2041	1 1 1
31397S-AN-4	FANNIE MAE FNMA 11-16 5.000% 07/25/39		03/01/2022	Pavdown		245,504	245,504	244,373	244,551	0	953	0	953	0	245,504	0	0	0	2,101	07/25/2039	1.A
31397S-ET-7	FANNIE MAE FNMA 11-26 4.500% 04/25/41		02/01/2022	Paydown		442,291	442,291	386,985	411,922	0	30,369	0	30,369	0	442,291	0	0	0	3,317	04/25/2041	1.A
	FANNIE MAE FNMA 11-39 4.000% 05/25/41	00	03/01/2022	Paydown		92,525	92,525	96,527	95,777	0	(3,251)	0	(3,251)	0	92,525	0	0	0	712	.05/25/2041	
	FREDDIE MAC FHLMC 3438 AGENCY CMO 5.000%																				1
31397T-2F-8	04/15/38		03/01/2022	Paydown		45, 194	45, 194		44,836	0	358	0	358	0	45, 194	0	0	0	348	04/15/2038	
31397U-BY-4	FANNIE MAE FNMA_11-38		03/01/2022	Paydown		209, 103	209, 103	225,046	220, 137	0	(11,035)	0	(11,035)	0	209, 103	0	0	0	1,942	05/25/2041	
31397U-DU-0 31397U-PZ-6	FANNIE MAE FNMA 11-47 4.000% 06/25/41 FANNIE MAE FNMA 11-56 5.000% 09/25/40		03/01/2022 03/01/2022	Paydown		839,224 93,289	839,224	780,62692,428	811,814	0	27,410	0	27,410	0	839,224	0	0	0	5,711 732	06/25/2041 09/25/2040	I.A
31397U-PZ-6 31397W-JU-0	FREDDIE MAC FHLMC 3476 5.500% 09/25/40		03/01/2022	Paydown		397,626	397,626		398,917	n	(1,291)	n	(1,291)	n	397,626	n	n	n	3,444	09/25/2040 07/15/2038	1 A
0100711 00-0	FREDDIE MAC FHLMC 3547 WHOLE CMO 4.500%		,0,0112022	1 ujuvilli							(1,291)		(1,201)						, 144		
31398E-CA-0	06/15/29	0	3/01/2022	Paydown		36,291	36,291	34,737	35,721	0	571	0	571	0	36,291	0	0	0	253	06/15/2029	1.A
	FREDDIE MAC FHR 3538 AGENCY CMO 3538H					·				1						, i					
31398E-E9-1	4.500% 06/15/29	0	03/01/2022	Paydown		51,989	51,989		51,095	0	894	0	894	0	51,989	0	0	0	383	06/15/2029	1.A

						ng-Term Bo	nds and Stoc											,			
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									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Liproplized	I				Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of					Unrealized		Temporary	Carrying	Book				Total Cain	Received		
		F	D:I	NI	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
Ident-	B : "		Disposal	Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
040005 1/0 4	FREDDIE MAC FHLMC 3556 AGENCY CMO 3556		00 (04 (0000	D . 1		070 055	070 055	070 005	070 000		0.050		0.050		070 055				0.004	07/45/0007	
31398E-K9-4	5.000% 07/15/37		03/01/2022	Paydown		279,355	279,355	272,685	276,006	0	3,350	0	3,350	0	279,355	0	0	0	2,324	07/15/2037	1.A
31398F-2F-7 31398F-W9-8	FANNIE MAE FNMA 09-89 4.500% 11/25/39 FANNIE MAE FNMA 09-89 5.410% 05/25/35		03/01/2022 03/01/2022	Paydown	·	17,209	17,209		16,502	0	707		707		17,209			u	160	11/25/2039	1.A
31398F-Y8-8	FANNIE MAE FNMA 09-89 4.500% 11/25/39		03/01/2022	Paydown		17,209	17,209	15,848	16,556	n		n	653	n	17,209	n	n	n	160	11/25/2039	1.A
31398F-YE-5	FANNIE MAE FNMA 09-93 4.500% 11/25/39		03/01/2022	Paydown		107,585	107,585	100,187	103,818	0	3,767	0	3,767	0	107,585	0	0	0		11/25/2039	
31398G-AC-3	FANNIE MAE FNMA 09-104A 4.500% 12/25/39	0	03/01/2022	Paydown		59,730	59,730	54,799	57,246	0	2,484	0	2,484	0	59,730	0	0	0	641	12/25/2039	1.A
31398G-BF-5	FANNIE MAE FNMA 09-102 4.500% 12/25/39		03/01/2022	Paydown		123,812	123,812	112,773	118,602	0	5,210	0	5,210	0	123,812	0	0	0		12/25/2039	1.A
31398G-BH-1	FANNIE MAE FNMA 09-102 4.500% 12/25/39		03/01/2022	Paydown		53,260	53,260		51,078	0	2, 182	0	2, 182	0	53,260	0	0	0	380	12/25/2039	1.A
31398G-D7-1	FANNIE MAE FNMA 10-6 5.000% 02/25/40		03/01/2022	Paydown		340,441	340,441	327,737	334,209	ō	6,231	0	6,231	0	340,441	0	0	0	2,788	02/25/2040	1.A
31398G-FS-3	FANNIE MAE FNMA 09-105 5.000% 12/25/39		03/01/2022	Paydown	····· }	189,592	189,592	185,411	187, 164	ō	2,428	ļ	2,428	ļ	189,592	} <u>0</u>	ļ	} <u>0</u>	1,541	12/25/2039	. 1.A
31398G-GT-0 31398G-J2-6	FANNIE MAE FNMA 09-98 4.500% 12/25/39 FANNIE MAE FNMA 10-5 5.000% 02/25/40		03/01/2022 03/01/2022	Paydown		7,494	7,49422,831	7,200 . 21,777 .	7,306	0	188	0	188	0	7,494 22,831	0	0		53	12/25/2039 02/25/2040	1.A
31398G-NZ-8	FANNIE MAE FNMA 09-108 5.000% 02/25/40		03/01/2022	Paydown		11,788	11,788	11,444	11,596	0	192		192		11,788				98	01/25/2040	1.4
31398G-TN-9	FANNIE MAE FNMA 09-109 4.500% 01/25/40		03/01/2022	Paydown		42,489	42,489	38,878	40,413	0	2,076	0	2,076	0	42,489	0	0	0	451	01/25/2040	1.A
31398G-XM-6	FANNIE MAE FNMA 09-107 5.000% 01/25/40		03/01/2022	Paydown		83,730				0	1,217	0	1,217	0		0	0	0	405	01/25/2040	1.A
31398G-Z5-1	FANNIE MAE FNMA 10-10 4.500% 02/25/40		03/01/2022	Paydown		14,432	14,432	13,140	13,754	0	679	0	679	0	14,432	0	0	0	107	02/25/2040	1.A
31398J-XX-6	FREDDIE MAC FHLMC 3571 5.500% 09/15/39		03/01/2022	Paydown		35,829			36,017	0	(189)	0	(189)	0	35,829	0	0	0	315	09/15/2039	1.A
31398K-4E-7	FREDDIE MAC FHLMC_3588 5.000% 10/15/49		03/01/2022	Paydown		29, 104	29, 104	28,627	28,790	0	314	0	314	0	29, 104	0	0	0	142	10/15/2049	1.A
040001/ 04.0	FREDDIE MAC FHLMC 3587 FREDDIE MAC FHLMC_3587		20 (04 (0000			450.045	450.045	100.054	100 111		(4.000)		(4.000)		450.045				4 400	05 (45 (0000	
31398K-DJ-6 31398K-XQ-8	4.500% 05/15/39		03/01/2022 03/01/2022	Paydown		158,245	158,245	168,354	160,114	0	(1,869)	0	(1,869)	0	158,245	0	0	0	1, 132 904	05/15/2039 11/15/2039	1.A
31398L-PM-4	FREDDIE MAC FHLMC 3595 4.300% 11/15/39		03/01/2022	Paydown		14,534	157,930	142,05114,349	150,575	0	7,354 118		7,354 118	0	14,534		0		904	04/15/2036	1.4
31398L-SL-3	FREDDIE MAC FHLMC 3611 5.000% 12/15/39		03/01/2022	Paydown		170, 135	170, 135	166,508	168,271	0	1,864	0	1,864	0	170,135	0	0	0	1.413	12/15/2039	1 A
31398L-VK-1	FREDDIE MAC FHLMC 3628 5.000% 01/15/40		03/01/2022	Paydown		306,700	306,700	295,754	301,192	0	5,508	0	5,508	0	306,700	0	0	0	2,324	01/15/2040	1.A
31398L-X4-5	FREDDIE MAC FHLMC 3622 4.500% 01/15/40	0	03/01/2022	Paydown		189,569	189,569	180,875	185,679	0	3,890	0	3,890	0	189,569	0	0	0	1,619	01/15/2040	1.A
31398M-2V-7	FANNIE MAE FNMA 10-34 4.500% 04/25/40		03/01/2022	Paydown		7,885	7,885	7,568	7,696	0	189	0	189	0	7,885	0	0	0	59	. 04/25/2040	1.A
31398M-EB-8	FANNIE MAE 4.500% 03/25/40		03/01/2022	Paydown		126,760	126,760	121,690	124,338	0	2,422	0	2,422	0	126,760	0	0	0	742	03/25/2040	1.A
31398M-VK-9	FANNIE MAE FNMA 10-21 5.000% 03/25/40		03/01/2022	Paydown		321,403	321,403 520.687	323,814	321,810	0	(407)	0	(407)	0	321,403	0	0	0	2,459	03/25/2040	
31398M-ZH-2 31398N-A5-3	FANNIE MAE FNMA 10-23 5.000% 03/25/40 FANNIE MAE FNMA 10-119 4.500% 10/25/40		03/01/2022 03/01/2022	Paydown		520,687 42,747	520,687	504,23143,552	511,811	0	8,876	0	8,876	0	520,687 42,747		0	0	4, 155 323	03/25/2040 10/25/2040	1.A
31398N-BK-9	FANNIE MAE FNMA 10-102 4.500% 07/25/40		03/01/2022	Paydown		10,160	10, 160	10,160	10,160		(202)		(202)	0	10.160					10/25/2040	1 4
31398N-MZ-4	FANNIE MAE FNMA 10-114 4.000% 10/25/40		03/01/2022	Paydown		3, 147	3,147	3,080	3, 112	0	35	0	35	0	3,147	0	0	0	21	10/25/2040	1.A
31398P-3N-7	FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown		128,019	128,019	123,278	125,702	0	2,316	0	2,316	0	128,019	0	0	0	931	05/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40	0	03/01/2022	Paydown		752,436	752,436	717,636	737,687	0	14,749	0	14,749	0	752,436	0	0	0	5, 153	04/25/2040	1.A
31398P-PQ-6	FANNIE MAE FNMA 10-47 5.000% 05/25/40		03/01/2022	Paydown	ļ	73,423	73,423	72,601	72,872	0	552	0	552	0	73,423	0	0	0	646	05/25/2040	1.A
31398P-Q3-6	FANNIE MAE FNMA 10-50 4.500% 05/25/40		03/01/2022	Paydown	ļ ļ.	269,375	269,375	253,790	260,713	0	8,662	0	8,662	0	269,375	0	0	0	1,852	05/25/2040	1.A
31398P-T6-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown	·	44,224	44,224		44,983	0	(759)	0	(759)	0	44,224	0	0	0	313	05/25/2040	
31398P-V4-8 31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40 FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown	······	120,438	120,438 149.734	114,039 . 141.736	117,150	0	3,288	0	3,288 3,932	0	120,438 149.734	0	0	0	743 761	05/25/2040 05/25/2040	. I.A
31398P-119-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown	·	149,734 248,840	248,840	226,970	145,802	0	3,932		10,451	0	149,734				1,810	05/25/2040 05/25/2040	1.A
313980-5V-5	FREDDIE MAC FHLMC 3669 4.500% 05/25/40		03/01/2022	Paydown		205,304	205,304	223,274	213,575	n	(8,271)	n	(8,271)	n	205,304	n	n	n	1,228	05/25/2040 05/15/2040	1.A
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		03/01/2022	Paydown		4,409	4,409	3.986	4, 160	0	249	0	249	0	4,409	0	0	0	41	07/25/2040	1.A
31398R-5Z-4	FANNIE MAE FNMA 10-72 4.000% 07/25/40		03/01/2022	Paydown		138,821	138,821	130,014	134,543	0	4,278	0	4,278	0	138,821	0	0	0	930	07/25/2040	1.A
31398R-6L-4	FANNIE MAE FNMA 10-72 4.500% 07/25/40	۵	03/01/2022	Paydown		25,664	25,664	24,894	25,200	0	464	0	464	0	25,664	0	0	0	277	07/25/2040	1.A
	FANNIE MAE FNMA 10-57 FANNIE MAE FNMA_10-57																				
31398R-D6-9	3.750% 06/25/25		03/01/2022	Paydown		10,206			10,351	0	(145)	0	(145)	0	10,206	0	0	0	57	06/25/2025	1.A
31398R-SA-4	FANNIE MAE FNMA 10-61 4.500% 06/25/40		03/01/2022	Paydown	·····	75,825	75,825	73,314	74,259	0	1,566	0	1,566	0		0	0	0	506	06/25/2040	. 1.A
31398S-2S-1 31398S-4J-9	FANNIE MAE FNMA 10-152 4.000% 01/25/41 FANNIE MAE FNMA 10-156 4.000% 01/25/41		03/01/2022	Paydown	·	20,623		17,750443,926	19,229	0	1,393	0	1,393	0	20,623	0		······	137	01/25/2041	. I.A
313985-4J-9 31398S-GF-4	FANNIE MAE FNMA 10-156 4.000% 01/25/41 FANNIE MAE FNMA 10-129 4.500% 11/25/40		03/01/2022 03/01/2022	Paydown	·		543,236	443,926	495,886	0	47,351		47,351 691		543,236	0	0		3,304	01/25/2041 11/25/2040	1.A
31398S-GH-0	FANNIE MAE FNMA 10-129 4.300% 11/25/40		03/01/2022	Paydown		27,247	27,247	24,267	25,797		1,451	n	1,451	n	27,247	0	o	n	182	11/25/2040	1.A
31398S-KG-7	FANNIE MAE FNMA 10-142 4.000% 12/25/40		03/01/2022	Paydown		194,624	194,624	180,399	187,852	0	6,772	0	6,772	0	194,624	0	0	0	678	12/25/2040	1.A
	FANNIE MAE FNMA 10-137 4.000% 12/25/40		03/01/2022	Pavdown		32.767	32.767	30.286	31.563		1.204	0	1,204	0	32.767		0	1	220	12/25/2040	4 A

SCHEDULE D - PART 4

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

					Snow All Lo	ng-Term Bo	onds and Stoo	ск бою, кес	deemed or C	ו inerwise	Disposea (ot During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15	1						NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												0							Pond		
												Current	Change in	Foreign	D 1/				Bond		nation
									5			Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		.03/01/2022	Paydown		20,751	20,751	19, 182	19,964	0	788	0	788	0	20,751	0	0	0	114	12/25/2040 .	1.A
31398T-6P-1	FANNIE MAE FNMA 10-108 4.000% 09/25/40		.03/01/2022	Paydown		33, 153	33, 153	32,345	32,660	0	493	0	493	0	33 , 153	0	0	0	240	09/25/2040 .	1.A
31398T-7G-0	FANNIE MAE FNMA 10-113 4.000% 10/25/40		.03/01/2022	Paydown		507,776	507,776	514,235	509,323	0	(1,547)		(1,547)	0	507,776	0	0	0	3,210	10/25/2040 .	1.A
31398T-B2-6	FANNIE MAE 4.500% 08/25/40		.03/01/2022	Paydown		29,826	29,826	30,884	30 , 188	0	(362)	00	(362)	0	29,826	0	0	0	209	08/25/2040 .	1.A
31398T-FU-0	FANNIE MAE FNMA 10-76 4.500% 07/25/40		.03/01/2022	Paydown		34,604	34,604	32,141		0	1,301	0	1,301	0	34,604	0	0	0	257	07/25/2040 .	1.A
31398T-MW-8 31398T-XU-0	FANNIE MAE FNMA 10-75 4.500% 07/25/40 FANNIE MAE FNMA 10-90 4.000% 08/25/40		.03/01/2022	Paydown		138,982	138,982 414,041	138,466	138,503	0	479		479	0	138,982		0		1,138 2,032	07/25/2040 . 08/25/2040 .	I.A
31398W-4A-9	FREDDIE MAC FHLMC 3624 5.000% 08/25/40		.03/01/2022	Paydown		269, 166	269,166	262,997	265,988		3, 178		3, 178	0 n	269, 166	n		n	2,032	08/25/2040 . 01/15/2040 .	
31398W-5R-1	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		.03/01/2022	Paydown		173,664	173,664	172,457	172,892	0	772		772	0	173,664	0	0	n	1,431	01/15/2040 . 01/15/2040 .	1.A
31398W-JC-9	FREDDIE MAC FHLMC 3635 4.500% 01/15/40		.03/01/2022	Paydown		9,543	9,543	8,679	9, 137	0	406		406	0	9,543	0	0	0	69	02/15/2040 .	1.A
	FANNIE MAE POOL # 945918 7.500% 08/01/37		03/01/2022	Paydown		48	48	52	51	0	(3)		(3)	0	48	0	0	0	1	.08/01/2037	
	GMAC COMMERCIAL MORTGAGE ASSET 6.107%														1						
36186Y-AF-2	08/10/52		.03/10/2022	Paydown		67, 106	67,106		66 , 168	0	938	0	938	0	67, 106	0	0	0	684	08/10/2052 .	2.A
	KANSAS CITY MO INDL DEV AUTH G 5.242%			Redemption 100.000	0																
	12/10/32		.03/10/2022			205,381	205,381	205,381	205,381	0	0	0	0	0	205,381	0	0	0	1,797	12/10/2032 .	
76116E-HJ-2	RESOLUTION FDG CORP 0.000% 10/15/27		.03/24/2022	GOLDMAN SACHS & CO		21,597,660	25,000,000	10,720,750	19,035,816	0	206,452	0	206,452	0	19,242,268	0	2,355,392	2,355,392	0	10/15/2027 .	1.A
76116F-AB-3	RESOLUTION FUNDING CORP RFCSP STRIP PRINCIPAL 0.000% 01/15/30		.03/30/2022	CITIGROUP GLOBAL MARKET	5	27,293,994	33,800,000	12,810,200	22,929,558	0	268,088	0	268,088	0	23, 197, 645	0	4,096,348	4,096,348	0	01/15/2030 .	1 /
	99. Subtotal - Bonds - U.S. Special Re					69.048.921	78.927.812	42,866,265	61.697.749	0	869.981	0	869.981	0	62.567.725	0		6.481.195	145.426	XXX	XXX
	AES CORP 2.450% 01/15/31	venue	.03/29/2022	Various		6,213,840	70,927,612	6,997,641	6,997,794	0	60		60	0	6,997,854	0	(784,014)	(784,014)	121,311	.01/15/2031 .	
00 10011 00 0	AMAZON CTL AMAZON CTL - EUCLID 4.095%		.90/23/2022	Redemption 100.000)	0,210,040		9,007,041	9,331,134								(/04,014)	(704,014)	121,011	91/10/2001 .	. 2.0 12
00184@-AA-4	06/30/39		.03/31/2022	Ticuciip (Tot)	<u> </u>	15,844	15,844	15,844	15,844	0	0	0	0	0	15,844	0	0	0	108	06/30/2039 .	1.E
	AMAZON CTL AMAZON CTL - TUSCON 4.095%			Redemption 100.000	0	,	,	,	,						,						
00191#-AA-3	08/31/39		.03/31/2022			17,472	17,472	17 , 472	17,472	0	0	0	0	0	17,472	0	0	0	119	08/31/2039 .	1.E
	AMAZON CTL AMAZON CTL - OKLAHOMA CITY			Redemption 100.000	0																
001910-AA-5	4.233% 09/30/39		.03/31/2022			37,305	37,305	37,305	37,305	0	0	0	0	0	37,305	0	0	0	263	09/30/2039 .	1.E
004004 44 5	AMAZON CTL AMAZON CTL - TULSA 4.233%		00 (04 (0000	Redemption 100.000)	00 005	00.005	00.005	00.005						00.005				075	00 (00 (0000	1.5
00193*-AA-5	09/30/39 AMAZON CTL AMAZON CTL - GRAND RAPIDS 4.095%		.03/31/2022	Redemption 100.000		39,005	39,005	39,005	39,005	0	0	0	0	0	39,005	0	0		275	09/30/2039 .	I.E
00225#-AA-3	09/30/39		.03/31/2022	Redemption 100.000	,	16,341	16,341	16,341	16,341	0	0	0	0	0	16,341	0	0	0	112	09/30/2039 .	1.E
	AGATE BAY MORTGAGE LOAN TRUST Series 144A		.50/01/2022																		1
00842V-AS-2	3.799% 08/25/46		.01/01/2022	Paydown		118,291	118,291	119,104	118,791	0	(500)	0	(500)	0	118,291	0	0	0	375	.08/25/2046 .	1.A FM
	AGATE BAY MORTGAGE LOAN TRUST Series 144A			,																	
00842V-AS-2	3.799% 08/25/46		.03/01/2022	Paydown		235,509	235,509	237 , 128	236,504	0	(995)		(995)	0	235,509	0	0	0	1,838	08/25/2046 .	
008513-AA-1	AGREE LP 2.900% 10/01/30		.03/03/2022	Various		7,796,599	8,000,000	8,329,135	8,293,396	0	(5,207)	0	(5, 207)	0	8,288,189	0	(491,591)	(491,591)			
023551-AJ-3	AMERADA HESS CORP 7.300% 08/15/31		.02/28/2022	Various		0	Q	289,811	148,673	0	61,669	0	61,669	0	210,341	0	(210,341)	(210,341)	0	08/15/2031 .	3. FE
027022 DAI 7	ADDLE INC 2.050% 00/11/06		01/25/2022	CREDIT SUISSE FIRST		E 043 4E0	5 000 000	5,293,750	E 000 007	_	(0.447)		10 4471		5 010 0F0	_	(170 400)	(170 400)	20 700	00/11/2020	1 D EE
037833-DN-7	APPLE INC 2.050% 09/11/26		.01/25/2022	BOSTON COR		5,043,450	5,000,000	ე, 293, /50	5,220,267	J	(3,417)	,	(3,417)		5,216,850	ļ	(173,400)	(173,400)	38,722	09/11/2026 .	. I.D FE
038779-AB-0	3.237% 07/30/50		.01/30/2022	Paydown		10,000	10,000	10,058	10,046	n	(46)	0	(46)	n	10,000	n	n	n	81	07/30/2050 .	2.C FF
	ATLANTA FALCONS STADIUM CO LLC 3.590%		., ., 00, 2022	Redemption 100.000)	,		,300			(40)		(10)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					, 00, 2000 .	
04774#-AA-0	09/01/42		.03/01/2022			169,575	169,575	169,575	169,575	0	0	0	0	0	169,575	0	0	0	3,044	09/01/2042 .	2.B PL
	ATLANTA FALCONS STADIUM CO LLC ATLANTA			Redemption 100.000	0																
04774#-AB-8	FALCONS STADIUM CO LLC 3.590% 09/01/42		.03/01/2022			119,063	119,063	119,063	119,063	0	0	0	0	0	119,063	0	0	0	2, 137	09/01/2042 .	2.B PL
0550:	TRUIST FINANCIAL CORP BB&T CORP 3.950%		00 (00 :					,	-	_		_								00 (00 ::	
05531G-AA-9	03/22/22		.02/22/2022	Call 100.0000		8,000,000	8,000,000	7,944,480	7,998,526	0	958	0	958	0	7,999,484	ļ0	516	516	131,667	03/22/2022 .	1.G FE
0553J@-AA-4	US GOVT-RECEIVABLE-BACKED TRUS BFC-NOR FED		02/01/2022	Various		659, 181	659, 181	664,809	662,572	_	(3,390)		(3,390)		659, 181	_	_	_	40,349	02/01/2022	1 D
UUUUUUU-AA-4	REC TR SER 2010A L 6.121% 02/01/33		.02/01/2022	Various	1		039, 181	004,809	002,3/2	l0	(3,390)	,	(3,390)			ļ	0		40,349	02/01/2033 .	1.D
05590#-AA-9			.03/15/2022	100.000	[125,994	125,994	125,994	125,994	n	n	n	n	n	125,994	n	n	n	744	11/15/2032 .	1.F
	WR BERKLEY CORP WR BERKLEY CORPORATION		0, 10, 2022				120,004			[120,004			[,,	1
084423-AS-1	4.625% 03/15/22		.03/15/2022	Maturity		3,000,000	3,000,000	2,988,600	2,999,716	0	284	0	284	0	3,000,000	0	0	0	69,375	03/15/2022 .	2.A FE
	BFC HON FEDERAL RECEIVABLES TR BFC HON			Redemption 100.000	ו					1											
08879*-AA-9	FEDERAL RECEIVABLES TR 6.139% 12/01/25		.03/01/2022			187 , 185	187, 185	187 , 185	187, 185	0	0	0	0	0	187 , 185	0	0	0	1,918	12/01/2025 .	1.D

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During t	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign I	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	ESPC - HONEYWELL - HOUSING & U ESPC -	0.4.6	00 (0000	Redemption 100.0000		4 044 000	4 044 000	4 044 000	4 044 000					4 044 000				07.470	0.4 /0.0 /0.000	
08880#-AA-2	HONEYWELL - HOUSING & U 5.310% 01/02/30 WALGREENS CTL WALGREENS CTL 5.210% 03/15/37		02/2022	Redemption 100.0000		1,641,683	1,641,683	1,641,683	1,641,683	0	0	0	0	1,641,683	0	0	0	87, 173	.01/02/2030 .	1.D
08885*-AA-1	MALGINEENS CIE MALGINEENS CIE 5.210 / 03/13/3/	03/	15/2022	neuelipt for 100.0000		44,734	44,734	44.734	44.734	0	0	0	0 0	44.734	0	0	0	395	.03/15/2037 .	2.B
101137-AQ-0	BOSTON SCIENTIFIC CORP 3.375% 05/15/22		31/2022	Call 100.3440		2,508,600	2,500,000	2,484,100	2,499,063	0	622	0	6220	2,499,685	0	315	315			2.B FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO 2.900% 07/26/24		07/2022	MORGAN STANLEY		3,319,621	3, 189,000	3,428,786	3,341,192	0	(1,642)	0	(1,642)0	3,339,550	0	(19,929)	(19,929)	42,387	.07/26/2024 .	1.F FE
104700 40 0	CAPITAL AUTOMOTIVE REIT CAUTO_ Series 144A	00/	4F (0000	Davidama		004 470	004 470	000 070	000 500		055	_	055	004 470	_	_		0.007	04/45/0047	1.5.55
12479R-AD-9	3.870% 04/15/47		15/2022	Paydown	·	904,478	904,478	893,879	903,523	0	955	0	9550	904,478	0	0	0	8,937	.04/15/2047 .	1.E FE
12479R-AE-7	4. 180% 04/15/47		15/2022	Paydown		23,719	23,719	23,716	23,718	0	1	0	10	23,719	0	0	0	168	.04/15/2047 .	1.E FE
	CLI FUNDING LLC CLIF_20-1A Series 144A			,																
12563L-AN-7	2.080% 09/18/45		18/2022	Paydown		222,750	222,750	222,647	222,659	0	91	0	910	222,750	0	0	0	772	.09/18/2045 .	1.F FE
12563L-AS-6	CLI FUNDING VI LLC CLIF_20-3A 2.070% 10/18/45	02/	18/2022	Paydown		92,500	92,500	92,481	92,483		17		17 0	92,500	0	0	0	298	10/18/2045 .	1.F FE
12303L-A3-0	CLI FUNDING VI LLC CLIF_20-3A Series 144A		10/2022	rayuowii		92,300	92,500	92,401	92,403					92,500				290	10/ 10/ 2040 .	1.F FE
12563L-AT-4	3.300% 10/18/45		18/2022	Paydown		194,250	194,250	194, 169	194, 178	0	72	0		194,250	0	0	0	996	.10/18/2045 .	2.B FE
	CME GROUP INC CME GROUP INC 3.000% 09/15/22																			
12572Q-AE-5	COMMEDIAL MODIOLOG DAGO TUDOU COMMEDIAL		31/2022	Call 100.8210		7,359,933	7,300,000	7,277,443	7, 298, 192	0	626	0	6260	7,298,819	0	1, 181	1, 181	179, 166	.09/15/2022 .	1.D FE
126192-AE-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.063% 12/10/44	03/	01/2022	Paydown		6,000,000	6,000,000	6,059,972	5,994,438	0	5,562	0	5,5620	6,000,000	0	0	0	51,047	12/10/2044 .	1.A FM
120132 AL 0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL		01/2022	ayuumi			0,000,000							,000,000					12/ 10/ 2044 .	
12624B-AF-3	MORTGAGE PASS-THROU 3.912% 05/15/45		01/2022	Paydown		3, 180, 602	3, 180, 602	3,244,054	3, 178, 457	0	2, 145	0	2, 1450	3, 180, 602	0	0	0	29,885	.05/15/2045 .	1.A FM
	COMMERCIAL MORTGAGE PASS-THROU COMM_12-CR4		.=							_					_					
12624Q-AE-3	4.593% 10/15/45		17/2022	Paydown CREDIT SUISSE FIRST		(135,306)	392,791	143,473		0	(7,559)	0	(7,559)0	57,590	0	(192,896)	(192,896)	312	10/15/2045 .	1.D FM
126307-AS-6	CSC HLDGS LLC Series 144A 5.375% 02/01/28 .	02/	25/2022	BOSTON COR		9,222,500	9,500,000	9,208,750	9,287,265	0	4,654	0	4,6540	9,291,919	0	(69,419)	(69,419)	294,729	.02/01/2028 .	3.C FE
	CREDIT SUISSE MORTGAGE TRUST C CSMCTR_14-SAF1										,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
12648F-AQ-2	3.940% 03/25/44		01/2022	Paydown		36,455		37,002	36,579	0	(123)	0	(123)0	36,455	0	0	0	121	.03/25/2044 .	1.A FM
12648F-AQ-2	CREDIT SUISSE MORTGAGE TRUST C CSMCTR_14-SAF1 3.940% 03/25/44	00/	01/2022	Davidama		82,929	82,929				(280)		(280)0	82,929	0	0	0	686	.03/25/2044 .	1.A
12040F-AQ-2	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE		01/2022	Paydown		02,929	02,929				(200)		(200)	02,929				000	. 03/23/2044 .	
12648T-AA-7	MORTGAGE TRUST C 3.500% 07/25/44		01/2022	Paydown		26,055	26,055	26,283	26, 172	0	(117)	0	(117)0	26,055	0	0	0	76	.07/25/2044 .	1.A FM
1	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE						1													
12648T-AA-7 12648X-BY-5	MORTGAGE TRUST C 3.500% 07/25/44		01/2022	Paydown		32, 168	32, 168	32,450	32,312	0	(144)	0	(144)	32, 168	0	0	0	234	.07/25/2044 .	
	CSMC_14-WIN1 3.500% 09/25/44		01/2022	Paydown		480,391	480,391	30,862	483,510		(198)	0	(3, 118) 0	480,391	0	0			.09/25/2044 .	
12040/ 81 0	CVS PASS-THROUGH TRUST 144A REG 5.880%		01/ 2022	Redemption 100.0000				400,021			(0,110)		(0,110)					2,002	.90/ 20/ 2011 .	
126650-BC-3	01/10/28		10/2022			285,933	285,933	262,241	276,673	0	9,261	0	9,2610	285,933	0	0	0	2,807	.01/10/2028 .	2.B
10005+ 11 0	01/0 1/E 1/ E1/ 00PD	00/	10 (0000	Redemption 100.0000		04.074	04 074	04 074	04 074					04 074				504	40 /40 /0000	0.0
12695*-AA-3	CVS HEALTH CORP 3.416% 10/10/38		10/2022			91,371	91,371	91,371	91,371	0	0	0	0	91,371	0	0	0	521	.10/10/2038 .	2.B
134429-AY-5	2.500% 08/02/22	03/	04/2022	Call 100.7280		3,021,841	3,000,000	2,980,260	2,998,698	0	375	0	3750	2,999,073	0	927	927	66,008	.08/02/2022 .	2 B FF
14448C-AN-4	CARRIER GLOBAL CORP 2.242% 02/15/25		07/2022	GOLDMAN SACHS & CO		5,099,900	5,000,000	5,059,462	5,044,605	0	(386)	0	(386)0	5,044,219	0	55,681	55,681			
14448C-AP-9	CARRIER GLOBAL CORP 2.493% 02/15/27		25/2022	BARCLAYS CAPITAL INC		5,045,700	5,000,000	5,037,990	5,031,770	0	(425)	0	(425)0	5,031,344	0	14,356	14,356		.02/15/2027	
172967-FT-3	CITIGROUP INC 4.500% 01/14/22		14/2022	Various	·	9,000,000	9,000,000	8,877,860	8,999,480	0	520	0	5200	9,000,000	0	0	0	202,500	.01/14/2022 .	2.A FE
17322N-AA-2	CMLTI 2014-J1 A1 CITIGROUP MORTGAGE LOAN TRUST 3.500% 06/25/44	01/	01/2022	Pavdown		71,444	71,444	71,734	71,499	n	(55)	n	(55)0	71,444	n	n	n	208	.06/25/2044 .	1.A FM
	CMLTI 2014-J1 A1 CITIGROUP MORTGAGE LOAN			,							(50)									
17322N-AA-2	TRUST 3.500% 06/25/44		01/2022	Paydown		272,397	272,397	273,504	272,608	0	(211)	0	(211)0	272,397	0	0	0	1,919	.06/25/2044 .	1.A
4700011 117 -	CMLTI 2014-J1 A1 CITIGROUP MORTGAGE LOAN		04 (0000	D 4		70.000	70.000	70 00-	75 000	_	055		050	70.0	_	_	_	205	00 (05 (00)	4.4.50
17322N-AK-0	TRUST 3.653% 06/25/44		01/2022	Paydown		76,020	76,020	73,907	75,367	0	653	0	6530	76,020	0	0	0	232	.06/25/2044 .	1.A FM
17322N-AK-0	TRUST 3.653% 06/25/44	03/	01/2022	Pavdown		112, 145	112.145	109.027	111, 181	0	964	0	964 0	112.145	0	0	n	683	.06/25/2044 .	1. A

					Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CITRIX SYST INC CITRIX SYSTEMS INC 3.300%							İ		,			, i							
177376-AF-7	03/01/30		02/02/2022	Various		12,045,000	12,000,000	12,859,922	12,782,343	0	(8,440)	0	(8,440)0	12,773,903	0	(728,903)	(728,903)	168,300	.03/01/2030 .	
191219-AP-9	COCA-COLA ENTERPRISES 8.500% 02/01/22		02/01/2022	Maturity		10,000,000	10,000,000	12,958,600	10,021,705	0	(21,705)	0	(21,705)0	10,000,000	0	0	0	425,000	.02/01/2022 .	1.F FE
22101#-AA-6	CORVIAS CAMPUS LIVING - HU LLC 5.910% 06/01/31		01/19/2022	Redemption 100.0000		(190)	(190)	(190)	(190)	0	0	0	0 0	(190)	0	0	0	0	.06/01/2031 .	5 R PI
ZZ 10 1# AA-0	DB MASTER FINANCE LLC DNKN_17- Series 144A					(190)	(130)	(130)	(150)					(190)					.00/01/2001.	IL
233046-AF-8	4.030% 11/20/47		02/20/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	00	25,000	0	0	0	252	.11/20/2047	2.B FE
	DB MASTER FINANCE LLC DNKN_21- Series 144A			<u> </u>																
233046-AS-0 24422E-VF-3	2.791% 11/20/51		02/22/2022	Paydown		25,000 4,981,100	25,000 5,000,000	25,000 .	25,000 4,997,517	0	0	0	00	25,000	0	(16, 430)		231	11/20/2051 .	
24422E-VF-3	JOHN DEERE CAPITAL CORP 1.750% 03/09/27 TWDC ENTERPRISES 18 CORP WALT DISNEY COMPANY			AMPERS1		4,981,100	5,000,000	4,996,700	4,997,517		13			4,997,530	0	(10,430)	(10,430)	29,000	.03/09/2027 .	1.F FE
25468P-CT-1	(THE) 2.550% 02/15/22		02/15/2022	Maturity		15,000,000	15,000,000	14,895,000	14,998,551	0	1,449	0	1,4490	15,000,000	0	0	0	191,250	.02/15/2022 .	2.A FE
	DOMINOS PIZZA MASTER ISSUER LL Series 144A	1									, , , ,							,		
25755T-AH-3	4.118% 07/25/47		01/25/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	00	16,250	0	0	0	167	.07/25/2047 .	2.A FE
057557 11/ 0	DOMINOS PIZZA MASTER ISSUER LL Series 144A		04 (05 (0000	l		25 222	05.000	05.000	25 222					05.000				274	07/05/00/0	0 1 55
25755T-AK-6	4.328% 07/25/48		01/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0		25,000	0	0	0	271	.07/25/2048 .	2.A FE
26208L-AC-2	4.739% 04/20/48		01/20/2022	Paydown		17,500	17,500	17,500	17,500	0	0	0	0 0	17,500	0	0	0	207	.04/20/2048 .	2.C FE
	DRIVEN BRANDS FUNDING LLC HONK Series 144A			,					, ,					, , , , , , , , , , , , , , , , , ,						
26209X-AA-9	3.786% 07/20/50		01/20/2022	Paydown		30,000	30,000	30,082	30,064	0	(64)	0	(64)0	30,000	0	0	0	284	.07/20/2050 .	2.C FE
000007 10 5	DRIVEN BRANDS FUNDING LLC HONK Series 144A		04 (00 (0000	D 4		00.000	00.000	00.000	20 005		(5)		(5)	00.000				040	04 (00 (0054	0.0 55
26209X-AC-5	3.237% 01/20/51		01/20/2022	Paydown		30,000	30,000	30,006	30,005		(5)	0		30,000	0	0		243	.01/20/2051 .	2.0 FE
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		03/30/2022	OTTIGIOGI GEODAE MAINETO		6,402,824	7,313,000	7,462,258	7,445,342	0	(3,668)	0	(3,668)0	7,441,673	0	(1,038,849)	(1,038,849)	111,808	.07/15/2030 .	2.B FE
30161M-AL-7	EXELON GENERATION CO LLC 4.250% 06/15/22		03/17/2022	Call 100.0000		3,500,000	3,500,000	3,499,193	3,499,963	0	17	0		3,499,980	0	20	20		.06/15/2022 .	
	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE																			
30261H-AN-3	TRUST FREMF_12- 4.139% 01/25/22		01/01/2022	Paydown		10,000,000	10,000,000	9,512,240	10,000,000	0	0	0	00	10,000,000	0	0	0	34,490	.01/25/2022 .	1.A FM
30290M-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.907% 05/25/45	1	03/01/2022	Paydown		5,000,000	5,000,000	4,918,500	4,984,622		15,378	0	15,3780	5,000,000		0	0	42,459	.05/25/2045 .	1.A FM
50250111 AN 7	11001 11LW 12 4.307% 03/23/43		00/01/2022	Redemption 0.0000							15,070		10,070						. 90/ 20/ 2040 .	
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		03/23/2022			0	0	0	0	0	0	0	00	0	0	0	0	(225)	.06/30/2039 .	2.B FE
				Redemption 0.0000																
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		03/23/2022			0	0	0	0	0	0	0	0 0	٥	0	0	0	(466)	.06/30/2039 .	2.C FE
313747-BA-4	FEDERAL RLTY INVEST TR FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/30		02/08/2022	WELLS FARGO BANK		5, 137, 150	5,000,000	5,473,450	5, 420, 974	0	(5, 160)	0	(5, 160)	5,415,814	0	(278,664)	(278,664)	33,542	.06/01/2030 .	2 A FF
010/4/ DA 4	11WESTMENT 1100 0.300% 00/01/00		92/00/2022	Redemption 100.0000		5, 107, 150			9,420,374		(5, 100)		(3, 100)			(270,004)	(270,004)		.00/01/2000 .	2.8 12
31953*-AJ-1	UNION PACIFIC 5.470% 05/31/22		01/02/2022			276, 190	276, 190	276 , 190	276, 190	0	0	0	00	276, 190	0	0	0	7,554	.05/31/2022 .	1.D
	UNION PACIFIC SECURED CORP BND 5.470%			Redemption 100.0000						1										
31953*-AK-8	09/27/22		01/02/2022	D 1 11 400 0000		257 , 143	257,143	257 , 143	257 , 143	0	0	0	00	257 , 143	0	0	0	7,033	.09/27/2022 .	1.D
33632*-UQ-8	WELLS FARGO BK NORTHWEST 7.280% 01/10/24		03/10/2022	Redemption 100.0000		205,410	205,410	205,410	205,410			0	0 0	205,410		0	0	2,500	.01/10/2024 .	2 B
00002 -00-0	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A					205,410	203,410	205,410	205,410					203,410				2,300	. 10/2024 .	2.0
33850B-AW-7	3.650% 03/25/47		01/01/2022	Paydown		10,466	10,466	10,418	10,427	0	39	0		10,466	0	0	0	32	.03/25/2047 .	1.A FM
	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A									1										
33850B-AW-7	3.650% 03/25/47		03/01/2022	Paydown		20,997	20,997	20,902	20,919	0	78	0		20,997	0	0	0	160	.03/25/2047 .	1.A
33850R-AY-8	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.048% 10/25/47		01/01/2022	Paydown		11, 102	11,102	11,378	11,245	0	(142)	0	(142)0	11, 102	0	0	0	38	10/25/2047 .	1.A FM
	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A			. w, womi		11, 102			11,240		(142)									
33850R-AY-8	4.048% 10/25/47		03/01/2022	Paydown		22,007	22,007	22,554	22,289	0	(282)	0	(282)0	22,007	0	0	0	187	.10/25/2047 .	1.A
	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A																			
33850T-AY-4	3.968% 03/25/48		01/01/2022	Paydown		4, 176	4, 176	4, 175	4, 170	0	6	0		4, 176	0	0	0	14	.03/25/2048 .	1.A FM
33850T-AY-4	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 3.968% 03/25/48		03/01/2022	Pavdown		8.371	8.371	8.368		_	11	_	11 0	8.371	_			69	.03/25/2048 .	
JJOJUI-MI-4	U. JUUN UU/ 23/ 40	1	עט/ עו וי / עע	rayuu#II		o, o/ I				LU	L	µU	L		LU	µU		9	. 20/20/2048 .	

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	nus and Stoc	k Solu, Red	leemed or C	Juliei wise i	Disposed (וו Duning נו	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													T-4-1 T-4-1							
													Total Total					Daniel		Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
out.o	FLORIDA PIPELINE HOLDINGS LLC 2.920%	o.g	D 410	or r aronasor	0.00.0	0.000		0001		(Booroaco)	71001011011	mzou	10) Value	2410	D.opeca.	D.opoou.	Diopeca:			
34107@-AA-7	08/15/38	02	2/15/2022	Various		496,486	496,486	496,486	496,486	0	0	0	0 0	496,486	0	0	0	8,457	.08/15/2038	2.B PL
	FNA VI LLC FNH_21-1A Series 144A 1.350%																			
34411Y-AA-5	01/10/32	03	3/10/2022	Paydown		398,507	398,507	398,444	398,450	0	57	0		398,507	0	0	0	813	.01/10/2032 .	1.F FE
	FOCUS BRANDS FUNDING LLC FOCUS FOCUS BRANDS			,		•			, ,					, , , , , , , , , , , , , , , , , , , ,						
34417M-AB-3	FUNDING LLC FOCUS 5.093% 04/30/47		1/31/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	255	.04/30/2047 .	2.B FE
	FOCUS BRANDS FUNDING LLC FOCUS Series 144A										1									
34417Q-AA-6	5.184% 10/30/48		1/30/2022	Paydown		17,500	17,500	17,500	17,500	0	0	0	00	17,500	0	0	0	227	10/30/2048 .	2.B FE
	FRESENIUS MEDICAL CARE US FINA FRESENIUS										I				Ì					
35802X-AF-0	MEDICAL CARE US FINA 5.875% 01/31/22		1/31/2022	Maturity		3,650,000	3,650,000	3,647,938	3,649,979	0	21	0	210	3,650,000	0	0	0	107,219	.01/31/2022 .	2.C FE
	GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL		4 (00 (0							_		_			_				40 (00 (
36259P-AB-2	AUTOMOBILE LEASIN 0.710% 10/20/22		1/20/2022	Paydown		47 , 453	47,453		47,453	0	ļ0	0	J0 0	47,453	}0	0	0	28	10/20/2022 .	1.A FE
070400 44 0	GENUINE PARTS CO GENUINE PARTS COMPANY		0 (00 (0000	U.S. Bancorp Piper		4 040 040	4 450 000	4 000 004	4 000 444		700		700	4 000 000		(070 040)	(070, 040)	00.045	44 (04 (0000	0.0.55
372460-AA-3 .37959E-AA-0	1.875% 11/01/30		2/08/2022 3/24/2022	Jaffray Various		4,012,610 2,075,958	4,450,000 2,265,000	4,380,981	4,388,114		708	0	7080 (362)0	4,388,822	0	(376,212)	(376,212)	22,94528,685	.11/01/2030 .	
3/939E-AA-0	GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS		3/24/2022	various		2,073,936	2,203,000	2,283,256	2,281,088	0	(302)		(302)	2,200,720		(204,769)	(204,709)	20,000	.08/15/2030	. 2.A FE
38141G-GS-7	GROUP INC/THE 5.750% 01/24/22	01	1/24/2022	Various		5,000,000	5,000,000	4,993,250	4,999,945	0	55	0		5,000,000	0	0	0	143,750	.01/24/2022 .	2 A FF
	GULF SOUTH PIPELINE CO LP GULF SOUTH PIPLINE		1/24/2022	vai rous		5,000,000			, , , , , , , , , , , , , , , , ,									140,730	. 9 1/ 24/ 2022 .	- Z.A IL
402524-AE-2	4.000% 06/15/22	0.3	3/21/2022	Various		10,000,000	10,000,000	9,976,219	9,998,631	0	564	0	5640	9,999,195	0	805	805	106,667	.06/15/2022	2 C FF
	HEALTHPEAK PROPERTIES HCP INC 3.250%			CITIGROUP GLOBAL MARKETS																
40414L-AQ-2	07/15/26		1/07/2022	OTTIGIOUS GEODIE HERETO		1,592,240	1,516,000	1,558,266	1,544,227	0	(164)	0		1,544,064	0	48 . 176	48 . 176	24,088	.07/15/2026 .	2.A FE
	HIN TIMESHARE TRUST HINTT_20-A Series 144A					, , ,	, ,	,			,		,	,		,	,	,		
40439H-AC-3	3.420% 10/09/39		3/09/2022	Paydown		84,588	84,588	84,577	84,578	0	10	0	100	84,588	0	0	0	450	10/09/2039 .	2.B FE
	HIN TIMESHARE TRUST HINTT_20-A Series 144A																			
40439H-AD-1	5.500% 10/09/39		3/09/2022	Paydown		59,212	59,212	57,809	57,994	0	1,217	0	1,2170	59,212	0	0	0	506	10/09/2039 .	3.B FE
	HEALTHCARE TRUST OF AMERICA HO HEALTHCARE																			
42225U-AF-1	TRUST OF AMERICA HO 3.750% 07/01/27		3/28/2022	WELLS FARGO BANK		5,398,622	5,370,000	5,327,899	5,337,047	0	1,321	0	1,3210	5,338,368	0	60,254	60,254	150,472	.07/01/2027 .	2.B FE
4000511 411 7	HEALTHCARE TRUST OF AMERICA HO HEALTHCARE		0 (00 (0000	001 01111 01010 0 00		4 500 000	5 000 000	4 005 050	4 000 404		044			4 000 440		(000 440)	(000 440)	20 444	00/45/0004	
42225U-AH-7	TRUST OF AMERICA HO 2.000% 03/15/31		2/03/2022	GOLDMAN SACHS & CO		4,580,000	5,000,000	4,965,350	4,969,131	0	311	0		4,969,442	0	(389,442)	(389,442)	39,444	.03/15/2031 .	
	HGVT_19-AA Series 144A 2.340% 07/25/33 HGVT 19-AA Series 144A 2.540% 07/25/33		3/25/2022 3/25/2022	Paydown		358,318	358,318	360,587	360, 172	0	(1,854)	0	(1,854)0	358,318	0	0			.07/25/2033 .	
	HGVT_19-AA Series 144A 2.540% 07/25/33		3/25/2022	Paydown		119,439		119,439	119,437	0 n	الا	n	0 الا			n	 n	538	.07/25/2033 .	
4020411 /10-0	HILTON GRAND VACATIONS TRUST H Series 144A		U, LU, LULL	1 uyuvilli					113,407	0			²	113,403					.91/20/2000 .	
43285H-AA-6	2.740% 02/25/39	0.3	3/25/2022	Paydown		130,534	130,534	134,613	133,996	n	(3,462)	0	(3,462)0	130,534	n	n	ი	643	.02/25/2039 .	1.A FE
	IF 01-A 5.700% 07/25/33		3/30/2022	Paydown		0	0	0	0	0	0	0	0	0		0		(3)		
	IF 01-A 4.954% 07/25/33		3/01/2022	Paydown		57,056	57,056	50 , 195	52,047	0	5,009	0	5,0090	57,056	0	0			.07/25/2033	
	JACK IN THE BOX FUNDING LLC JA Series 144A		•	-					•		1				1			ſ		
466365-AC-7	4.970% 08/25/49		2/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	00	2,500	0	0	0	31	.08/25/2049 .	2.B FE
	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN										I				Ì			1		
46646B-AY-4	MORTGAGE TRUST JPMMT 3.818% 02/25/40		1/01/2022	Paydown		68,084	68,084	69,555	68,816	0	(732)	0	(732)0	68,084	0	0	0	215	.02/25/2040 .	1.A FM
1	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN			<u> </u>						_										1
46646B-AY-4	MORTGAGE TRUST JPMMT 3.818% 02/25/40		3/01/2022	Paydown		152,300	152,300	155,590	153,938	0	(1,638)	0	(1,638)0	152,300	0	0	0	1, 176	.02/25/2040 .	1.A
400400 411 7	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN		1 /01 /0000	Dd		400 700	400 700	440 400	405 540	_	F 040	_	E 040	400 700	_		_	4 045	04 /05 /0047	1 4 5"
46648C-AH-7	MORTGAGE TRUST JPMMT 3.460% 01/25/47		1/01/2022	Paydown		430,723	430,723	419,422	425,513	0	5,210	0	5,2100	430,723	} ⁰	0	0	1,245	.01/25/2047 .	. I.A FM
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.460% 01/25/47	na	3/01/2022	Pavdawa		295,809	295,809	288,047	202 221	^	3,578	0	2 570	295,809	_			2 072	01/25/2047	1 /
400480-AП-/	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN		0/ 0 1/ 2022	Paydown		∠93,809	293,809	∠88,04/	292,231	0	3,3/8	0	3,5780	290,809	l	0		2,073	.01/25/2047 .	. I.A
46648C-AW-4	MORTGAGE TRUST JPMMT 3.460% 01/25/47	n ₁	1/01/2022	Paydown		15, 122	15, 122	14,737	14,899	n	222	n	2220	15, 122	n	n	٥	44	.01/25/2047 .	1 A FM
4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN		., 0 1, 2022	. w, womi				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0				13, 122						1
46648C-AW-4	MORTGAGE TRUST JPMMT 3.460% 01/25/47	0.3	3/01/2022	Paydown		57,350		55,889	56,507	n	843	0		57,350	n	n	ი	453	.01/25/2047 .	1.A .
	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN	1		.,		,								,	Ī					1
46648C-AX-2	MORTGAGE TRUST JPMMT 3.460% 01/25/47	01	1/01/2022	Paydown		22, 130	22, 130	21,142	21,478	0	652	0	6520	22, 130	0	0	0	64	.01/25/2047 .	1.A FM
	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN			·											Ì					
46648C-AX-2	MORTGAGE TRUST JPMMT 3.460% 01/25/47		3/01/2022	Paydown		83,931		80 . 180	81.457	0	2.474	0	2,4740		L0	0	0	663	.01/25/2047 .	1.A

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise I	Disposed (of During th	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15	1						NAIC
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)			13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oaa.o	JP MORGAN MORTGAGE TRUST JPMMT Series 144A	o.g., Dan	5.1 4.5.1455.	0.00.0	0.000	. a. value	000.	74.45	(Boordage)	71001011011	IIIZOG	10) (4146	24.0	D.opoou.	D.opeca.	Dioposa.		24.0	
46648H-AZ-6	3.662% 05/25/47	01/01/20	22 Paydown		25,942	25,942	25,897	25,891	0	51	0	510	25,942	0	0	0	79	.05/25/2047	. 1.A FM
	JP MORGAN MORTGAGE TRUST JPMMT Series 144A																		
46648H-AZ-6	3.662% 05/25/47		22 Paydown		52, 151	52, 151	52,060	52,049	0	102	0		52, 151	0	0	0	398	.05/25/2047	. 1.A
4004011 47 7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A	01/01/0	00 Dd		0.045	0.045	0.700	0.004		(40)		(40)	0.045	_	_		00	11 (05 (0040	1 4 54
46648U-AZ-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A		22 Paydown		8,645	8,645	8,726	8,691	l0	(46)	' l0	(46)0	8,645	0	0		28	. 11/25/2048	1.A FM
46648U-AZ-7	3.892% 11/25/48		22 . Pavdown		17,593	17,593	17,757	17,686	n	(93)	0	(93)0	17,593	n	n	0	143	11/25/2048	1.A
	JP MORGAN MORTGAGE TRUST JPMMT Series 144A					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,000		(30)			, , , , , , , , , , , , , , , , ,					/ 20/ 20-70	
46650J-AS-3	3.910% 12/25/48		22 Paydown		24,896	24,896	24,454	24,577	0	319	0	3190	24,896	0	0	0	81	12/25/2048	1.A FM
	JP MORGAN MORTGAGE TRUST JPMMT Series 144A	[.								1	1							1
46650J-AS-3	3.910% 12/25/48				49,594	49,594	48,712	48,957	0	636	0		49,594	0	0		402	12/25/2048	. 1.A
47233J-DX-3	JEFFERIES GROUP INC 2.750% 10/15/32		22 JEFFRIES & COMPANY INC . Redemption 100.0000		1,880,060	2,000,000	2,078,840	2,073,360	0	(692)	0	(692)0	2,072,668	0	(192,608)	(192,608)	17,722	10/15/2032	. 2.B FE
476590-AA-1	JERSEY CITY CTL 4.850% 11/15/45	01/15/20			4,066	4,066	4, 105	4, 101	0	(35)	0	(35)0	4,066	0	0	0	16	.11/15/2045	1.D Z
	1.000 17 10 10		Redemption 100.0000				, 100	,		(00)		(00)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
47659@-AA-1	JERSEY CITY CTL 4.850% 11/15/45				8, 181	8, 181	8,259	8,251	0	(70)	0	(70)0	8, 181	0	0	0	82	11/15/2045	1.D
	JIMMY JOHNS FUNDING LLC JIMMY_ Series 144A								_	_					_				
47760Q-AB-9	4.846% 07/30/47				3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	3,500,000	0	0	0			2.B FE
4/8/00-01-9	JOHNSON & JOHNSON 2.450% 03/01/26 KIMBERLY-CLARK CORPORATION KIMBERLY-CLARK		22 WELLS FARGO BANK		9,816,764	9,512,000	10,396,236	10 , 148 , 120		(5,311)		(5,311)0	10,142,810	0	(326,045)	(326,045)	85,449	.03/01/2026 .	. I.A FE
494368-BH-5	CORPORATION 2.400% 03/01/22		22 Maturity		4,000,000	4,000,000	3,938,960	3,998,886	0	1, 114	0	1, 1140	4,000,000	0	0	0	48,000	.03/01/2022	1.F FE
49446R-AN-9	KIMCO REALTY CORP 3.400% 11/01/22		22 Call 101.2940		4,051,760	4,000,000	3,972,760	3,996,431	0	704	0	7040	3,997,135	0	2,865	2,865	97,471	.11/01/2022	2.A FE
50027#-AA-8	KOHLS CORP 5.902% 12/15/23				254,941	245,077	245,077	245,077	0	0	0	00	245,077	0	0	0	13,279	12/15/2023	. 2.C
F0007# 44 0		00/45/0	Redemption 100.0000		00.000	00.000	00.000	00.000					00.000			0	455	40 (45 (0000	0.0
50027#-AA-8	KOHLS CORP 5.902% 12/15/23		Redemption 100.0000		20,996	20,996	20,996	20,996		0	0		20,996	0	0		155	12/15/2023	. 2.0
52204*-AA-3	WALGREEN CO 5.540% 04/15/36				48,371	48,371	48,371	48,371	0	0	0	0 0	48,371	0	0	0	447	.04/15/2036	2.B
	NORTH ORCHARD PLAZA PARCEL 7.136% 01/15/28																		
52467@-AK-1					172,992	172,992	201,598	(116,327)	0	289,320	0	289,3200	172,992	0	0	0	3,461	.01/15/2028 .	. 1.F
F0F00'/ *** -	LEIDOO INO O 0000 00 (45 (04	00.405 :=:	CITIGROUP GLOBAL MARKETS		4 570 505	F 600 000	4 677 645	4 070 457	_	200	_	000	4 070 0	_	/400 45-	(400 457	55 005	00 (45 (000 4	0 0 55
52532X-AH-8	LEIDOS INC 2.300% 02/15/31	02/08/20	DEUTSCHE BANK SECURITIES		4,572,500	5,000,000	4,977,249	4,978,427	ŀ	230	0	2300	4,978,657	0	(406, 157)	(406, 157)	55,903	.02/15/2031	. 2.0 FE
552676-AU-2	MDC HOLDINGS INC 2.500% 01/15/31				13,755,750	15,000,000	15,000,000	15,000,000	n	n	n	0 0	15,000,000	0	(1,244,250)	(1,244,250)	217,292	.01/15/2031	2.C FF
	MVW OWNER TRUST MVWOT_19-2A Series 144A						10,000,000								(1,277,200)				
55400D-AA-9	2.220% 10/20/38		22 Paydown		325,960	325,960	331,995	330,977	0	(5,017)	0	(5,017)0	325,960	0	0	0	1,146	10/20/2038	1.A FE
55,005,1: -	MVW OWNER TRUST MVWOT_20-1A Series 144A	00/55 :5:			05.5	05.5	05 555	ar] _			25	_	_		40.	40 (00 (005-	
55400E-AA-7	1.740% 10/20/37		22 Paydown		65,544	65,544	65,536		0	6	0		65,544	0	0		184	.10/20/2037	1.A FE
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A 2.730% 10/20/37	03/20/20	22 Paydown		131,087	131,087	131,069	131,072	n	15	0	15 0	131,087	n	n	n	578	.10/20/2037	1.F FE
	MVW OWNER TRUST MVWOT_20-1A Series 144A	30, 20, 2																	
	4.210% 10/20/37				98,316	98,316	98,307	98,308	0	7	0		98,316	0	0	0	668	.10/20/2037	2.B FE
571748-AZ-5	MARSH & MCLENNAN CO INC 3.750% 03/14/26		22 KEYBANC CAPITAL MARKET .		3,225,450	3,000,000	3, 152,760	3,069,231	0	(545)	0	(545)0	3,068,687	0	156,763	156,763	37 , 188	.03/14/2026	. 2.A FE
E0040W E0 0	MCDONALDS CORP MCDONALDS CORPORATION 3.600%	00 (00 (0)	DADOLAVO CARITAL INC		E 000 050	E 000 000	4 000 000	4 000 400	_	770	_	776	4 000 004	_	F7 000	E7 000	404 500	07/04/0000	0 4 55
58013M-FQ-2	07/01/30		22 BARCLAYS CAPITAL INC Redemption 100.0000		5, 026, 650	5,000,000	4,963,300	4,968,489	······	776	0	7760	4,969,264	0	57 , 386	57,386	134,500	.07/01/2030 .	. 2.A FE
59748T-AA-7	mituraliu oogenei oei ies 144n 0.000% 03/13/23				1,050,400	1,050,400	1,070,400	1,068,127		(17,727)	0	(17,727)0	1,050,400	n	n	0	31,512	.03/15/2025	3.B FE
	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 AJ]			, 200, 100			,,	[[.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					====	
61754J-AH-1	6.014% 06/11/42		22 Paydown		6,350,647	6,350,647	6, 186, 805	6,338,048	0	12,600	0	12,6000	6,350,647	0	0	0	31,829	.06/11/2042 .	. 1.A FM
000402 42 =	MVW OWNER TRUST MVWOT_18-1A Series 144A	00 (05 :=:	00 0 1		0.4 00-	24 222	24 22-	24 25-	_		_		24 22-	_	_		105	04 (04 (0000	4 5 55
62848B-AB-7 62940Q-AA-3	3.600% 01/21/36				34,096	34,096 . 233,210	34,090	34,092	0	4	0	0	34,096	0	0		196	.01/21/2036 .12/15/2025	1.F FE
0294UQ-AA-3	NP SPE II LLC NPRL_17-1A Series 144A 3.372%	1/25/20	44 val 1005			200,210	200,210	200,210		ļ			200,210				}	12/10/2025	. 4.0 FE
62946A-AC-8	10/21/47		22 Paydown		77,345	77,345	77,345	77,343	0	2	0	20	77,345	0	0		432	10/21/2047	1.F FE

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	mus and Stot	sk Sola, Rea	leemed of C	Jinerwise i	Disposea a	ט זכו זע זכו זכו	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	NEWMARKET NEWMARKET CORP 4.100% 12/15/22	Cigii	.03/15/2022	Call 102.0280	Otook	918,252	900,000	873,693	896.729	(Decrease)	680	n n	6800	897.409	Disposar	2,591	2,591	27,477	12/15/2022 .	,
	NEWMONT MINING CORP 3.700% 03/15/23		.01/18/2022	Call 103.3276		2,583,189	2,500,000	2,498,798	2,499,605	0	15	0		2,499,620	0	380	380	114,537	03/15/2023 .	
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		03/15/2022	Various		446,672	446,672	446,656	446,631	0	41	0	410	446,672	0	0	0	4,535	12/15/2023 .	
	ORANGE LAKE TIMESHARE TRUST ON Series 144A																			
68504W-AC-1	3.740% 11/08/30		.03/08/2022	Paydown		97,274	97,274			0	10	0		97,274	0	0	0	575	11/08/2030 .	
68619A-AK-3	ORGN 01-A 2001-A A7 7.160% 03/15/32		.02/15/2022	Paydown		14,585	14,585	14,922	14,593	0	(9)	0	(9)0	14,585	0	0	0	140	03/15/2032 .	1.C FE
693456-AN-5	PMT LOAN TRUST PMTLT_13-J1 3.566% 09/25/43		.01/01/2022	Paydown		66 , 486		67,920	67,017	0	(531)		(531)		^	_	0	198	09/25/2043 .	1 A EM
U3U4-UC-MIV-3	PMT LOAN TRUST PMTLT_13-J1 3.566% 09/25/43		۵۵۷۵ /۱ ۱ /۱ را ر	ι αγυννίι			, 400 بالا	, זע	יוט, זע		(301)		(301)	, 400				190		
693456-AN-5		[.03/01/2022	Paydown		150,609	150,609	153,857	151,811	0	(1,202)	0	(1,202)0	150,609	0	0	0	1,204	09/25/2043 .	1.A
	PIONEER NAT RES CO PIONEER NATURAL RESOURCES								*									•		
723787-AQ-0	COMP 1.900% 08/15/30	[.02/09/2022	GOLDMAN SACHS & CO		4,565,800	5,000,000	4,713,150	4,745,748	0	2,929	0	2,9290	4,748,677	0	(182,877)	(182,877)	46,444	08/15/2030 .	2.B FE
	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT			Redemption 100.0000						_		_					_			
73019#-AA-0	FINANCE LLC SERI 3.000% 09/13/27		.03/13/2022	Redemption 100.0000		234,462	234,462	240,603	237,731	0	(3,269)	0	(3,269)0	234,462	0	0	0	3,517	09/13/2027 .	1.D
73019#-AB-8	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT FINANCE LLC SERI 3.000% 09/13/27		.03/13/2022	Redemption 100.0000		243,287	243,287	249,659	246,679	0	(3,392)	0	(3,392)0	243,287	0	0	0	3,649	09/13/2027 .	1.D
737446-AM-6	POST HOLDINGS INC 5.750% 03/01/27		.03/17/2022	Call 102.8750		4,324,865	4,204,000	4,210,760	4,208,126	0	(142)	0	(142)0	4,207,984	0	(3,984)	(3,984)		03/01/2027 .	
	PROCTER & GAMBLE COMPANY PROCTER & GAMBLE					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(:= /	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
742718-DY-2	COMPANY 2.300% 02/06/22		02/06/2022	Maturity		5,000,000	5,000,000	4,964,600	4,999,613	0	387	0		5,000,000	0	0	0	57,500	.02/06/2022 .	1.D FE
	AMAZON CTL (HILLWOOD INVESTMEN AMAZON CTL			Redemption 100.0000						_		_				_	_			
74353*-AA-6	HILLWOOD INVESTMEN 2.695% 11/10/41		.03/10/2022	D-d+: 100 0000		120,093	120,093	120,093	120,093	0	0	0	00	120,093	0	0	0	540	11/10/2041 .	1.E S
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		.01/10/2022	Redemption 100.0000		3,721	3,721	3,721	3,721	0	0	0	0 0	3,721	0	0	0	12	.02/10/2049 .	2 A VE
130701 AA 3	AUTOMIN WIND THE ELEC 0.744/0 02/10/43		.9171072022	Redemption 100.0000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,721				12	92/ 10/2043 .	. Z.N IL
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		.03/10/2022			7,476	7,476	7 , 476	7,476	0	0	0	0	7,476	0	0	0	58	.02/10/2049 .	2.A
	RAYONIER INC RAYONIER INC. 3.750% 04/01/22																			
754907-AA-1			.01/04/2022	Call 100.0000		5,320,000	5,320,000	5,321,543	5,320,089	0	(3)	0	(3)0	5,320,087	0	(87)	(87)	51,538	04/01/2022 .	2.C FE
756109-BH-6	REALTY INCOME CORP REALTY INCOME CORPORATION		.01/25/2022	BARCLAYS CAPITAL INC		0 150 400	2 000 000	0.070 500	0.070.040	0	045		045	0.070.007	0	177 100	177 100	E4 400	04/45/0000	10.55
/30 109-00-0	3.400% 01/15/28		2202 /62 /1 ע.	CITIGROUP GLOBAL MARKETS		3, 156, 420	3,000,000	2,978,509	2,979,042	0	245		2450	2,979,287	0	177 , 133	177 , 133	54,400	01/15/2028 .	. I.G FE
756109-BL-7	2.850% 12/15/32		03/22/2022	OTTTOTION GEODAL MATRICETO		18,809,067	20,000,000	19,925,580	19,926,716	0	971	0	9710	19,927,686	0	(1,118,619)	(1,118,619)	137, 193	12/15/2032 .	1.G FE
				CITIGROUP GLOBAL MARKETS		, ,	, ,							,		, , ,				
75884R-AZ-6	REGENCY CENTERS LP 2.950% 09/15/29		.01/07/2022			1,219,656	1,200,000	1,278,048	1,269,216	0	(237)	0		1,268,979	0	(49, 323)	(49,323)	11,407	09/15/2029 .	2.A FE
704001/ 41/ 0	S&P GLOBAL INC Series 144A 4.000% 03/01/26		00 /04 /0000	0.11 400 4040		0 400 400	0.000.000	0.075.750			000		000	0.070.000		00.000	00,000	400,000	00 /04 /0000	4.0
78409V-AX-2	SEQUOIA MORTGAGE TRUST SERIES 12-6 CLASS B1		.03/24/2022	Call 106.1040		3, 183, 120	3,000,000	2,975,756	0	0	336	0		2,976,092	0	23,908	23,908	190,800	03/01/2026 .	1.G
81744N-AG-5	3.704% 12/25/42		.03/01/2022	Paydown		95 , 132	95, 132		95,668	n	(536)	n	(536)	95, 132	n	n	n	490	12/25/2042 .	1.A FM
	SEQUOIA MORTGAGE TRUST SEMT_17 Series 144A			,				,210			(300)								=0, =0 1 .	
81746G-CB-7	3.719% 10/25/47		.01/01/2022	Paydown		13,555	13,555	13,841	13,676	0	(120)	0	(120)0	13,555	0	0	0	42	10/25/2047 .	1.A FM
	SEQUOIA MORTGAGE TRUST SEMT_17 Series 144A																			
81746G-CB-7	3.719% 10/25/47	[.03/01/2022	Paydown		27,091	27,091	27,662	27,332	0	(241)	0		27,091	0	0	0	209	10/25/2047 .	1.A
81746K-AG-9	SEQUOIA MORTGAGE TRUST SEMT_17 3.500% 03/25/47 3.500%		.01/01/2022	Paydown		247, 188	247 , 188	242,498	245,558	n	1,630	n	1,6300	247 , 188	n	n	n	721	03/25/2047 .	1.A FM
	SEQUOTA MORTGAGE TRUST SEMT_17 3.500%		., 1, 0 1, 2022	i uyuviii			277, 100	272,730	270,300					271 , 100	0					
81746K-AG-9	03/25/47	[.03/01/2022	Paydown		189,578	189,578	185,980	188,327	0	1,250	0	1,2500	189,578	0	0	0	1,551	03/25/2047 .	1.A
	SEQUOIA MORTGAGE TRUST SEMT_17 3.577%					•	·			1										
81746K-CB-8	03/25/47		.01/01/2022	Paydown		13,359	13,359	13,045	13, 172	0	187	0	1870	13,359	0	0	0	40	03/25/2047 .	1.A FM
04746/ 00 0	SEQUOIA MORTGAGE TRUST SEMT_17 3.577%		00/04/0000	Dd		05 700	0F 700	00 704	04 500	_	1 000	_	1 000	05 700	_	_	_	707	00/05/0047	4.4
81746K-CB-8 817826-AE-0	03/25/47		.03/01/2022 .03/01/2022	PaydownBARCLAYS CAPITAL INC		4,492,050		83,784 . 4,821,450 .			1,200		1,2000 2,7280		0	(345,873)	(345,873)		03/25/2047 . 02/10/2031 .	
	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-		2007 0 17 2022	DATIONATO UNI TIAN TINO		, 702,000							2,120		0	(070,070)	(070,070)			
82280Q-AC-5	ORIGINATOR TRUST 3.500% 08/25/45	[01/01/2022	Paydown		995	995	998	996	0	(1)	0	(1)0	995	0	0	0	3	08/25/2045 .	1.A FM
	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-									1										
82280Q-AC-5	ORIGINATOR TRUST 3.500% 08/25/45	l	.03/01/2022	Paydown		13,839	13,839	13,891	13,856	0	(18)	0		13,839	0	0	0	100	08/25/2045 .	1.A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
													Total Total							NAIC
												Current	Total Total Change in Foreign					Bond		Desig- nation
												Year's	Change in Foreign Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	svo
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
82281E-BX-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO- ORIGINATOR TRUST 3.577% 11/25/46		.01/01/2022	Paydown		112,836	112,836	111,592	111,951	0	885	0	885 0	112,836	0	0	0	338	11/25/2046 .	1.A FM
	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-		.91/01/2022	Tayaomi																
82281E-BX-4	ORIGINATOR TRUST 3.577% 11/25/46		.03/01/2022	Paydown		147 , 537	147,537	145,910	146,380	0	1, 157	0	1, 1570	147,537	0	0	0	1,013	11/25/2046 .	1.A
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		.03/20/2022	Paydown		126,755	126,755	126,739	126,742	n	13	n	13 0	126,755	n	n	0	713	.07/20/2037 .	2 B FF
020020 70-1	SIERRA RECEIVABLES FUNDING COM Series 144A			. w, womi		120,100	120,700		120,142					120,730						
826525-AD-9	6.590% 07/20/37	.	.03/20/2022	Paydown		70,420	70,420	70,403	70,405	0	15	0		70,420	0	0	0	743	.07/20/2037 .	3.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		.03/20/2022	Paydown		161,618	161,618	159,396	159,838	n	1,780	0	1,7800	161,618	n	n	n		.05/20/2036 .	2.B FE
	SIERRA RECEIVABLES FUNDING COM Series 144A		.90/20/2022	Tayaomi							1,700		1,700						.90/ 20/ 2000 .	. 2.5 / 2
82652N-AB-4	2.750% 07/15/38		.03/20/2022	Paydown		189,883	189,883	189,848	189,855	0	28	0	280	189,883	0	0	0	827	.07/15/2038 .	1.F FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING COM Series 144A 3.000% 08/20/36		.03/20/2022	Paydown		189,883	189,883	187,272	187,777	0	2, 106	0	2,1060	189,883	0	0	0	902	.08/20/2036 .	2 B FF
	SIERRA TIMESHARE RECEIVABLES F Series 144A		.90/20/2022																.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
82652Q-AC-5	1.790% 11/20/37		.03/20/2022	Paydown		411,702	411,702	411,648	411,654	0	48	0		411,702	0	0	0	1, 150	.11/20/2037 .	2.B FE
82652Q-AD-3	SIERRA TIMESHARE RECEIVABLES F Series 144A 3.170% 11/20/37		.03/20/2022	Paydown		426,810	426,810	426,685	426,699	0	111	0	111 0	426,810	0	0	0	2,111	11/20/2037 .	3.B FE
	SIERRA RECEIVABLES FUNDING COM Series 144A																			
82653D-AB-5	3.650% 06/20/35		.03/20/2022	Paydown		40,331	40,331	40,326	40,328	0	4	0	0	40,331	0	0	0	241	.06/20/2035 .	1.F FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		.03/20/2022	Paydown		116,511	116,511	117,057	116,945	0	(434)	0	(434)0	116,511	0	0	0	712	.01/20/2036 .	2.B FE
	SIERRA RECEIVABLES FUNDING COM Series 144A			.,							,		, ,							
82653G-AD-4	5.200% 09/20/35		.03/20/2022	Paydown		155,581	155,581	155,580	155,576	0	5	0		155,581	0	0	0	1,332	.09/20/2035 .	3.B FE
83546D-AJ-7	4.336% 01/20/50		.03/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	108	.01/20/2050 .	2.B FE
	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO			Redemption 100.0000						_		_				_				
848609-AA-1	LLC 5.300% 06/30/36STEELRIVER TRANSMISSION COMPAN STEELRIVER		.03/31/2022	Redemption 100.0000		54,289	54,289	54,289	54,289	0	0	0	0	54,289	0	0	0	719	.06/30/2036 .	2.C PL
858271-A*-0	TRANSMISSION COMPAN 3.820% 06/30/47		.03/31/2022			29,723	29,723	29,723	29,723	0	0	0	0	29,723	0	0	0	284	.06/30/2047 .	2.B PL
004004 11 5	STONEHENGE CAPITAL FUND CONNEC 8.124%		00 (45 (0000	, .		040 404	040 404	040 404	040 404		0			040 404			0	4 000	40 /45 /0000	4 4 55
86192*-AA-5 86765B-AJ-8	12/15/23 ENERGY TRANSFER LP 4.650% 02/15/22		.03/15/2022 .02/15/2022	Various Maturity		210,164	210,164 5,000,000	210,164 4,997,400	210,164	0	36	0	36 0	210,164	0	0	0	4,268 116,250	12/15/2023 . 02/15/2022 .	
	TIF FUNDING II LLC TIF_21-1A Series 144A																			
872480-AE-8	1.650% 02/20/46		.03/20/2022	Paydown		96,875	96,875	96,863	96,864	0	11	0	110	96,875	0	0	0	266	.02/20/2046 .	1.F FE
87342R-AC-8	05/25/46	1	.02/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	311	.05/25/2046 .	2.B FE
	TACO BELL FUNDING LLC BELL_18- Series 144A																			
87342R-AE-4	4.940% 11/25/48		.02/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	309	11/25/2048 .	2.B FE
87407R-AA-4	2.050% 09/20/45		.03/20/2022	Paydown		131,250	131,250	131,198	131,205	0	45	0	450	131,250	0	0	0	448	.09/20/2045 .	1.F FE
	TAL ADVANTAGE LLC TAL_20-1A Series 144A									_		_				_				
87407R-AC-0	3.290% 09/20/45		.03/20/2022	Paydown		72, 188	72,188	72,171	72, 174	0	14	0		72, 188	0	0	0	396	.09/20/2045 .	2.B FE
87612B-BT-8	4.000% 01/15/32	.	.02/04/2022	Various		2,997,656	3,000,000	2,997,500	2,997,639	0	18	0		2,997,656	0	0	0		.01/15/2032 .	3.A FE
87612E-AZ-9	TARGET CORPORATION 2.900% 01/15/22		.01/15/2022	Maturity		5,000,000	5,000,000	4,968,150	4,999,861	0	139	0	1390	5,000,000	0	0	0	72,500	.01/15/2022 .	1.F FE
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45		.03/20/2022	Paydown		51,093	51,093	51,076	51,079	n	14	n	14 0	51,093	n	n	0	420	.08/21/2045 .	2 B FF
	THERMO FISHER SCIENTIFIC INC THERMO FISHER			·																
883556-BM-3	SCIENTIFIC INC 3.650% 12/15/25		.02/07/2022	Call 107.1140		14,995,960	14,000,000	14,014,200	14,006,190	0	(167)	0	(167)0	14,006,023	0	(6,023)	(6,023)	1,069,771	12/15/2025 .	2.A FE
89307#-AA-7	TRANS BAY CABLE LLC 2.930% 06/30/47		.03/31/2022	Redemption 100.0000		95,698	95,698	95,698	95,698	0	0	0	0 0	95,698	0	0	0	701	.06/30/2047 .	1.E PL
	TRI-STATE GENERATION & TRANSMI 144A 6.000%																			
89566E-AD-0	06/15/40		.02/25/2022	SEAPORT GROUP		2,439,380	2,000,000	2,145,280	2,115,006	0	(589)	0	(589)0	2, 114, 417	0	324,963	324,963	24,833	.06/15/2040 .	1.G FE

				Show All Lon	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed o	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current					Foreign			Stock	Stated	and
										Current	Other Than		Change in	Adjusted	Foreign	Dealized				SVO
CLICID				Number of				Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized	Total Cain	Dividends	Con-	
CUSIP		F D:	N	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	D do-4i	For- Disposa		Shares of	Consid-	DV-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
0060011 11 0	TRITON CONTAINER FINANCE LLC T Series 144A 2.110% 09/20/45	03/20/2022	Paydown		233,750	233,750	233,706	233,712		38	0	38	0	233,750	0	0	0	822	09/20/2045	1.F FE
OB0000T-AA-U	TRITON CONTAINER FINANCE LLC T Series 144A		rayuuwii		233,730	233,730	233,700	200, / 12		٥٥		ەد	0	233,730		0		022	09/20/2040	. 1.7 75
89680H-AB-8	3.740% 09/20/45	03/20/2022	Paydown		106,250	106,250	106,231	106,234	0	17	0	17	0	106,250	0	0	0	662	09/20/2045	2.B FE
			CITIGROUP GLOBAL MARKETS		,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
89788M-AA-0	TRUIST FINANCIAL CORP 1.200% 08/05/25	01/07/2022			4,933,300	5,000,000	4,994,700	4,996,306	0	27	0	27	0	4,996,333	0	(63,033)	(63,033)	26,000	08/05/2025	1.G FE
	UDR INC 2.100% 08/01/32	03/30/2022		ļ ļ.	14,528,898	16,878,000	16,989,355	16,979,537	0	(2,221)	0	(2,221)	0	16,977,316	0	(2,448,418)	(2,448,418)	235,242		
90265E-AU-4	UDR INC 1.900% 03/15/33				7, 268, 352	8,320,000	8,273,402	8,276,892	0	418	0	418	0	8,277,311	0	(1,008,959)	(1,008,959)	65,428	03/15/2033	2.A FE
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN 3.290% 07/08/36	01/08/2022	Redemption 100.0000		234,451	234,451	234,451	234,451	_			_		224 451	_	0		3,857	07/08/2036	1 6 55
903038-40-4	VSE VOI MORTGAGE LLC VSTNA_18- Series 144A				∠04,401	204,401	204,401	204,401					0	234,451		0			01/00/2030	1.G FE
918286-AC-9	4.020% 02/20/36		Pavdown		88,246				0	9	0	9	0		0	0	0	566	02/20/2036	2.B FE
	VSE VOI MORTGAGE LLC VSTNA_16- Series 144A		.,		,,															
918288-AC-5	2.930% 03/20/35	03/20/2022	Paydown		149,426	149,426	149,426	149,423	0	3	0	3	0	149,426	0	0	0	689	03/20/2035	2.B FE
	VISTA RIDGE LLC / CENTRAL TEXA VISTA RIDGE		Redemption 100.0000																	
	LLC / CENTRAL TEXA 2.570% 10/14/49	01/01/2022			36,348	36,348	36,348	36,348	0	0	0	0	0		0	0	0	0		
	WP CAREY INC 2.400% 02/01/31				12,954,441	14,000,000	14,064,940	14,058,220	0	(713)	0	(713)	0	14,057,507	0	(1,103,066)	(1,103,066)	200,004	02/01/2031	
93144^-AA-U	WALGREENS CTL 5.990% 02/15/30 LEGG MASON LEASE BACKED PASS T 2002-CTL-20		Various		28 , 197	28, 197	28 , 197	28, 197					0	28 , 197	0	0		282	02/15/2030	2.B
94978#-AT-4	6.650% 08/01/27	03/01/2022	Tiedempt Toll 100.0000		127,628	127,628	127,628	127,628	0	0	0	0	0	127,628	0	0	0	1,417	08/01/2027	2.B
	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-		Redemption 100.0000			, 020		, , , , , , , , , , , , , , , , , , , ,										, , , , ,		
94978#-BJ-5	02 5.789% 11/15/27				117,277	117,277	111,215	116,551	0	727	0	727	0	117,277	0	0	0	1, 133	11/15/2027	2.A
	WACHOVIA CORPORATION I 2005-1 5.480%		Redemption 100.0000																	
94978#-CY-1	01/02/25				55,969	55,969	55,969	55,969	0	0	0	0	0	55,969	0	0	0	1,534	01/02/2025	1.D
94978#-CZ-8	WACHOVIA CORPORATION II 2005-1 5.480% 01/02/25	01/02/2022	Redemption 100.0000		288,677	288,677	288,677	288,677			0		0	288,677	0	0	0	7,910	01/02/2025	1.D
94970#=62=0	WACHOVIA CORPORATION III 2005-1 5.480%		Redemption 100.0000		200,011	200,077	200,011	200,077					0	200,077		0		,7,910	02/2023	. 1.0
94978#-DA-2		01/02/2022			73,782	73,782	73,782	73,782	0	0	0	0	0	73,782	0	0	0	2,022	01/02/2025	1.D
	WACHOVIA CORPORATION IV 2005-1 5.480%		Redemption 100.0000			,	,	,						,				,		
94978#-DB-0		01/02/2022			8,372	8,372	8,372	8,372	0	0	0	0	0	8,372	0	0	0	229	01/02/2025	1.D
	WACHOVIA CORPORATION V 2005-1 5.480%		Redemption 100.0000					:	_	_		_			_	_	_			
94978#-DC-8		01/02/2022		······	366,179		366 , 179	366,179	0	0	0	(1, 133)	0		0	0	(14, 200)	10,033	01/02/2025	1.D
	WELLS FARGO & COMPANY 2.406% 10/30/25 WELLS FARGO & COMPANY 2.188% 04/30/26	01/07/2022			5, 103,600 5, 044,300	5,000,000	5, 182,050 5, 156,850	5, 119,039 5, 108, 126		(1, 133)		(1, 133)		5, 117, 906	0	(14,306)	(14,306)	23,726	10/30/2025 04/30/2026	
000000-214-2	WENDYS FUNDING LLC WEN_18-1A Series 144A	1/ 12/ 2022	ruff Lite!				000,000 , بر			(1,133)		(1,133)		رود, ۱۰۰۰ و ۱۰۰۰ ا		(02,000)	(02,033)			. L.A IL
95058X-AE-8	3.884% 03/15/48	03/15/2022	Paydown	ļ <u>l</u> .	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	03/15/2048	2.B FE
	WINWATER MORTGAGE LOAN TRUST W WIN_15-3		,]		·			1	1		1								
97651J-BB-1	3.876% 03/20/45	01/01/2022	Paydown		66,269		67,208	66,995	0	(727)	0	(727)	0		0	0	0	214	03/20/2045	1.A FM
07054 1 22 1	WINWATER MORTGAGE LOAN TRUST W WIN_15-3	00 /01 /0777	. .		407 405	107 105	100 755	100 15-		(0.055)		(0.055)	_	107.100		_	_		00 (00 (00 15	
97651J-BB-1	3.876% 03/20/45		Paydown	 	187 , 136	187, 136	189,789	189, 188	ļ ⁰	(2,052)	· 0	(2,052)	0	187, 136	······0	0	ļ0	1,484	03/20/2045	. I.A
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST W WINWATER MORTGAGE LOAN TRUST W 3.910% 06/20/44	01/01/2022	Paydown		26,983	26,983	27,893	27,346	_	(363)		(363)	0	26,983	0	0		88	06/20/2044	1.A FM
51002F-MA-9	WINWATER MORTGAGE LOAN TRUST W WINWATER	1/01/2022	ayuowii		20,303	20,903		∠1, 540		(303)		(303)		∠0,983				08	, , , , , , , , , , , , , , , , , ,	IM
97652P-AA-9	MORTGAGE LOAN TRUST W 3.910% 06/20/44	03/01/2022	Paydown	<u> </u>	14,631	14,631	15, 124	14,828	0	(197)	0	(197)	0	14,631	0	0	0	99	06/20/2044	1.A
	CANADIAN PACIFIC RAILWAY 6.990% 03/12/22	03/12/2022			23, 294, 118	23,294,118	23,294,118	23,294,118	0	0	0	0	0	23,294,118	0	0	0	814, 129	03/12/2022	
	CANADIAN PACIFIC RAILWAY 6.990% 03/12/22				279,412	279,412	279,412	279,412	0	0	0	0	0	279,412	0	0	0	9,765	03/12/2022	
	TECK RESOURCES LTD 4.750% 01/15/22	01/15/2022			2,000,000	2,000,000	1,996,860	1,999,986	0	14	0	14	0	2,000,000	0	0	0	47,500	01/15/2022	
C4861*-AC-1	IRVING OIL LTD 6.390% 03/31/22	A03/31/2022	Maturity	 	10,000,000	10,000,000	10,000,000	10,000,000	0	ļ0	0	ļ0	0	10,000,000	0	0	0	319,500	03/31/2022	. 2.C PL
055451_40_1	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD 2.875% 02/24/22	D02/24/2022	Maturity		10,000,000	10,000,000	9,906,400	9,998,425	^	1,575	^	1,575	0	10,000,000	0	0		143,750	02/24/2022	1 5 55
U3343 I-AU-I	I INNINGE (OOA) EID 2.0/3/8 U2/24/22	D	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000				1,3/3		1,5/5	0	10,000,000		0		143,730	, , , , , , , , , , , , , , , , , ,	. I.F FE
05964H-AC-9	BANCO SANTANDER SA 3.500% 04/11/22	C01/07/2022		L L.	7, 237, 305	7, 184,000	7,465,182	7,226,585	0	(4,259)	0	(4, 259)	0	7,222,327	0	14,978	14,978	62,860	04/11/2022	1.G FE
	BARCLAYS PLC 4.338% 05/16/24	C01/25/2022		<u> </u>	10 , 104 , 656	9,754,000	10,513,056	10,113,891	0	(18,248)		(18,248)	0	10,095,643	0	9,013	9,013		05/16/2024	

SCHEDULE D - PART 4

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

					SHOW All LOI	ng-renn bo	nus anu Stoc	ok Sola, Rea	eemed or C	Jinerwise i	Jisposea (וו Duning נו	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		tization)/	1 <u>-</u>	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)		Recog- nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
ilication	BLACKBIRD CAPITAL AIRCRAFT BBI BLACKBIRD	cigii	Date	Of Fulcitasei	Otock	ciation	i ai value	COSt	value	(Decrease)	Accietion	Hizeu	13) Value	Date	Disposai	Disposai	Disposai	i cai	Date	Cyllibol
09228Y-AB-8	CAPITAL AIRCRAFT BBI 4.213% 12/15/41	c (03/15/2022	Pavdown		149,329	149,329	149,328	149,329	0	0	0		149,329	0	0	0	1,019	12/15/2041 .	1.G FE
	BNP PARIBAS SA Series 144A 2.219% 06/09/26	0	, DO/ 10/ LULL	CREDIT SUISSE FIRST					140,020					140,020				,010		1.012
09659W-2L-7		C	01/12/2022	BOSTON COR		5,005,800	5,000,000	5,076,350	5,053,302	0	(538)	0	(538)0	5,052,764	0	(46,964)	(46,964)	10,787	06/09/2026 .	1.G FE
	CAL FUNDING IV LTD CAI_20-1A Series 144A																1			
12807C-AA-1	2.220% 09/25/45	C	03/25/2022	Paydown		255,000	255,000	254,942	254,953	0	47	0	470	255,000	0	0	0	1,204	09/25/2045 .	1.F FE
100070 40 7	CAL FUNDING IV LTD CAI_20-1A Series 144A		00 /05 /0000	Decoderne		74 075	74 075	74 040	74.040	_	20	_	00 0	74.075	_			404	00 /05 /00 45	0.0.55
12807C-AC-7	3.500% 09/25/45 NEXA RESOURCES PERU SAA COMPANIA MINERA MILPO	١	03/25/2022	Paydown		74,375	74,375	74,343	74,349	·······	26	0	260	74,375	0	0		434	09/25/2045 .	Z.B FE
204483-AA-9	SAA 4.625% 03/28/23	D (03/28/2022	Call 102.5512		5, 127, 559	5,000,000	4,662,500	4,943,400	n	10,506	n	10,5060	4,953,906	n	46,094	46,094	243, 184	. 03/28/2023 .	3.A FF
	CORPORACION FINANCIERA DE DESA Series 144A		20, 2022					, 552, 550	, 0.0, 100					,000,000						
21987D-AE-4	2.400% 09/28/27	C	02/08/2022	HSBC SECURITIES INC		2,846,250	3,000,000	3,027,188	3,022,478	0	(418)	0		3,022,060	0	(175,810)	(175,810)	26,400	09/28/2027 .	2.B FE
	CREDIT AGRICOLE SA/LONDON Series 144A			CREDIT AGRICOLE INDOSUEZ																
22535W-AG-2	1.907% 06/16/26	C	01/10/2022			4,972,650	5,000,000	5,000,000	4,999,998	0	0	0	0	4,999,998	0	(27,348)	(27,348)	6,886	. 06/16/2026 .	1.G FE
0005011 11 7	Enstar Group ENSTAR GROUP LTD 4.500%		00 /40 /0000			4 000 000	4 000 000	4 000 000	4 004 005		(4.005)		(4.005)	4 000 000				07.000	00 (40 (0000	
29359U-AA-7	03/10/22	C	03/10/2022	Maturity		1,200,000	1,200,000	1,239,228	1,201,005	0	(1,005)	0	(1,005)	1,200,000	0	0		27,000	03/10/2022 .	2.0 FE
368266-AF-9	GAZ CAPITAL SA 144A 6.510% 03/07/22	n (01/21/2022	INC		2,609,750	2,600,000	2,600,000	2,600,000	0	0	0		2,600,000	0	9.750	9,750	64,883	.03/07/2022	2 R FF
,000200 /11 0	GLOBAL SC FINANCE SRL SEACO_20 Series 144A	J	p 1/ E 1/ EUEE	1110		£,000,700								2,000,000					90/01/2022 .	
37959P-AA-5	2.170% 10/17/40	C	03/17/2022	Paydown		133,813	133,813	133,806	133,807	0	5	0		133,813	0	0	0	476	10/17/2040 .	1.F FE
40049J-AV-9	GRUPO TELEVISA SA 6.625% 03/18/25	D	03/30/2022	Call 110.4545		441,818	400,000	388,240	396,826	0	215	0	2150	397,041	0	2,959	2,959		03/18/2025 .	2.A FE
	GRUPO BIMBO SA DE CV Series 144A 4.500%																			
40052V-AB-0	01/25/22	D	01/25/2022	Maturity		492,000	492,000	488,015	491,968	0	32	0		492,000	0	0		11,070	01/25/2022 .	2.B FE
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONA Series 144A 4.625% 01/13/22	D (01/13/2022	Maturity		5,000,000	5,000,000	4,962,500	4,999,849	0	151	0		5,000,000	0	0	0	115,625	01/13/2022 .	1 5 55
44962L-AB-3	THS MARKIT LTD 4.750% 02/15/25		03/02/2022	Taxable Exchange		4,017,651	4,000,000	4,045,000	4,018,636	0	(985)	0	(985) 0	4,017,651	0	0	0		02/15/2025 .	
	IHS MARKIT LTD Series 144A 4.000% 03/01/26					, ,												, , ,		
44962L-AC-1		C	03/02/2022	Various		2,975,756	3,000,000	2,955,000	2,974,844	0	912	0	9120	2,975,756	0	0	0	63,333	.03/01/2026 .	3.A FE
	MDGH GMTN RSC LTD IPIC GMTN LTD 5.500%																			
44985G-AD-3	03/01/22	D	03/01/2022	Maturity		3,500,000	3,500,000	3,491,005	3,499,811	0	189	0	1890	3,500,000	0	0	0		03/01/2022 .	1.C FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR	c (01/15/2022	Pavdown		254,536	254,536	254,536	254,536	0	0	0		254,536	0	0	0	3,442	04/15/2026	2 D EE
40000F-AM- U	FUNDING LTD BIN 5.235% 04/15/26INDUSTRIAS PENOLES SAB DE CV Series 144A	·	y 1/ 1J/ 2U22	Paydown		∠04,000	204,000	204,000	204,030	ļ ⁰	l		ļ	204,030					. 04/15/2026 .	. 4.0 IE
456472-AB-5	4.150% 09/12/29	C	03/22/2022	JEFFRIES & COMPANY INC .		4, 987, 500	5,000,000	5,668,750	5,593,270	0	(16,459)	0	(16,459)0	5,576,811	0	(589,311)	(589,311)	110,667	. 09/12/2029 .	2.B FE
	INTER-AMERICAN DEV BANK INTER-AMERICAN										,		, , , , , , , , , , , , , , , , , , , ,							
4581X0-BT-4	DEVELOPMENT BAN 3.875% 10/28/41	D	03/29/2022	HSBC SECURITIES INC		5,732,500	5,000,000	4,987,650	4,990,380	0	79	0		4,990,459	0	742,041	742,041	82,344	10/28/2041 .	1.A FE
404000 4: 0	KAZMUNAYGAS NATIONAL CO JSC Series 144A		04 /44 /0000	001 011111 010110 0 00		E 040 E00	5 000 000	F 000 000	F 000 000	_	_			F 000 000	_	40 500	40 500	40.004	04/44/0000	0 0 55
48126P-AA-0	3.500% 04/14/33	C	01/11/2022	GOLDMAN SACHS & CO		5,012,500	5,000,000	5,000,000	5,000,000	0	}0	0	J0	5,000,000	0	12,500	12,500		04/14/2033 .	2.0 FE
48662L-AA-9	1.428% 04/23/34	c c	03/16/2022	BOSTON COR		3,948,000	4,000,000	4,000,000	4,000,000	n	n	n	0 0	4,000,000	n	(52,000)	(52,000)	21,497	.04/23/2034	1.A FE
	KIMBERLY CLARK DE MEXICO SAB D KIMBERLY-CLARK	(, 10/ EVEE	200.04 001			,,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(02,000)	(02,000)			
494386-AB-1	DE MEXICO S.A. 3.800% 04/08/24	D	03/23/2022	AMHERST		3,030,000	3,000,000	3, 180, 795	3,061,069	0	(5,953)	0	(5,953)0	3,055,116	0	(25, 116)	(25, 116)	52,883	04/08/2024 .	2.A FE
	KIMBERLY CLARK DE MEXICO SAB D Series 144A									1	1									
494386-AD-7	2.431% 07/01/31	C	03/23/2022	AMHERST		4,525,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	(475,000)	(475,000)		07/01/2031 .	2.A FE
E40070 N 4	LUKOIL INTERNATIONAL FINANCE B 4.750%		04 /05 /0000	V:		4 000 500	4 000 000	4 000 000	4 000 000	_	_	_		4 000 000	_	00 500	00 500	44 000	11 /00 /0000	0.0.55
549876-AL-4	11/02/26	ا	01/25/2022	Various		4,080,500	4,000,000	4,000,000	4,000,000	0	0	0		4,000,000	0	80 , 500	80,500		11/02/2026 .	Z.B FE
63906Y-AA-6	05/21/23	C (01/12/2022	AMHERST		9,730,977	9,575,000	9,769,085	9,667,674	n	(2,378)	0	(2,378) 0	9,665,296	n	65,681	65,681	33,479	.05/21/2023	1 F FF
	OAK HILL CREDIT PARTNERS OAKC_ Series 144A	·	y., 16/ 6066	J.P. MORGAN SECURITIES					0,001,014		(2,570)			,,000,200				50, 478		
67098W-AA-9	1.498% 10/19/32	C	01/25/2022	INC		8,502,635	8,500,000	8,500,000	8,500,000	0	0	0	0	8,500,000	0	2,635	2,635	32,668	10/19/2032 .	1.A FE
	Reliance Industries LTD Series 144A 5.400%																, [
759470-AY-3	02/14/22	C	02/14/2022	Maturity		11,000,000	11,000,000	11,014,828	11,001,238	0	(1,238)	0	(1,238)0	11,000,000	0	0	0	297,000	02/14/2022 .	2.B FE
000000 40 0	SMITHS GRP PLC SMITHS GROUP PLC 3.625%		00/47/0000	0-11 404 5000		45 007 704	4E 4E0 000	1E 007 400	45 457 040	_	(4.005)	_	(4.005)	45 450 000	_	(0.000)	(0.000)	400 004	10 /10 /0000	0.0.55
83238P-AD-6	IU/ IZ/ ZZ	D	02/17/2022	Call 101.5690		15,387,704	15, 150,000	15.237.180	15, 157, 943	0	(1,305)	L0	(1,305)0	15. 156. 638	0	(6.638)	(6,638)	428.394	10/12/2022 .	Z.B FE

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 2																				
1	2	3	4	5	6	7	8	9	10					16	17	18	19	20	21	22
										11	12	13	14 15	5						NAIC
																				Desig-
																				nation,
																				NAIC
													Total Tot	al						Desig-
												Current	Change in Fore					Bond		nation
												Year's	Book/ Excha					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Boo		Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation			, ,		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	oosal	Name	Shares of	Consid-		Actual	Carrying		(Amor-	Impairment			(Loss) on		(Loss) on	During	Maturity	strative
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 - Carry	,	Disposal	Disposal	Disposal	Year	Date	Symbol
IllCation	STATE GRID OVERSEAS INVESTMENT Series 144A	eigii D	ale	DEUTSCHE BANK SECURITIES	Slock	eration	rai value	COSI	value	(Decrease)	Accretion	nized	13) Val	ue Date	Disposai	Disposai	Disposai	real	Date	Syllibol
857006-AM-2	4.250% 05/02/28	03/22	/2022	INC.		7,315,140	7,000,000	6,975,150	6,983,064	0	530	0	530	06,983,593	0	331,547	331,547	117,347	.05/02/2028 .	1.E FE
	SUMITOMO MITSUI BANKING CORP Series 144A	0	, 2022	1110.			,,000,000		9,000,004										90/ 02/ 2020 .	
865622-AT-1	3.950% 01/12/22	D01/12	/2022	Maturity		5,000,000	5,000,000	4,984,050	4,999,943	0	57	0	57	5,000,000	0	0	0	98,750	01/12/2022 .	1.E FE
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D03/29		Various'		13,775,000	15,000,000	14,939,620	14,962,741	0	547	0	547	014,963,288	0	(1,188,288)	(1,188,288)	343,542	11/15/2033 .	3.B FE
	TEXTAINER MARINE CONTAINERS LT TEXTAINER	I_ I								1				_						
88315L-AH-1	MARINE CONTAINERS LT 3.340% 09/20/45	C03/20	/2022	Paydown		70,245	70,245	70,238	70,236	0	9	0	9	0	ļ0	0	0	390	09/20/2045 .	2.B FE
000151 111 0	TEXTAINER MARINE CONTAINERS VI Series 144A 2.520% 02/20/46	00/00	/2022	Douglaum		119, 184	119, 184	119, 134	119, 140	_	44		44	0119,184	_	_	_	451	02/20/2046 .	2 0 55
88315L-AN-8	TOTAL CAPITAL INTERNATIONAL SA 2.875%	U	12022	Paydown		119, 184	119,184	119, 134	119, 140		44	0		119, 184		0	0	451	1407/2012 .	2.B FE
89153V-AB-5	02/17/22	D 02/17	/2022	Maturity		10,000,000	10,000,000	9,994,800	9,999,924	0	76	0	76	010,000,000	0	0	0	143,750	.02/17/2022 .	1.E FE
	VOYA CLO LTD VOYA_20-3A Series 144A 1.404%			CREDIT SUISSE FIRST																
92918N-AQ-0	10/20/34	C03/16	/2022	BOSTON COR		4,930,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	(70,000)	(70,000)	27,490	10/20/2034 .	1.A FE
	WYNN MACAU LTD Series 144A 5.625% 08/26/28																			
98313R-AH-9			/2022	GOLDMAN SACHS & CO		3,420,000	4,000,000	4, 120,000	4, 106, 820	0	(16,049)	0	(16,049)	04,090,771	0	(670,771)	(670,771)	130,000	.08/26/2028 .	4.B FE
G0066R-AB-0	ABQ FINANCE LTD 3.500% 02/22/22		/2022	Maturity		5,000,000	5,000,000	4,822,500	4,991,371	0	8,629	0	8,629	5,000,000	0	0	0	87,500	02/22/2022 .	
	BID II CLASS A NOTE 3.500% 06/30/39 BID II CLASS B NOTE 4.500% 06/30/39	C01/10 C01/10		Paydown		468,694	468,694	468,694	468,694	0	0	0		0468,694 0374,955	0		0		06/30/2039 . 06/30/2039 .	1.G PL
	TENGIZCHEVROIL FINANCE INTERNA TENGIZCHEVROIL	0	72022	rayuuwii										0				4,210	90/30/2039 .	J.A IL
G87602-AC-5	FINANCE COMPANY 3.250% 08/15/30	C 01/07	/2022	UBS WARBURG LLC		2,945,250	3,000,000	3, 142,500	3, 127, 633	0	(382)	0	(382)	03, 127, 252	0	(182,002)	(182,002)	39,542	.08/15/2030 .	2.C FE
	WEIR GROUP PLC THE WEIR GROUP PLC 4.270%					,,	,,				,		, , , , , , , , , , , , , , , , , , , ,			, , , , , , , , , , , , , , , , , , , ,	,,			
G9523#-AF-5	02/16/22	D02/16	/2022	Maturity		20,000,000	20,000,000	20,030,000	20,002,799	0	(2,799)	0	(2,799)	020,000,000	0	0	0	427,000	02/16/2022 .	3.A
		_		Redemption 100.0000																
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D03/15	/2022	LD MODOWN OF OUR LITTER		267,000	267,000	267,000	267,000	0	0	0	0	0267,000	0	0	0	3,671	09/15/2027 .	3.C
N55218-AP-1	LUKOIL INTERNATIONAL FINANCE B 4.750% 11/02/26	01/25	/2022	J.P. MORGAN SECURITIES		3,033,750	3,000,000	3,026,250	3,014,626	0	(195)	0	(195)	03,014,431	0	19,319	19,319		11/02/2026 .	2 D EE
Q5995*-AB-4	MERIDIAN FINCO PTY LTD 3.920% 09/17/26		/2022	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000	0	(193)	0	0	09,000,000	0	0	0,519	189, 140	09/17/2026 .	
	0.020% 00/ 11/20	2	, 2022	Redemption 100.0000																
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	C	/2022			312,689	312,689	312,689	312,689	0	0	0	0	0312,689	0	0	0	7,286	.03/30/2032 .	2.C PL
				Redemption 100.0000																
R6236@-AA-0	NORSPAN LNG III AS 4.870% 07/27/29		/2022			364,754	364,754	364,754	364,754	0	0	0	0	0364,754	0	0	0	8,882	07/27/2029 .	2.C PL
Y3R559-AW-2	ICBCIL FINANCE CO LTD 3.625% 11/15/27	D	/2022	ANZ Nominees Limited		2,519,910	2,550,000	2,340,676	2,402,658	ļ0	4,965	ļ0	4,965	02,407,623	ļ0	112,287	112,287		11/15/2027 .	1.F FE
Y6421X-CX-4	NTPC NTPC LTD 4.500% 03/19/28	D 02/00	/2022	WACHOVIA SECURITIES/BONY		5, 257, 500	5,000,000	5,607,500	5,526,810	0	(8,833)	0	(8,833)		0	(260,478)	(260,478)		03/19/2028 .	2.C FE
16421X-CX-4	GFCM LLC 4.300% 03/19/28			Paydown		1,922,145	1,922,145	1,922,145	1,922,145	n	(0,033)	n	n	03,517,978	o	(200,476) N	(200,476) N		06/12/2033 .	1.D
36161R-AV-1				Paydown		68,625	68,625		68,625	0	0	0	0	0 68,625	0	0	0		06/12/2033 .	
110999999	99. Subtotal - Bonds - Industrial and M	liscellaneou				676.854.694	685.825.138	693.144.983	686.583.816	0	278.035	0	278.035	0 689.837.610	0	(14.943.382)	(14.943.382)	12.514.562	XXX	XXX
	BANCO DO BRASIL SA 5.875% 01/26/22			Maturity		5,000,000	5,000,000	4,934,750	4,999,443	0	557	0	557	05,000,000	0	. ,,. ,	0	146,875	.01/26/2022 .	
13099999	99. Subtotal - Bonds - Hybrid Securitie			,		5,000,000	5,000,000	4,934,750	4,999,443	0	557	0	557	0 5,000,000	0	0	0	146,875	XXX	XXX
	BHI Investments, LLC BHI Investments			Redemption 100.0000				, , .	, ,											
BGW45L-1A-6	08/28/24		/2022			14, 160	14, 160	14,018	13,910	0	250	0	250	014, 160	0	0	0	184	.08/28/2024 .	4.A PL
	BHI Investments, LLC BHI Investments			Redemption 100.0000																
BGW45L-1F-5			/2022	D 41 400 0000		2,219,262	2,219,262	2,219,262	1, 102, 699	0	0	0	ļ0 ļ	2,219,262	0	0	0	0	08/28/2024 .	4.A PL
DOWACO THE	PF Baseline Fitness LLC PF Baseline Fitness	01/04	/0000	Redemption 100.0000		0.075	0.075	0.400	0.074		104		404	0 0 075	0		0	F0	00/04/0004	4 0 DI
BGW46S-TU-6	PF Baseline Fitness LLC PF Baseline Fitness		/2022	Redemption 100.0000		9,375	9,375	9, 188	9,271	0	104	0	104	9,375	10	0	0	53	03/31/2024 .	4.C PL
BGW46S-U3-4	LLC 03/31/24	01/04	/2022	100.0000		9,387	9,387	9, 199	9,289	n	98	n	98	0	n	n	n	53	03/31/2024 .	4 C PI
	Med Review Inst of America Med Review Inst of	704 ע	, 2022	Redemption 100.0000				, 103		[1.012
BGW473-NR-3	America 10/06/24		/2022			119,231	119,231	116,846	0	0	2,385	0	2,385	0119,231	0	0	0	616	10/06/2024 .	4.B PL
	Nonni's Food, LLC Nonni's Food			Redemption 100.0000						1										
BGW49M-7L-0	12/01/23		/2022			2,369	2,369	2,346	2,341	0	28	0	28	0	0	0	0	0	12/01/2023 .	4.C PL
DOWAST V. I	G.E.T. Acquisition, LLC G.E.T. Acquisition,		/0000	Redemption 100.0000		04 00:	24 22:	24 22:	_		_	_		0 04	1 -	_		_	00 (40 (000 :	4.4.8
BGW49V-XJ-6	LLC 02/16/24	1	/2022			31,034	31,034	31,034	0	L0	10	L0	LU L	0	10	L0	0	0	.02/16/2024 .	4.A PL

SCHEDULE D - PART 4

						Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Rec	deemed or C	Otherwise	Disposed o	of During th	ne Current C	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Value	е	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current		Foreign					Bond		nation
													Year's		Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			sposal	Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purcha	aser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
BGW4A9-KM-0	Liquid Environ Solutions Corp Liquid Environ Solutions Corp 12/20/23	00.0	10/2022	BLACK ROCK			1	4	1		0		0	0	0	4	0	0	0	0	12/20/2023 .	4.C PL
puii449-Nii-U	AC&A Enterprises Holdings, LLC AC&A		10/2022	Redemption	100.0000						0		0							ا لا	12/20/2023 .	. 4.0 FL
BGW4AA-8R-0	Enterprises Holdings 12/21/23		31/2022				10,573	10,573	10,467	10,442	0	131	0	131	0	10,573	0	0	0	172	12/21/2023 .	4.B PL
DOWALA DE O	AC&A Enterprises Holdings, LLC AC&A	00	(04 (0000	Redemption	100.0000		4 404	4 404	4 007	4 005		40		16	0	4 404	0			00	40 (04 (0000	4 0 0
BGW4AA-DF-U	Enterprises Holdings 12/21/23 HMI Acquisition Company HMI Acquisition		31/2022	Redemption	100.0000		1,401	1,401	1,387	1,385	0	16	0	16	0	1,401	0	0		23	12/21/2023 .	4.B PL
BGW4AM-9C-6	Company 12/28/24		03/2022				12,641	12,641	10,785	12,046	0	595	0	595	0	12,641	0	0	0	0	12/28/2024 .	6. PL
DOWAEA OV O	0		(00 /0000	Redemption	100.0000		405	405	405	107	_	_	_		۾ ا	405	_	_		_ [00/04/0004	4 D DIOI
BGW4E4-GY-6	SupplyOne, Inc. SupplyOne 02/01/24 . Mailsouth, Inc Mailsouth Inc		03/2022	Redemption	100.0000		495	495	485	487	0	/	0	/	0	495	0	0	0		02/01/2024 .	4.B PLGI
BGW4FG-7S-1	04/23/24		04/2022				14,470	14,470	14,328	14,303	0	167	0	167	0	14,470	0	0	0	210	04/23/2024 .	5.C PL
DOWN IN THE O	DISA Holdings Acq Sub Corp DISA Holdings Acq		100 (0000	Redemption	100.0000		454 000	454 000	450.000	454 407				070		454 000				4 500	00 (00 (0000	4.5.51
BGW4HN-KM-2	Sub Corp 06/30/22EXT Acquisitions Inc		29/2022	Redemption	100.0000		151,383	151,383	150,699	151, 107	0	276	0	276	0	151,383	0	0	0	1,569	06/30/2022 .	. 4.B PL
BGW4HX-PQ-6	06/26/24	03/	31/2022				631	631	619	620	0	11	0	11	0		0	0	0	8	.06/26/2024 .	4.A PL
	Sara Lee Frozen Bakery Sara Lee Frozen Bakery			Redemption	100.0000						_						_	_				
BGW4KH-U7-3	07/30/25		31/2022	Redemption	100.0000		16,256	16,256	15,886	15,919	0	337	0	337	0	16,256	0	0	0	147	07/30/2025 .	3.B PL
BGW4LJ-3L-7	04/27/24	03/	31/2022	neuempt ron			10,981	10,981	10,872	10,898	0	83	0	83	0	10,981	0	0	0	54	04/27/2024 .	3.C PL
	Transportation Insight Transportation Insight			Redemption	100.0000						_					.=	_	_				
BGW4LN-9N-8	12/18/24 Transportation Insight Transportation Insight		31/2022	Redemption	100.0000		15,240	15,240	15,090	14,943	0	297	0	297	0	15,240	0	0	0	110	12/18/2024 .	. 4.B PL
BGW4LN-9V-0	12/18/24	03/	31/2022	neuempt ron			3,490	3,490	3,455	3,457	0	34	0	34	0	3,490	0	0	0	25	12/18/2024 .	4.B PL
DOW/100 10 1	D 01 D 01 40/40/05			Redemption	100.0000			200 207	202 207	400.007										0.070	10 (10 (0005	
BGW4P2-18-1	Power Stop Power Stop 10/19/25		26/2022	Redemption	100.0000		606,667	606,667	606,667	466,667	0	0	0	0	0	606,667	0	0	0	2,373	10/19/2025 .	4.A PL
BGW4P2-1D-0	Power Stop Power Stop 10/19/25		26/2022				5,561,333	5,561,333	5,532,895	5,441,719	0	119,615	0	119,615	0	5,561,333	0	0	0	18,493	10/19/2025 .	4.A PLGI
DOW/401/ 5 1 7			(0.4 (0000	Redemption	100.0000		44.000	44.000	44 500	44.500						44.000				205	04/00/0004	4.5.51
BGW4PN-5J-7	Ubeo LLC Ubeo LLC 04/03/24		31/2022	Redemption	100.0000		14,889	14,889	14,592	14,593	0	296	0	296	0	14,889	0	0		225	04/03/2024 .	4.B PL
BGW4QK-PB-7	04/06/24	01/	04/2022				2,375	2,375	2,351	2,360	0	15	0	15	0	2,375	0	0	0	40	04/06/2024 .	4.A PL
DOWAGE DD 7	PXO Holdings III Corp PXO Holdings III Corp	00.	(00 (0000	Redemption	100.0000		000 405	933 , 195	000 000	007 000		5 040		5.040	0	933, 195				45.000	04/00/0004	4 4 8101
BGW4QK-PB-7	04/06/24		08/2022	Redemption	100.0000		933 , 195	933, 195	923,863	927,383	0	5,812	0	5,812		933, 195	0	0		15,838	04/06/2024 .	4.A PLGI
BGW4QK-SE-8	04/06/24	03/	08/2022				5,491,482	5,491,482	5,427,950	5, 435, 162	0	56,320	0	56,320	0	5,491,482	0	0	0	93,203	.04/06/2024 .	4.A PLGI
DOWARK UD. 4	The Pearlman Group The Pearlman Group	04	(00 (0000	Redemption	100.0000		0.440	0.440	0.054	0.000					0	9.440	0				05 (05 (0007	4.4.01
BGW4QK-UB-1	05/05/27		03/2022	Redemption	100.0000		9,440	9,440	9,251	9,396	0	44	0	44		9,440	0	0			05/05/2027 .	4.A PL
BGW4T6-Q3-2	11/24/24		03/2022				13,264	13,264	13, 198	13, 193	0	71	0	71	0	13,264	0	0	0	0	11/24/2024 .	3.B PL
DOWATD O4 F	Composite Technology Acq Composite Technology	00.0	(00/0000	Redemption	100.0000		145 000	145 000	145 010	00 005					0	14E 000			0	1 040	00/04/0004	E A DI
BGW4TB-Q1-5	Acq 02/01/24		03/2022	Redemption	100.0000		145,238	145,238	145,219		0	8	0	8		145,238	0	0		1,340	02/01/2024 .	. 5.A PL
BGW4TC-1M-4	Group Midco 02/01/26	03/	31/2022				16,775	16,775	16,593	16,615	0	160	0	160	0	16,775	0	0	0	241	.02/01/2026 .	4.B PLGI
DOWALDA WO O	Hermetic Solutions Group Hermetic Solutions	00.	(04 (0000	Redemption	100.0000		44 000	44 000	44.070	44 000		400		400	0	44 000	0			404	00 (00 (0005	0.0.0
BGW4UM-WG-9	Group 02/22/25		31/2022	Redemption	100.0000		11,383	11,383	11,270	11,283		100	0	100		11,383				164	02/22/2025 .	. 3.6 PL
BGW4UW-DG-8	03/07/25	01/	03/2022				10,714	10,714	10,500	10,525	0	190	0	190	0	10,714	0	0	0	164	.03/07/2025 .	4.B PL
DOWEON NZ O	Valicor PPC Intermediate LLC Valicor PPC	00	(04 /0000	Redemption	100.0000		4 705	1 705	4 700	4 705	_	10	•	10	_	1 705	_	_	_	0.4	07/04/0000	4 0 DI
BGW50M-M7-0	Intermediate I LLC 07/24/26 Valicor PPC Intermediate I LLC Valicor PPC		31/2022	Redemption	100.0000		1,735	1,735	1,726	1,725	0	10	0			1,735	0	0	0	24	07/24/2026 .	4.C PL
BGW50M-M8-8	Intermediate I LLC 07/24/24	01/	12/2022				26,087	26,087	26,087	26,087	0	0	0	0	0	26,087	0	0	0	0	.07/24/2024 .	4.C PL
DOMEST 110 -	Valicor PPC Intermediate I LLC Valicor PPC		104 (0000	Redemption	100.0000		10 10-	10 105	10.005	10.000			_		_ [10 15-	_	_		150	07/04/2005	4.0.5
BGW50M-M9-6	Intermediate I LLC 07/24/26		31/2022				10,435	10,435	10,330	10,322	J0	112	J0	112	0	10,435	0	0	0	150	07/24/2026 .	4.C PL

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise	Disposed (of During th	he Current Quarte	•						
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation, NAIC
													Total Total							Desig-
												Current	Change in Foreig					Bond		nation
												Year's	Book/ Exchan					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book		Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjust		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			posal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryir		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign [)ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
BGW513-U6-4	Evans Food Group LTD. Evans Food Group LTD. 08/02/25	02//	1/2022	Redemption 100.000	0	200,893	200,893	200,893	143,495		0			.0200,893		0	0	504	08/02/2025 .	4.B PLGI
	06/02/25		11/2022	Redemption 100.000)	200,093	200,093	200,093	143,493			0		0200,093					00/02/2023 .	. 4.6 FLUI
BGW51L-51-3	Mobileum, Inc Mobileum 08/12/24		1/2022			5,783,869	5,783,869	5,726,030	5,738,834	0	45,035	0	45,035	05,783,869	0	0	0	101, 140	08/12/2024 .	4.A PLGI
DOWEST OF E	N 1	00.4	4 (0000	Redemption 100.000	0	070 040	070 040	000 000	070 007		0.000		0.000	070.040				40 404	00 (40 (0004	4.4.01
BGW51L-9U-5	Mobileum, Inc Mobileum 08/12/24 Heartland, LLC Heartland LLC		1/2022	Redemption 100.000)	979,010	979,010	969,220	976,987		2,023	0	2,023	0979,010	0	0		13, 131	08/12/2024 .	4.A PL
BGW52B-FJ-4	08/30/25	01/0	3/2022			10,444	10,444	10,261	10,388	0	56	0	56	010,444	0	0	0	29	08/30/2025 .	4.B PL
DOMESO NO 5	Heartland, LLC Heartland LLC	00.11	10 /0000	Redemption 100.000	0	400 570	400 570	400 570	•	_	_	_		0 400 570	_	_	_		00 /00 /000 4	4 0 0
BGW52C-V0-5	08/30/24		2/2022	Redemption 100.000		103,570	103,570	103,570	0	0	0	0		0103,570	0	0	0	0	08/30/2024 .	4.B PL
BGW52C-V6-2	Heartland, LLC Heartland 08/30/25		3/2022			12,291	12,291	12,080	12, 127	0	164	0	164	012,291	0	0	0	181	08/30/2025 .	4.B PL
DOWES AND A	Apex Service Partners, LLC Apex Service	04.0	4.0000	Redemption 100.000	0	0.070	0.070	0.070	0.070										07/04/0004	4.5.51
BGW53C-UB-1	Partners LLC 07/31/24		4/2022	Redemption 100.000		2,876	2,876	2,876	2,876	0	0	0		0	0	0	0		07/31/2024 .	. 4.B PL
BGW53C-UB-1	Partners LLC 07/31/24		3/2022	100.000		53,419	53,419	53,419	41,913	0	0	0	0	0	0	0	0	725	07/31/2024 .	4.B PLGI
	Certfied Power, Inc. Certfied Power			Redemption 100.000	0					_					_		_			
BGW53T-79-5	DAS Purchaser 2 Corp. DAS Purchaser 2 Corp.		3/2022	Redemption 100.000		10,699	10,699	10,618	10,664	0	35	0	35	0	0	0	0	150	03/20/2023 .	4.B PL
BGW55B-33-9	11/13/24		7/2022	100.000		194,444	194,444	194,315	138,757	0	132	0	132	0	0	0	0	89	11/13/2024 .	4.A PL
DOWEDD VIII O	New ILC Dover, Inc. New ILC Dover	00.4	F (0000	Redemption 100.000	0	745 044	745 044	744 000	100 151					745 044					04/04/0000	
BGW58R-VU-0	01/31/26		5/2022	Redemption 100.000		715,211	715,211	714,868	489,451	0	336	0	336	0715,211	0	0	0	4,844	01/31/2026 .	4.A PL
BGW5PH-GL-0			1/2022	100.000		8,084	8,084	8,044	8,054	0	30	0	30	0	0	0	0	121	10/06/2024	4.B PL
DOWN AT OUR O	Erie Construction Mid-West LLC Erie		4 (0000	Redemption 0.000	0		0 405	0.074	0.070		(0.070)		(0.070)						07/00/0007	0.0.01
BGW61E-8U-0	Construction Mid-West LLC 07/30/27 . Bounteous, Inc. Bounteous, Inc.		1/2022	Redemption 100.000)	0	3,405	3,371	3,372		(3,372)		(3,372)		0	0		51	07/30/2027 .	2.B PL
BGW61F-TA-8	08/02/27		1/2022			1,684	1,684	1,667	1,668	0	16	0	16	0	0	0	0	25	08/02/2027 .	2.B PL
DOWN AT AM A	Bounteous, Inc. Bounteous, Inc.	00.0	4 (0000	Redemption 100.000	0	000	000	055	050		-		7	000				40	00 (00 (0007	0.0.01
BGW61F-VM-9	08/02/27		1/2022	Redemption 100.000)	662	662	655	656		/	0		0	0	0		10	08/02/2027 .	2.B PL
BGW622-D8-8	01/12/26	03/3	1/2022			5,279	5,279	5,226	5,229	0	50	0	50	05,279	0	0	0	75	01/12/2026	3.C PL
BGW62D-3R-3	MidWest Eye Services, LLC MidWest Eye	00.//	1/2022	Redemption 0.000	0	0	2,839	2,811	2,811		(2,811)		(2,811)	0 0			0	39	08/20/2027 .	0 A DI
buil02D-3h-3	Services, LLC 08/20/27		11/2022	Redemption 100.000	0	0	2,009	2,011	2,011		(2,011)		(2,011)						00/20/2021 .	3.A PL
BGW62S-0M-4	Group, LLC 08/27/27		1/2022			2,508	2,508	2,477	2,478	0	31	0	31	02,508	0	0	0	41	08/27/2027 .	2.C PL
BGW63C-NU-5	ACP Tara Holdings, Inc. ACP Tara Holdings, Inc. 09/10/27	02/	1/2022	Redemption 100.000	0	3,970	3,970	3,930	3,932		20		38	0	0	0	0	55	09/10/2027 .	3.A PL
	Boardwalk Buyer LLC Boardwalk Buyer LLC		11/2022	Redemption 100.000	0			, 930			ەد			0						. S.A FL
BGW646-T6-4	09/28/27		1/2022			9,254	9,254	9, 162	9, 164	0	90	0	90	0	0	0	0	145	09/28/2027 .	3.A PL
BGW65H-E6-5	BrightSign LLC BrightSign LLC	02/	1/2022	Redemption 100.000	0	9,489	9.489	9,394	9,394		94		94	.0	0	0	0	299	10/14/2027 .	3.A PL
buil03H=E0=3	Lamark Media Group, LLC Lamark Media Group,		11/2022	Redemption 100.000	0	9,409	9,409	9,094	9,094		94		94	09,409				299	10/ 14/2027 .	. S.A FL
BGW65H-EV-0	LLC 10/14/27		1/2022			2,527	2,527	2,502	2,502	0	25	0	25	02,527	0	0	0	43	10/14/2027 .	3.A PL
BGW65W-2H-1	Prosci, Inc. Prosci, Inc. 10/21/26	02/	8/2022	Redemption 100.000	0	16,446	16,446	16,281	16,284		162	0	162	0	0	0	0	155	10/21/2026 .	2 B BIGI
	Prosci, Inc. Prosci, Inc. 10/21/26		.0, 2022	Redemption 100.000	0									·				133	10/ 2 1/ 2020 .	. U.D FLUI
BGW65W-2H-1		03/3	1/2022			16,446	16,446	16,281	16,284	0	162	0	162	016,446	0	0	0	236	10/21/2026 .	3.B PL
BGW65W-2H-1	Prosci, Inc. Prosci, Inc. 10/21/26	01/1	1/2022	Redemption 100.000	0	16,446	16,446	16,281	16,284		162	0	162	.016.446	0	0	n	81	10/21/2026 .	4.B PLGI
Julii00ii=ZN= I	Corbett Technology Solutions Corbett		11/4044	Redemption 100.000	5	10,440	10,440	10,201	10,204		102		102	10,440			U	01	10/ 4 1/ 2020 .	. 7.0 FLUI
BGW662-3L-6	Technology Solutions 10/29/27	03/3	1/2022			3,390	3,390	3,356	3,356	0	34	0	34	03,390	0	0	0	53	10/29/2027 .	3.A PL
DCW662_AV 7	Corbett Technology Solutions Corbett Technology Solutions 10/29/27	09./	1/2022	Redemption 100.000	0	2,381	2,381	2,358	2,357	_	24	0	24	.02,381	_	0	^	36	10/29/2027 .	3.A PL
ביווטע	Troumorugy Jurutruna 10/29/2/	J3/v	11/4044			2,30 l	, ١٥٥١.			J	Z4	L	4	∪ ,	L	FU			10/ 43/ 404/ .	FL

SCHEDULE D - PART 4

			S	Show All Long	g-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed o	of During tl	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
						-			11	12	13	14	15	-				-		NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
																		Dand		
											Current	Change in	Foreign	D 1/				Bond		nation
										_	Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year			Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	I Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	Bounteous, Inc. Bounteous, Inc.		Redemption 100.0000									•				•				
BGW67E-WS-2		03/31/2022			339	339	336	336	0	3	0	3	0	339	0	0	0	5	08/02/2027 .	2.B PL
	BCM One, Inc. BCM One, Inc. 11/17/27		Redemption 100.0000																	
BGW67N-CU-9	MEN A 1 1 D MEN A 1 1 D				1,947	1,947	1,933	1,933	0	15	0	15	0	1,947	0	0	0	40	11/17/2027 .	3.A PL
BGW67S-KK-1	NFM & J, L.P. NFM & J, L.P. 11/30/27	03/31/2022	Redemption 100.0000		18,642	18,642		18,455		187	0	187		18,642	0	0	0	315	11/30/2027 .	0 A DI
pullo/5-KK-1	NEM & J. L.P. NEM & J. L.P. 11/30/27		Redemption 100.0000		18,042	18,042	18,400	18,400	0	187		187		18,042		0		313	11/30/2027 .	3.A PL
BGW67S-LS-3	Nim & J, L.F. Nim & J, L.F. 11/30/2/				9,429	9,429	9,335	9,333	0	96	0	96	0	9,429	0	0	0	159	11/30/2027 .	3.A FE
	GHR Healthcare, LLC GHR Healthcare, LLC											50							11/00/2027 .	
BGW68F-5L-3	12/09/27		No Broker		136	0	136	0	0	0	0	0	0	136	0	0	0	0	12/09/2027 .	2.C FE
	GHR Healthcare, LLC GHR Healthcare, LLC																			
BGW68F-5L-3	12/09/27				136	0	136	Ω	0	0	0	0	0	136	0	0	0	Ω	12/09/2027 .	4.B PLGI
			Redemption 100.0000																	
	Xifin, Inc. Xifin, Inc. 02/06/26				32,241	32,241	31,838	31,839	0	402	0	402	0	32,241	0	0	0	671	02/06/2026 .	3.A PL
	GHR Healthcare, LLC GHR Healthcare, LLC	00 (04 (0000	Redemption 100.0000		4 000	4 000	4 000	4 000		10		40		4 000					40 (00 (0007	0 0 55
BGW68F-7C-1					1,926	1,926	1,906	1,906	0	19	0	19	0	1,926	0	0	0	30	12/09/2027 .	2.C FE
BGW68F-83-0	Omni Intermediate Holdings Omni Intermediate Holdings 11/30/27	01/01/2022	Redemption 100.0000		55	55	54	54	0		0	1	0		0	0	0	0	11/30/2027 .	4.B PLGI
pulloor-03-0	norumgs 11/30/2/		Redemption 100.0000		ນປ		34	34								0			11/30/2027 .	4.D FLUI
BGW68P-X0-6	Prime Buyer, L.L.C. 12/22/26	03/31/2022			14,516	14,516	14, 335	14,334	0	183	0	183	0	14,516	0	0	0	255	12/22/2026 .	2.B PLGI
	Affinity Hospice Intermediate Affinity		Redemption 100.0000																22, 2020 .	2.0 . 20
BGW68Q-QF-9	Hospice Intermediate 12/17/27				14,393	14,393	14,249	14,248	0	145	0	145	0	14,393	0	0	0	239	12/17/2027 .	4.B Z
	CP Turf Parent, LLC CP Turf Parent, LLC		Redemption 100.0000																	
BGW68V-GP-7					15,000	15,000	14,850	14,849	0	151	0	151	0	15,000	0	0	0	221	10/25/2027 .	4.B Z
	Market Performance Group Market Performance		Redemption 100.0000																	
BGW690-VT-9					6,859	6,859	6,791	6,790	0	69	0	69	0	6,859	0	0	0	123	12/29/2026 .	3.A PLGI
DOWOOA DO O	LYNX Franchising, LLC LYNX Franchising, LLC	00 (04 (0000	Redemption 100.0000		0.500	0.500	0.475	0.475		05		0.5		0.500	0	•		50	40 (00 (0000	4.0.7
BGW691-B3-6	Tinicum Voltage Intermediate Tinicum Voltage				2,500	2,500	2,475	2,475		25	0	25	0	2,500				53	12/23/2026 .	4.B Z
BGW69C-6G-9					14.800	14.800	14.609	0	0	191	0	191	0	14,800	0	0	0	163	12/15/2028 .	1 R 7
	12/ 13/ 20		Redemption 100.0000		14,000							131							12/ 13/ 2020 .	4.0 2
BGW6AZ-VE-3	CDI Acquisitionco, Inc. 12/24/24	03/31/2022			64.920	64.920	64.271	0	0	649	0	649	0	64.920	0	0	0	0	12/24/2024	3.B Z
	Argano, LLC Argano, LLC 06/10/26				1,796	0	1,796	Ω	0	0	0	0	0	1,796	0	0	0		06/10/2026 .	
190999999	9. Subtotal - Bonds - Unaffiliated Ban	k Loans			23,862,319	23,866,495	23,687,911	21,634,402	0	232,231	0	232,231	0	23,862,319	0	0	0	260,011	XXX	XXX
	7. Total - Bonds - Part 3				799, 484, 261	818,372,918	788,672,958	799, 181, 177	0	1,759,944	0	1	0	805,957,784	0	(8,433,990)	(8,433,990)	13,430,488	XXX	XXX
	8. Total - Bonds - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Bonds								7,000		0		////\		0				XXX	XXX
					799,484,261	818,372,918	788,672,958 0	799, 181, 177	0	1,759,944		1,759,944	0	805,957,784		(8,433,990)	(8,433,990)	13,430,488	XXX	
	7. Total - Preferred Stocks - Part 3				0	XXX		U	Ü	0		0	0		0	0		0		XXX
	8. Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
450999999	9. Total - Preferred Stocks	, ,			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
			J.P. MORGAN SECURITIES																	
	ROBINHOOD MARKETS INC			44,710.000	543,571		569, 159	0	0	0	0	0	0	569, 159	0	(25,588)	(25,588)	Ω		
	9. Subtotal - Common Stocks - Indus	trial and Miscel	aneous (Unaffiliated) Pu	iblicly																
Traded					543,571	XXX	569, 159	0	0	0	0	0	0	569, 159	0	(25,588)	(25,588)	0	XXX	XXX
598999999	7. Total - Common Stocks - Part 3				543,571	XXX	569, 159	0	0	0		0		569, 159	0	(25,588)	(25,588)	0	XXX	XXX
598999999	8. Total - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
598999999	9. Total - Common Stocks				543,571	XXX	569, 159	0	0	0	0	0	0	569, 159	0	(25,588)	(25,588)	0	XXX	XXX
	9. Total - Preferred and Common Sto	cks			543.571	XXX	569.159	n	0	0	0	0		569, 159	0	(25,588)	(25,588)	n	XXX	XXX
600999999				+	800.027.832	XXX	789,242,117	799.181.177	0	1.759.944	0		0	806.526.943	0	, . ,	(8,459,578)	13.430.488	XXX	XXX
000000000	o rotalo				000,021,002	/VV\	100,242,111	100, 101, 177	ı v	1,100,044	U	1,100,044	ı U	000,020,040	U	(0,505,010)	(0,505,010)	10,400,400	////	///\\

Showing all Options.	Caps Floor	Collars Swa	ns and Forwards Or	nen as of Current	Statement Date

					Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedae
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Exhibit		F	T	,		N1 - 6' 1												D. 4 6 1		
	Generation		Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	_	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
				Excluding Variable Annuity Guarante			8			0		0		XXX	0	0	0	0	0		XXX	XXX
				e Variable Annuity Guarantees Under	SSAP No.10	08				0		C		XXX	0	0	0		0		XXX	XXX
	total - Purchased O									0		0		XXX	0	0	0	0	0		XXX	XXX
	total - Purchased O									0	0	C		XXX	0	0	0	0	0		XXX	XXX
0359999999. Sub	total - Purchased O	otions - Incon	ne Generati	on						0	0	C	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999, Sub	total - Purchased O	otions - Other	r							0	0	C	0	XXX	0	0	0	0	0	0	XXX	XXX
	al Purchased Option			rants						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	al Purchased Option			14110						0		,		XXX	0	0	0	0	0		XXX	XXX
	al Purchased Option									0		-		XXX	0	0	0	- 0	0		XXX	XXX
										0		1			0	0	0		0		XXX	
	al Purchased Option											0		XXX	0	0	- v	·				XXX
	al Purchased Option									0		0		XXX	0	0	0	-	0		XXX	XXX
	al Purchased Option									0		0		XXX	0		0		0		XXX	XXX
	al Purchased Option									0	0	0		XXX	0	0	0	0	0		XXX	XXX
0569999999. Sub	total - Written Optio	ns - Hedging	Effective E	cluding Variable Annuity Guarantees	Under SSAI	P No.108				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Sub	total - Written Optio	ns - Hedging	Effective Va	ariable Annuity Guarantees Under SS	AP No.108					0	0	C	0	XXX	0	0	0	0	0	0	XXX	XXX
	total - Written Optio			7						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio									0		ľ		XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio													XXX	0	0	0	0	0		XXX	XXX
			<u> Jeneralion</u>							0					0	0	0	-				
	total - Written Optio									0		,		XXX		0	٠	-	0		XXX	XXX
	al Written Options - 0		and Warran	ts						0		,		XXX	0	0	·	-	0		XXX	XXX
	al Written Options - I									0				XXX	0		٠		0		XXX	XXX
0949999999. Tota	al Written Options - (Caps								0	0	C		XXX	0	0	0	0	0		XXX	XXX
0959999999. Tota	al Written Options - I	Floors								0	0	C		XXX	0	0	0	0	0		XXX	XXX
0969999999. Tota	al Written Options - 0	Collars								0	0	C	0	XXX	0	0	0	0	0	0	XXX	XXX
09799999999. Tota	al Written Options - 0	Other								0	0	C	0	XXX	0	0	0	0	0	0	XXX	XXX
09899999999999999999999999999999999999	al Written Options									0	0		0	XXX	0	0	0	0	0	0	XXX	XXX
Forward Start IRS	Trincon Options													7001		Ů		Ĭ			7000	7001
100095140 - CF FS																						
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	flows	NA	Rate	BOA	03/27/2018	02/15/2049 .		14.600.000	2.33% / (018)						467,835				0	378,606		100% / 100%
Forward Start IRS								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, (010)								[
100096140 - CF FS]	I					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	flows	NA	Rate	B0A	03/27/2018	03/15/2049 .		22,600,000	2.33% / (018)			[729,358	ļ	ļ		0	586,897		100% / 100%
Forward Start IRS												l				1						
100097140 - CF FS]	I					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	. flows	NA	Rate	BOA	03/27/2018	05/16/2049 .		14,600,000	2.33% / (018)			ļ			474,657	ļ	ļ			380,338		100% / 100%
Forward Start IRS]	I					
100098140 - CF FS																						
LTC 54 Reentry - Fed	Anticipatory cash		Interest									I				l	1					
Funds	. flows	NA	Rate	B0A	03/27/2018	07/15/2049 .		21,200,000	2.32% / (018)				.		693,915				0	553,941		100% / 100%
Forward Start IRS																						
100099140 - CF FS	1		1.																			
LTC 54 Reentry - Fed	Anticipatory cash	1	Interest																			
Funds	. flows	NA	Rate	B0A	03/27/2018	08/15/2049 .		14,700,000	2.32% / (018)			ļ	-		485,087	ļ	ļ		. 0	384,697		100% / 100%
Forward Start IRS]	I					
100342140 - CF FS	1		l									I				İ	1					
LTC 54 Reentry - Fed	Anticipatory cash	l	Interest]	I					
Funds	. flows	NA	Rate	CSI	04/05/2018	02/15/2050 .		13,700,000	2.29% / (018)			ļ	.		445,683	ļ	ļ		. 0	361,811		100% / 100%
Forward Start IRS]	I					
100343140 - CF FS]	I					
LTC 54 Reentry - Fed	Anticipatory cash		Interest	001	04/05/00/5	00/45/0056		40 000 000	0.000 / /0:5:						FF.1 0]	I			*** ***		400% / 400%
Funds	. flows	NA	Rate	USI	1.04/05/2018	03/15/2050 .		16,800,000	2.29% / (018)				.		551,025				0	444,290		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				5	showing a	all Options	s, Caps, Fi	oors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Strike Price, Rate or Index	Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	_		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description Forward Start IRS	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
100344140 - CF FS																						i
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			ı l
Funds Forward Start IRS	flows	NA	Rate	CSI	04/05/2018	05/15/2050 .		12,700,000	2.29% / (OIS)						423,267				0	336,864		100% / 100%
100345140 - CF FS																						ı l
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			i
Funds Forward Start IRS	flows	NA	Rate	CSI	04/05/2018	07/16/2050 .		17,700,000	2.28% / (OIS)						596,798				0	470,903		100% / 100%
100346140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	flows	NA	Rate	CSI	04/05/2018 .	08/15/2050 .		12,700,000	2.28% / (OIS)						429,645				0	338,369		100% / 100%
100347140 - CF FS																						,
LTC 54 Reentry - Fed	Anticipatory cash		Interest						, , , , , , , , , , , , , , , , ,										_			i
Funds Forward Start IRS	flows	NA	Rate	CSI	04/05/2018 .	10/15/2050 .		18,600,000	2.28% / (OIS)						639, 114				0	497,021		100% / 100%
100348140 - CF FS																						ı l
LTC 54 Reentry - Fed	Anticipatory cash	N/A	Interest		04 (05 (0040	44 (45 (0050		40 000 000	0.00% / (010)						440.007					040 544		100% / 100%
Funds Forward Start IRS	flows	NA	Rate	(SI	04/05/2018	11/15/2050 .		12,800,000	2.28% / (01S)						443,297					342,544		100% / 100%
101423140 - CF FS																						ı l
LTC 54 Reentry - Fed Funds	Anticipatory cash	NIA.	Interest Rate	POA	0E /11 /00 10	02/15/2044 .		12 000 000	2.54% / (01S)						477,552				0	325, 191		100% / 100%
Forward Start IRS	flows	NA	nate	BUA	03/11/2010	02/ 13/2044 .		13,900,000	2.34% / (013)						4/1/,332					323, 191		100% / 100%
101424140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest		05 (11 (0010	00/45/0044			0.54% / (0.10)						074 740							
Funds Forward Start IRS	flows	NA	Rate	BUA	05/11/2018	03/15/2044 .		28,300,000	2.54% / (01S)						974,743					663,280		100% / 100%
101425140 - CF FS																						ı l
LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	POA	0E /11 /00 10	05/15/2044 .		0 700 000	2.54% / (01S)						302,011				0	204,680		100% / 100%
Forward Start IRS	flows	14A		DUA	03/11/2018 .	03/ 13/ 2044 .			2.340 / (015)						002,011					204,080		100/0 / 100/0
101426140 - CF FS																						,
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/11/2018	06/15/2044 .		22.100.000	2.54% / (OIS)						770,233				0	520,931		100% / 100%
Forward Start IRS									, (0.0)						5,250						***************************************	
101492140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			, l
Funds	flows	NA	Rate	CSI	05/14/2018	11/15/2043 .		34,200,000	2.56% / (018)						1,206,092				0	795,492		100% / 100%
Forward Start IRS																						, l
101493140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			, l
Funds	flows	NA	Rate	CSI	05/14/2018	11/15/2043 .		13,000,000	2.56% / (018)						458,456				0	302,380		100% / 100%
Forward Start IRS 101494140 - CF FS																						, l
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			, l
Funds	flows	NA	Rate	CSI	05/14/2018	12/15/2043 .		60,000,000	2.56% / (018)						2, 124, 076				0	1,398,247		100% / 100%
Forward Start IRS 102435140 - CF FS																						, l
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			, l
Funds	flows	NA	Rate	BOA	06/15/2018	05/15/2046 .		24,200,000	2.41% / (01S)				0		715,235				0	594,500		100% / 100%
Forward Start IRS 102436140 - CF FS																						, l
LTC 54 Reentry - Fed		I	Interest																			i l
Funds	flows	NA	Rate	BOA	06/15/2018 .	07/15/2046 .		22,400,000	2.41% / (018)						661,300				0	552, 182		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				Showir	g all Optior	ıs, Caps, F∣	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	•							
1	2 Description	3	4	5 6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current Year Initial	13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income	Schedule/	Type(s)		Date of Maturity	Number		Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Trad		of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS 102437140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds Forward Start IRS	flows	NA	Rate	BOA	1807/15/2046		19,400,000	2.41% / (018)						572,733					478,229		100% / 100%
102438140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	B0A	1810/15/2046		19 500 000	2.4% / (018)						548,401					458,402		100% / 100%
Forward Start IRS	110#3	nin		100/10/2	71010/ 13/ 2040	-	10,300,000	2.40 / (010)													100% / 100%
102439140 - CF FS LTC 54 Reentry - Fed	And in its days and		Indonesia																		
Funds	Anticipatory cash flows	NA	Interest Rate	BOA	1811/14/2046		18,500,000	2.4% / (OIS)						551,094				0	459, 168		100% / 100%
Forward Start IRS																					
102888140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	GSI	1803/15/2048		21,700,000	2.32% / (018)				0		611,308				0	552,981		100% / 100%
Forward Start IRS 102889140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds Forward Start IRS	flows	NA	Rate	GSI	1805/14/2048		15,500,000	2.32% / (018)				0		444,885					396,234		100% / 100%
102890140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	07/09/9	1807/15/2048		22 600 000	2.31% / (018)						654 , 156					579,609		100% / 100%
Forward Start IRS	110WS	NA	nate	031	11001/15/2040	***************************************	22,000,000	2.31% / (013)						004, 100					379,009		100% / 100%
102891140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	1808/16/2048		14,700,000	2.31% / (01S)						429,625				0	377,630		100% / 100%
Forward Start IRS																					
102892140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	GSI	1810/15/2048		23,500,000	2.31% / (018)				0		695,807				0	605,571		100% / 100%
Forward Start IRS 102893140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds Forward Start IRS	flows	NA	Rate	GSI	1811/15/2048		14,700,000	2.31% / (018)				0		439,324				0	379,409		100% / 100%
103435140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	07/97/9	01801/15/2042		2/ 200 000	2.58% / (018)						823.859				0	538,528		100% / 100%
Forward Start IRS	110#3	IN.			, 100 1/ 10/ 2042	•	44,200,000	2.300 / (013)						020,009							100/0 / 100/0
103436140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Interest Rate	CSI	1802/13/2042		37,500,000	2.58% / (01S)				0		1,273,819				0	836 , 167		100% / 100%
Forward Start IRS																					
103437140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	CSI	1802/13/2042		19,900,000	2.58% / (018)				0		675,973				0	443,726		100% / 100%
Forward Start IRS 103438140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds Forward Start IRS	flows	NA	Rate	CSI	1802/16/2042		14,900,000	2.58% / (018)						506,006				0	332,306		100% / 100%
109480140 - CF FS																					
LTC 54 Reentry - Fed		N/A	Interest	DM 04/47/0	11/15/0000		40 000 000	0 E40 / (010)						1 000 007				_	0E0 040		100% / 100%
Funds	flows	INA	Rate	JPM	1911/15/2032		40,000,000	2.54% / (018)						1,208,987					652,246		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				5	showing a	all Options	s, Caps, Fid	oors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16		17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		\ Ii	Inrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Quarter-end
Description Forward Start IRS	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair V	alue (D	Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
109548140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest		04/00/0040	00/45/0000		05 000 000	0.00** / /010											4 000 004		1,00% / 100%
Funds Forward Start IRS	flows	NA	Rate	BOA	04/22/2019 .	03/15/2038 .		65,000,000	2.69% / (018)					3,1	71,423					1,298,664		100% / 100%
109549140 - CF FS																						1
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	B∩∆	04/22/2010	10/15/2038 .		16 000 000	2.7% / (OIS)					7	70,588				0	325,487		100% / 100%
Forward Start IRS	110#3	INA		DON	04/22/2013	10/ 15/ 2000 .		10,000,000	2.1% / (010)						0,300					020,407		100% / 100%
109550140 - CF FS	And in its dance and		Internal																			1
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	04/22/2019	11/15/2038 .		27,000,000	2.7% / (OIS)					1,3	6,891				0	550,667		100% / 100%
Forward Start IRS								•														1 1
110060140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds	flows	NA	Rate	BOA	05/14/2019 .	02/15/2039 .		54,000,000	2.5% / (018)					1,7	79,032				0	1,109,645		100% / 100%
Forward Start IRS 110061140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds Forward Start IRS	flows	NA	Rate	BOA	05/14/2019 .	04/16/2039 .		31,000,000	2.5% / (OIS)					1,0	13,565				0	640 , 110		100% / 100%
110062140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest		05 (44 (0040	05 (45 (0000		50 000 000	0.5% ((0.10)						7 440					4 004 000		1,00% / 100%
Funds Forward Start IRS	flows	NA	Rate	BUA	05/14/2019 .	05/15/2039 .		50,000,000	2.5% / (OIS)						27,118					1,034,838		100% / 100%
110063140 - CF FS																						1
LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	BOA	05/14/2019	.08/15/2039		46.000.000	2.5% / (018)					1.4	75,530				0	959.028		100% / 100%
Forward Start IRS														,								1
110064140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds	flows	NA	Rate	BOA	05/14/2019 .	11/15/2039 .		50,000,000	2.5% / (018)					1,5	31,492				0	1,049,951		100% / 100%
Forward Start IRS 111368140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds	flows	NA	Rate	DBAG	07/11/2019	05/15/2052 .		25,000,000	2.04% / (0IS)					6	35,901				0	686,308		100% / 100%
111369140 - CF FS																						1
LTC 54 Reentry - Fed		l _{MA}	Interest	DRAG	07/11/0010	00 /45 /0050		05 000 000	0.040 / /010)						00.004					000 474		100% / 100%
Funds Forward Start IRS	flows	NA	Rate	DBAG	07/11/2019	08/15/2052 .		25,000,000	2.04% / (0IS)					6	38,284				0	689, 171		100% / 100%
111370140 - CF FS			l																			1
LTC 54 Reentry - Fed Funds	Anticipatory cash	NA .	Interest Rate	DBAG	07/11/2019	11/14/2052 .		25.000.000	2.04% / (01S)					6	10,825				0	691,992		100% / 100%
Forward Start IRS						/ 14/ 2002 .		20,000,000	=.040 / (010)													
111371140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds	flows	NA	Rate	DBAG	07/11/2019	02/16/2053 .		25,000,000	2.03% / (01S)					6	13,368				0	694,893		100% / 100%
Forward Start IRS 111372140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1 1
Funds	flows	NA	Rate	DBAG	07/11/2019	03/16/2053 .		24,000,000	2.03% / (018)					6	15,793				0 .	667,925		100% / 100%
Forward Start IRS 111373140 - CF FS																						1
LTC 54 Reentry - Fed			Interest																			1
Funds	flows	NA	Rate	DBAG	07/11/2019 .	05/15/2053 .		25,000,000	2.03% / (01S)					6	11,876				0	697,599		100% / 100%

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statem
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				3	Showing a	all Options	s, Caps, Fid	ors, Colla	rs, Swaps a	and Forwai	rds Open a	is of Curre	ent Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un-	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code F	−air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Start IRS			` '													,						
111374140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA .	Interest Rate	DBAG	07/11/2019	.07/15/2053		25.000.000	2.03% / (018)						642,364				0	699,468		100% / 100%
Forward Start IRS								,												,		i
111375140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	DBAG	07/11/2019	08/14/2053 .		25,000,000	2.03% / (01S)						644,293				0	700,385		100% / 100%
Forward Start IRS 111376140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
FundsForward Start IRS	flows	NA	Rate	DBAG	07/11/2019	10/15/2053 .		26,000,000	2.02% / (018)				-		667 , 196				0	730,368		100% / 100%
111377140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds Forward Start IRS 111441140 - CF FS	flows	NA	Rate	DBAG	07/11/2019	11/16/2053 .		25,000,000	2.02% / (018)						643,687				0	703,252		100% / 100%
LTC 54 Reentry - Fed Funds	Anticipatory cash	NA.	Interest Rate	BOA.	07/10/0010	04/15/2042 .		20 000 000	2.3% / (01S)						459,985					716,521		100% / 100%
Forward Start IRS 111442140 - CF FS	110WS	NA		BUA	0// 12/2019	04/ 13/2042 .		32,000,000	2.3% / (015)						439,983					/ 10,521		100% / 100%
LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	B0A	07/12/2019	05/14/2042 .		16,000,000	2.3% / (01S)						227,095				0	358,970		100% / 100%
111443140 - CF FS LTC 54 Reentry - Fed			Interest	PO.	07/40/0040	05 (45 (0040		40,000,000	0.0% / (010)						444 004					004 074		400% / 400%
Funds Forward Start IRS 111444140 - CF FS	flows	NA	Rate	BUA	07/12/2019	05/15/2042 .		10,000,000	2.3% / (01S)						141,994				0	224,371		100% / 100%
LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	B0A	07/12/2019	08/16/2042 .		16,000,000	2.29% / (018)						230,451				0	361,258		100% / 100%
111445140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash	NA.	Interest	DOA	07/12/2010	09/15/2042 .		14 000 000	2.29% / (018)						204,328				0	316,737		100% / 100%
Funds Forward Start IRS 111446140 - CF FS	flows	INA	. Rate	DVA	01/12/2019			14,000,000	2.230 / (015)						204,328					310,737		100/0 / 100/0
LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	10/15/2042 .		8,000,000	2.29% / (018)						115,379				0	181,356		100% / 100%
111447140 - CF FS LTC 54 Reentry - Fed		NA.	Interest	PO.	07 (40 (00 10	44.45.0040		40 500 000	0.00% / (010)						450 400					000 500		400% / 400%
Funds Forward Start IRS 111448140 - CF FS	flows	NA	Rate	DUA	0// 12/2019	11/15/2042 .		00,000,000	2.29% / (01S)						153,422				0	238,520		100% / 100%
LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	B0A	07/12/2019	11/15/2042 .		16,000,000	2.29% / (018)						233,786				0	363,460		100% / 100%
111848140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest		07/0::::::::	44.440		05 6	0.45%						0.5							1000 /
Funds Forward Start IRS 111900140 - CF FS	flows	NA	Rate	NATWEST	07/31/2019	11/16/2036 .		65,000,000	2.15% / (018)						606,412				0	1,243,570		100% / 100%
LTC 54 Reentry - Fed	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	10/14/2043 .		58,000,000	2.04% / (01S)						2,211				0	1,346,344		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				Showin	g all Optior	ıs, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	•							
1	2 Description	3	4	5 6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current Year Initial	13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income	Schedule/	Type(s)		Date of Maturity	Number		Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Trade		of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description Forward Start IRS	or Replicated	Identifier	(a)	or Central Clearinghouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
111901140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest	B0A 08/01/20	40 00/45/0044		04 000 000	0.00% ((010)						00 704					407.004		400% / 400%
Funds Forward Start IRS	flows	INA	. Rate	BUA	1909/15/2044	†	21,000,000	2.03% / (018)						32,781				0	497,801		100% / 100%
111902140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	1902/15/2045		14.000.000	2.02% / (018)				0		26, 181				0	334,948		100% / 100%
Forward Start IRS				130, 5, 7, 20	10 11:02/ 10/2010			2.02.0 / (010)													100% / 100% :
111903140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	BOA08/01/20	1905/15/2045		25,000,000	2.02% / (018)						60,424				0	601,297		100% / 100%
Forward Start IRS																					
111904140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	BOA	1908/15/2045		13,000,000	2.02% / (018)						34,698				0	314,373		100% / 100%
Forward Start IRS 111905140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	. Rate	BOA	1910/15/2045		9,000,000	2.01% / (OIS)						24,605				0	218,419		100% / 100%
111906140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest		10 11 115 100 15		47 000 000	0.04% ((010)						40.050					440.040		100" / 100"
Funds Forward Start IRS	flows	NA	. Rate	B0A	1911/15/2045	······	17,000,000	2.01% / (018)						49,856				0	413,312		100% / 100%
111907140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	1912/14/2045		9 000 000	2.01% / (018)						27,991				0	219, 180		100% / 100%
Forward Start IRS				337 5 7 2	10 12/ 11/ 2010																100% / 100%
111908140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	BOA	1910/14/2049		21,000,000	1.95% / (018)						243,395				0	551,214		100% / 100%
Forward Start IRS 111909140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	BOA	1902/14/2052	ļ	25,000,000	1.9% / (OIS)						424,642				0	683,464		100% / 100%
Forward Start IRS 111910140 - CF FS																					
LTC 54 Reentry - Fed		l	Interest																		
Funds Forward Start IRS	flows	NA	. Rate	DBAG	1904/15/2041	······	11,000,000	2.09% / (018)						(2,903)				0	240,085		100% / 100%
111911140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG 08/01/20	1905/15/2041		49 000 000	2.09% / (01S)						(30,594)					1,049,900		100% / 100%
Forward Start IRS	110WS	INA	nate	.06/01/20	1000/ 10/ 2041	†		2.03% / (013)				• • • • • • • • • • • • • • • • • • • •		(30,394)					1,048,900		100% / 100%
111912140 - CF FS																					
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	1905/15/2041		11.000.000	2.09% / (01S)						(7,011)				0	240,602		100% / 100%
Forward Start IRS				130701720																	
111913140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	DBAG	1910/15/2041		10,500,000	2.08% / (018)						(10,915)				0	232, 167		100% / 100%
Forward Start IRS 111914140 - CF FS																					
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		
Funds	flows	NA	Rate	DBAG	1911/14/2041		17,000,000	2.08% / (018)				0		(17,770)				0	376,679		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				:	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date	:							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS— 111915—140 – CF FS LTC 54 Reentry – Fed Funds Forward Start IRS— 112187—140 – CF FS	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019 .	12/15/2041 .		3,200,000	2.08% / (01\$)				0		(3,396)				0	71,057		100% / 100%
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019 .	12/15/2040 .		21 000 000	1.68% / (01S)				_		(912,938)				0	670,691		100% / 100%
Forward Start IRS 112188140 - CF FS LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash	NA	Interest Rate	NATIVEST	08/13/2019 .	12/15/2040 .			1.68% / (018)				0		(912,938)				0	605,830		100% / 100%
112189140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	NATWEST	08/13/2019 .	02/14/2041 .		13,000,000	1.68% / (01S)				0		(383,710)				0	282,510		100% / 100%
Forward Start IRS 112190140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds Forward Start IRS 112191140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash	NA	Rate	NATWEST	08/13/2019 .	03/14/2041 .		21,000,000	1.68% / (OIS)				0		(620,788)				0	457,288		100% / 100%
Funds	flows	NA	Rate	NATWEST	08/13/2019 .	03/15/2041 .		36,000,000	1.68% / (01S)				0		(1,064,249)				0	783,979		100% / 100%
Forward Start IRS 112192140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
FundsForward Start IRS 112193140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash	NA	Rate	NATWEST	08/13/2019 .	03/15/2041 .		35,000,000	1.68% / (OIS)						(1,034,686)				0	762,202		100% / 100%
Funds	flows	NA	Rate	NATWEST	08/13/2019 .	04/15/2041 .		30,500,000	1.68% / (OIS)						(901,738)				0	665,690		100% / 100%
LTC 54 Reentry - Fed FundsForward Start IRS	Anticipatory cash flows	NA	Interest Rate	B0A	01/10/2020 .	03/15/2045 .		14,000,000	1.91% / (OIS)						(76,719)				0	335,508		100% / 100%
116420140 - CF FS LTC 54 Reentry - Fed FundsForward Start IRS	Anticipatory cash	NA	Interest Rate	B0A	01/10/2020 .	05/15/2045 .		12,000,000	1.9% / (OIS)						(62,767)				0	288,623		100% / 100%
116421140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	B0A	01/10/2020 .	06/15/2045 .		25,000,000	1.9% / (OIS)				0		(129 , 505)				0	602,400		100% / 100%
Forward Start IRS— 116422—140 - CF FS LTC 54 Reentry - Fed FundsForward Start IRS— 116423—140 - CF FS	Anticipatory cash flows	NA	Interest Rate	BOA					1.9% / (018)						(109,463)				0	531,080		100% / 100%
LTC 54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020 .	08/15/2045 .		11,000,000	1.9% / (OIS)						(54,296)				0	266,008		100% / 100%
116424140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	B0A	01/10/2020 .	11/15/2045 .		32,000,000	1.9% / (OIS)						(143,042)				0	777,999		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	:							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS 116758140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash	l	Interest		0.1 (00 (0000	40 (45 (00 40		04 500 000	4 70% / /010)						(004 404)					507.000		
Funds Forward Start IRS	flows	NA	Rate	CS1	01/28/2020 .	10/15/2040 .		24,500,000	1.73% / (OIS)						(631, 181)				0	527,692		100% / 100%
116759140 - CF FS																						1
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	(9)	01/28/2020 .	11/15/2040 .		17 000 000	1.73% / (018)						(438,635)				0	366,990		100% / 100%
Forward Start IRS	110#3	in	11410		01/20/2020 .	11/10/2040 .		17,000,000	1.700 / (010)						(400,000)							100% / 100%
116760140 - CF FS																						i
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020 .	01/15/2041 .		18,000,000	1.73% / (OIS)						(472,438)				0	390,316		100% / 100%
Forward Start IRS																						1
116761140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			1
Funds	flows	NA	Rate	CSI	01/28/2020 .	01/15/2041 .		26,000,000	1.73% / (018)						(682,411)				0	563,790		100% / 100%
Forward Start IRS 116762140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			ı
Funds	flows	NA	Rate	CSI	01/28/2020 .	01/15/2041 .		27,000,000	1.73% / (018)						(708,657)				0	585,474		100% / 100%
Forward Start IRS 116763140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			i
Funds Forward Start IRS	flows	NA	Rate	CSI	01/28/2020 .	02/14/2041 .		18,000,000	1.73% / (OIS)						(473, 175)				0	391, 168		100% / 100%
116824140 - CF FS																						1
LTC 54 Reentry - Fed	Anticipatory cash	l	Interest	MATHEOT	0.1 (00 (00.00	00/45/0040		05 000 000	4 77% / (010)						(500, 445)					500.000		
Funds Forward Start IRS	flows	NA	Rate	NATWEST	01/29/2020 .	03/15/2040 .		25,000,000	1.77% / (OIS)						(563,415)				0	529,886		100% / 100%
116825140 - CF FS																						1
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020 .	05/15/2040 .		19 000 000	1.77% / (OIS)						(407,406)				0	383,288		100% / 100%
Forward Start IRS	110#3	NA	11ato	INTILOT	01/23/2020 .	03/ 13/ 2040 .		10,000,000	1.77 (010)						(407,400)							100% / 100%
116826140 - CF FS																						1
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020 .	06/14/2040 .		28,000,000	1.77% / (OIS)						(645, 176)				0	597,575		100% / 100%
Forward Start IRS								, ,	. ,,,,,,											,		
116827140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	flows	NA	Rate	NATWEST	01/29/2020 .	08/15/2040 .		18,000,000	1.77% / (OIS)				0		(416,582)				0	385,942		100% / 100%
Forward Start IRS 116828140 - CF FS																						
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds	flows	NA	Rate	NATWEST	01/29/2020 .	09/15/2040 .		23,500,000	1.77% / (OIS)						(544,758)				0	505,031		100% / 100%
Forward Start IRS 116829140 - CF FS																						
LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
Funds Forward Start IRS	flows	NA	Rate	NATWEST	01/29/2020 .	10/15/2040 .		12,500,000	1.77% / (OIS)						(290,397)				0	269,230		100% / 100%
116919140 - CF FS																						
LTC 54 Reentry - Fed	Anticipatory cash	L	Interest	Do.	04 (04 (0000	07 (45 (0050		05 000 000	4 470 / (010)				_		(400,000)					000 000		100% / 100%
Funds Forward Start IRS	flows	NA	Rate	DUA	01/31/2020 .	07/15/2052 .		25,000,000	1.47% / (OIS)				0		(160,993)				0	688,208		100% / 100%
116920140 - CF FS			<u>.</u>																			
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	BOA	01/31/2020 .	10/15/2052 .		26 000 000	1.47% / (OIS)						(157,325)				٥	718,706		100% / 100%
ı unus	110#8	IND	11alt	שעת	01/01/2020 .	10/ 13/2032 .		20,000,000	1.410 / (013)						(101,020				U			100/0 / 100/0

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statem
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				Showii	ig all Optio	ns, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date)							
1	2 Description	3	4	5 6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current Year Initial	13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income	Schedule/	Type(s) of		Date of Maturity			Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		of Refer-	Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty Trac		of n Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Forward Start IRS	or Replicated	identifier	(a)	or Central Cleaninghouse Date	Expiratio	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code	raii value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Enuty	(0)
116921140 - CF FS																					i l
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02007/15/2054		10,000,000	1.41% / (OIS)		L				(66,557)				0	284,220		100% / 100%
Forward Start IRS																					i l
116922140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		1
Funds	flows	NA	Rate	BOA	02003/15/2055	i	20,000,000	1.39% / (OIS)						(134,278)				0	574,265		100% / 100%
Forward Start IRS 116923140 - CF FS																					i l
LTC 54 Reentry - Fed	Anticipatory cash		Interest		07/44/0055		47 000 000	4 00% 4 (010)						(444 575)					100 570		1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Funds Forward Start IRS	flows	NA	Rate	BOA	02007/14/2055	·	17,000,000	1.38% / (018)						(114,575)				0	490,573		100% / 100%
116924140 - CF FS																					i l
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02010/16/2055	,	18.000.000	1.37% / (OIS)				0		(123,732)				0	521,434		100% / 100%
Forward Start IRS					,																1
116925140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		i l
Funds	flows	NA	Rate	BOA	02003/15/2056		23,000,000	1.36% / (018)						(156,321)				0	670,370		100% / 100%
Forward Start IRS 116926140 - CF FS																					i
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		i
Funds Forward Start IRS	flows	NA	. Rate	BOA	02010/15/2056		22,000,000	1.35% / (018)						(141,337)				0	646,732		100% / 100%
116927140 - CF FS																					i
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	BOA	02002/15/2057		38 000 000	1.34% / (OIS)						(244,360)				0	1, 122, 514		100% / 100%
Forward Start IRS	110#3	18A		1,0170172	12002/ 13/203/		90,000,000	1.040 / (010)						(244,000)					1, 122,514		100% / 100%
116928140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		1
Funds	flows	NA	Rate	BOA	02005/15/2057		38,000,000	1.33% / (018)						(256, 108)				0	1, 126, 428		100% / 100%
Forward Start IRS 116929140 - CF FS																					i l
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		i l
Funds Forward Start IRS	flows	NA	Rate	BOA	02008/15/2057	·	37,000,000	1.33% / (018)						(248,264)				0	1, 100,711		100% / 100%
116930140 - CF FS																					i
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	BOA	02011/15/2057	,	37 000 000	1.32% / (018)				0		(265,940)				0	1,104,623		100% / 100%
Forward Start IRS	11000	in			,201 1/ 10/ 200/		, ,000,000	1.0∠∞ / (∪13)						(200,540)					1, 104,023		100% / 100%
117018140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																		1
Funds	flows	NA	Rate	BOA	02002/15/2039		12,000,000	1.7% / (OIS)						(326,292)				0	246,588		100% / 100%
Forward Start IRS 117019140 - CF FS																					1
LTC 54 Reentry - Fed	Anticipatory cash		Interest																		1
Funds Forward Start IRS	flows	NA	. Rate	BOA	02003/15/2039		19,000,000	1.7% / (OIS)						(516,777)				0	391,316		100% / 100%
117020140 - CF FS																					1
	Anticipatory cash	NA.	Interest	B0A	02004/15/2039		20 000 000	1.7% / (OIS)						(544,098)					412,941		100% / 100%
Funds Forward Start IRS	flows	INA	Rate	DUA	12004/ 15/2035		20,000,000	1.7% / (UIS)						(344,098)				0	412,941		100% / 100%
117021140 - CF FS LTC 54 Reentry - Fed	Anticinatory cash		Interest																		i
	flows	NA	Rate	BOA	02007/15/2039		27,000,000	1.7% / (OIS)						(737,760)				0	561,531		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				5	Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS 117022140 - CF FS LTC 54 Reentry - Fed FundsForward Start IRS	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	07/16/2039 .		22,000,000	1.7% / (OIS)						(601, 172)				0	457,580		100% / 100%
117107140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040 .		36,000,000	1.78% / (OIS)						(779,670)				0	759,538		100% / 100%
Forward Start IRS 117108140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040 .		34,000,000	1.78% / (0IS)						(736, 355)				0	717,341		100% / 100%
Forward Start IRS 117109140 - CF FS LTC 54 Reentry - Fed Funds		NA .	Interest Rate	NATWEST	02/06/2020	.01/15/2040			1.78% / (OIS)						(703,868)				0	685,694		100% / 100%
Forward Start IRS 117110140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA.	Interest	NATWEST		.01/15/2040			1.78% / (018)						(541,437)					527,457		100% / 100%
Forward Start IRS 117111140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash	IVA	Rate																			
Funds	Anticipatory cash	NA	Rate	NATWEST	02/06/2020			16,000,000	1.78% / (OIS)				-		(358,696).				0 .	349,214		100% / 100%
Funds	flows	NA	Rate	GSI	02/11/2020	08/15/2040 .		33,500,000	1.71% / (OIS)						(909,046).				0	718,281		100% / 100%
Funds	flows	NA	Rate	GSI	02/11/2020	08/15/2040 .		26,000,000	1.71% / (OIS)						(705,528).				0	557,472		100% / 100%
Funds Forward Start IRS 117234140 - CF FS	flows	NA	Rate	GSI	02/11/2020	08/15/2040 .		6,000,000	1.71% / (OIS)						(162,814)			•••••	0	128,647		100% / 100%
Funds Forward Start IRS 117235140 - CF FS	flows	NA	. Rate	GS1	02/11/2020	09/15/2040 .		27,000,000	1.71% / (OIS)						(733,478)				0	580,248		100% / 100%
LTC 54 Reentry - Fed FundsForward Start IRS 117236140 - CF FS	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	09/16/2040 .		15,000,000	1.71% / (OIS)				0		(407,505).				0	322,384		100% / 100%
LTC 54 Reentry - Fed FundsForward Start IRS 117412140 - CF FS	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	11/15/2041 .		10,500,000	1.7% / (OIS)				0		(292,263)				0	232,671		100% / 100%
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	10/15/2040 .		24,000,000	1.67% / (OIS)						(722,423).				0	516,922		100% / 100%
LTC 54 Reentry - Fed	Anticipatory cash	NA	Interest Rate	DBAG	02/14/2020	11/15/2040 .		20,000,000	1.67% / (OIS)						(602,641)				0	431,753		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)			Date of			Strike Price, Rate or	Year(s) Initial Cost of Un- discounted	Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Hedge Effectiveness at Inception
Description	Income Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Maturity or Expiration		Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code Fa	ir Value	Valuation Increase/ (Decrease)	Exchange Change in B./A.C.V.	(Amorti- zation)/ Accretion	Value of Hedged Item	Potential Exposure	Refer- ence Entity	and at Quarter-end (b)
Forward Start IRS																						1
117414140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest Rate	DBAG	02/14/2020 .	11/15/2040 .		13,500,000	1.67% / (OIS)						(406,782)				0	291,434		100% / 100%
Forward Start IRS 117415140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			İ
FundsForward Start IRS 117416140 - CF FS	flows	NA	Rate	DBAG	02/14/2020 .	11/15/2040 .		13,000,000	1.67% / (OIS)				-		(391,716)				0	280,640		100% / 100%
LTC 54 Reentry - Fed	Anticipatory cash	l	Interest	2014	00/44/0000	44.45.6040		10 500 000	4 07% ((010)						(070, 050)					200 242		100% / 100%
Funds Forward Start IRS 117417140 - CF FS	flows	NA	Rate	DBAG	02/14/2020 .	11/15/2040 .		12,500,000	1.67% / (OIS)						(376,650)				0	269,846	************	100% / 100%
LTC 54 Reentry - Fed Funds	Anticipatory cash	NΔ	Interest Rate	DBAG	02/14/2020	04/15/2042 .		10 000 000	1.66% / (01S)				0		(303,058)				0	223,913		100% / 100%
Forward Start IRS 117418140 - CF FS		101			02/ 14/ 2020			10,000,000							(000,000)							100% / 100%
LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020 .	10/15/2043 .		10,000,000	1.65% / (018)						(262,573)				0	232, 143		100% / 100%
Forward Start IRS 117419140 - CF FS LTC 54 Reentry - Fed	Anticipatory cash		Interest																			
FundsForward Start IRS 82087140 - CF FS LTC	flows	NA	Rate	DBAG	02/14/2020 .	11/15/2044 .		11,000,000	1.64% / (OIS)						(260,927)				0	261,720		100% / 100%
54 Reentry - Fed Funds Forward Start IRS		NA	Interest Rate	DBAG	05/03/2016 .	06/15/2033 .		2,700,000	2.18% / (018)						4,823				0	45,213		100% / 100%
82088140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
Forward Start IRS 82089140 - CF FS LTC		NA	Rate	DBAG	05/03/2016 .	12/15/2033 .		2,700,000	2.18% / (018)						15,528				0	46,212		100% / 100%
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016 .	03/15/2034 .		33,000,000	2.18% / (018)						258,501				0	570,728		100% / 100%
Forward Start IRS 82090140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS	flows	NA	Rate	DBAG	05/03/2016 .	04/15/2034 .		5,000,000	2.18% / (018)						42, 159				0	86,780		100% / 100%
82091140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA.	Interest	DDAG	05/00/0040	00/14/0004		0.000.000	0.40% / /010						04 000					40.400		100% / 100%
Forward Start IRS 82092140 - CF FS LTC		NA	Rate	DBAG	05/03/2016 .	06/14/2034 .		2,300,000	2.18% / (018)						21,233				0	40,190		100% / 100%
54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016 .	08/15/2034 .		46,000,000	2.18% / (01S)				0		462,117				0	809,377		100% / 100%
82093140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/03/2016	09/15/2039 .		45.000.000	2.18% / (018)				0		369, 180				0	940,469		100% / 100%
Forward Start IRS 82094140 - CF FS LTC 54 Reentry - Fed Funds			Interest						(0.0)													, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	flows	NA	Rate	DBAG	05/03/2016 .	12/15/2039 .		45,000,000	2.18% / (018)						354,550				0	947 , 155		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

						ali Options	s, Caps, Fit	ors, Colla	rs, Swaps a	and Forwa				ent Date								
1	2 Description of Item(s) Hedged, Used for Income Generation	3 Schedule/ Exhibit	Type(s) of Risk(s)	5 Exchange, Counterparty	6 Trade	7 Date of Maturity	8 Number of	9 Notional	Strike Price, Rate or Index Received	11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	13 Current Year	Book/ Adjusted Carrying	15	16	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	21 Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS			(/						(* =:==)					-		(======						_/_/
82095140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	N/A	Interest Rate	DBAG	0E (02 (20 10	02/15/2040		41 000 000	2.18% / (01S)						314,322					867,090		100% / 100%
Forward Start IRS	flows	NA	hate	DBAG	03/03/2016	02/ 13/2040 .		41,000,000	2.18% / (018)						314,322					867,090		100% / 100%
82096140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/02/2016	03/15/2040		40,000,000	2.18% / (018)						300,615				0	847,818		100% / 100%
Forward Start IRS 82097140 - CF FS LTC		INA	nate	DONG	03/03/2010	03/ 13/2040 .		40,000,000	2.10% / (013)						300,013					047 ,010		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/03/2016	04/15/2040 .		39,000,000	2.18% / (OIS)						289,089				0	828,573		100% / 100%
Forward Start IRS																						1
82098140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/03/2016	05/15/2040 .		41,000,000	2.18% / (018)				0		299,368				0	873,045		100% / 100%
Forward Start IRS 82099140 - CF FS LTC																						
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	06/15/2040 .		40 000 000	2.18% / (018)						287,872				0	853,743		100% / 100%
Forward Start IRS 82100140 - CF FS LTC 54 Reentry - Fed Funds			Interest						2. 1010 / (010)					-	207,072							100% / 100%
	flows	NA	Rate	DBAG	05/03/2016	07/15/2040 .		39,000,000	2.18% / (018)						276,358				0	834,274		100% / 100%
Forward Start IRS 82101140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA	Interest	DBAG	05/02/2016	09/15/2040 .		40,000,000	2 100 / (010)						275 275					859,627		100% / 100%
Forward Start IRS 82102140 - CF FS LTC 54 Reentry - Fed Funds		NA	Rate	DBAG	05/03/2016	09/ 15/2040 .		40,000,000	2.18% / (OIS)				-		275,375					839,027		100% / 100%
Forward Start IRS	flows	NA	Rate	DBAG	05/03/2016	12/15/2040 .		37,000,000	2.18% / (018)						242,772				0	800,503		100% / 100%
82103140 - CF FS LTC 54 Reentry - Fed Funds		NΛ	Interest Rate	DBAG	05/02/2010	03/15/2041 .		51 000 000	2.18% / (018)						318,225					1, 110,637		100% / 100%
Forward Start IRS 82104140 - CF FS LTC		INT.	. 11415	bunu	03/03/2010	00/ 10/ 2041 .		,000,000, וע	2.100 / (015)						010,220					1, 110,037		100/0 / 100/0
54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/03/2016	06/15/2041 .		36,000,000	2.18% / (018)				0		220,210				0	789, 171		100% / 100%
Forward Start IRS 82105140 - CF FS LTC																						
54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	09/15/2041 .		42,000,000	2.18% / (018)						254 , 171				0	926,716		100% / 100%
82287140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS	flows	NA	Rate	DBAG	05/04/2016	07/15/2041 .		22,000,000	2.16% / (018)						102,669				0	483,301		100% / 100%
82288140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	10/15/2041		23 000 000	2.16% / (018)						106,056				0	508,557		100% / 100%
Forward Start IRS 82289140 - CF FS LTC								20,000,000	2.10% / (010)													100%
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	03/15/2042 .		19,000,000	2.16% / (018)						86,200				0	424,533		100% / 100%

	Showing all Options,	Caps, Floors, Collar	s, Swaps and Forwards O	pen as of Current Statement Date
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				3	Showing a	all Options	s, Caps, Fid	ors, Colla	rs, Swaps a	and Forwai	rds Open a	is of Curre	nt Stateme	nt Date								
1	2 December	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Strike Price, Rate or Index	Year(s) Initial Cost of Un- discounted Premium	Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		of Refer-	Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code F	air Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Forward Start IRS	or Replicated	identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Palu	Palu	Income	value	Code F	ali value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(D)
82290140 - CF FS LTC																						i
54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	DBAG	05/04/2016	07/15/2042 .		20 000 000	2.16% / (01S)						103,807				0	450,601		100% / 100%
Forward Start IRS	110#3	INA		DDAG	03/ 04/ 20 10	017 13/2042 .		20,000,000	2.10% / (010)						100,007							100% / 100%
82291140 - CF FS LTC																						i
54 Reentry - Fed Funds	flows	NA	Interest Rate	DBAG	05/04/2016	10/15/2042 .		21.000.000	2.16% / (018)						121,719				0	476,059		100% / 100%
Forward Start IRS																						1
82292140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			i
54 neeritry - red runus	flows	NA	Rate	DBAG	05/04/2016	03/15/2043 .		18,000,000	2.16% / (018)						121,679				0	412, 136		100% / 100%
Forward Start IRS	,																					, J
82293140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			i
	flows	NA	Rate	DBAG	05/04/2016	07/15/2043 .		19,000,000	2.16% / (018)						143,301				0	438,486		100% / 100%
Forward Start IRS 82294140 - CF FS LTC	,																					i
54 Reentry - Fed Funds			Interest																			i
	flows	NA	Rate	DBAG	05/04/2016	10/14/2043 .		21,000,000	2.16% / (018)						170,753				0	487,469		100% / 100%
Forward Start IRS 82295140 - CF FS LTC																						i
54 Reentry - Fed Funds			Interest																			i
	flows	NA	Rate	DBAG	05/04/2016	09/15/2041 .		24,000,000	2.16% / (018)						111,275				0	529,552		100% / 100%
Forward Start IRS 82296140 - CF FS LTC																						.
54 Reentry - Fed Funds	Anticipatory cash		Interest																			.
Forward Start IRS	flows	NA	Rate	DBAG	05/04/2016	09/15/2041 .		28,000,000	2.16% / (018)						129,821				0	617,811		100% / 100%
82297140 - CF FS LTC																						i
54 Reentry - Fed Funds		N/A	Interest	DBAG	05 (04 (0040	00/45/0044		45 000 000	0.40% ((010)						00 005					000 047		400% / 400%
Forward Start IRS	flows	NA	Rate	DBAG	05/04/2016	08/15/2041 .		15,000,000	2.16% / (01S)				-		69,665					330,247		100% / 100%
82298140 - CF FS LTC																						, J
54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	DBAG	05/04/2016	07/15/2041 .		35 000 000	2.16% / (01S)						163,337				0	768,888		100% / 100%
Forward Start IRS					007 0-17 20 10			50,000,000	=. 10% / (010)	***************************************					100,007							.55% / 150%
82299140 - CF FS LTC			Interest																			, l
54 Reentry - Fed Funds	flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2041		33,000,000	2.16% / (018)						154,003				0	724,951		100% / 100%
Forward Start IRS								. ,	,						,					,		
82300140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
	flows	NA	Rate	DBAG	05/04/2016	06/15/2041 .		41,500,000	2.16% / (018)						194,777				0	909,738		100% / 100%
Forward Start IRS	,																					, l
82301140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			, l
	flows	NA	Rate	DBAG	05/04/2016	12/15/2046 .		21,000,000	2.16% / (018)						311,582				0	522, 115		100% / 100%
Forward Start IRS 82302140 - CF FS LTC																						, l
54 Reentry - Fed Funds			Interest																			<u> </u>
	flows	NA	Rate	DBAG	05/04/2016	07/14/2044 .		21,000,000	2.16% / (018)						205, 166				0	495,886		100% / 100%
Forward Start IRS 82303140 - CF FS LTC	:																					
54 Reentry - Fed Funds			Interest																			, l
	flows	NA	Rate	DBAG	05/04/2016 .	06/16/2041 .		16,000,000	2.16% / (018)						75,088				0	350,767		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				5	Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	ds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Strike Price, Rate or Index	Year(s) Initial Cost of Un- discounted Premium	Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS 82304140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	03/15/2042 .		28,000,000	2.16% / (018)						127,032				0	625,627		100% / 100%
Forward Start IRS 82305140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			•
Forward Start IRS	flows	NA	Rate	DBAG	05/04/2016	07/15/2042 .		14,000,000	2.16% / (018)						72,665				0	315,421		100% / 100%
82306140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
Forward Start IRS 82307140 - CF FS LTC	flows	NA	Rate	DBAG	05/04/2016	12/15/2042 .		8,000,000	2.16% / (018)						49,531				0	182,091		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	01/17/2044 .		32,000,000	2.16% / (018)						279,591				0	747,282		100% / 100%
Forward Start IRS 82308140 - CF FS LTC 54 Reentry - Fed Funds			Interest					, ,														
Forward Start IRS	flows	NA	Rate	DBAG	05/04/2016	04/14/2044 .		25,000,000	2.16% / (018)				0		231,131				0	587,032		100% / 100%
82309140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	01/16/2045 .		14,000,000	2.16% / (018)						152,012				0	334,346		100% / 100%
Forward Start IRS 82310140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
Forward Start IRS 82311140 - CF FS LTC		NA	Rate	DBAG	05/04/2016	04/16/2045 .		25,000,000	2.16% / (OIS)				-		284 , 113				0 .	600,264		100% / 100%
54 Reentry - Fed Funds Forward Start IRS	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/16/2045 .		22,000,000	2.16% / (018)						261,385				0 .	531,080		100% / 100%
82312140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS 82313140 - CF FS LTC	flows	NA	Rate	DBAG	05/04/2016	12/14/2045 .		9,000,000	2.16% / (018)						114,729				0 .	219, 180		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	04/15/2046 .		27,000,000	2.16% / (018)				0		363,711				0	662, 154		100% / 100%
Forward Start IRS 82314140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS 82315140 - CF FS LTC	flows	NA	Rate	DBAG	05/04/2016	08/15/2046 .		22,000,000	2.16% / (018)				-		311,309				0	543,268		100% / 100%
54 Reentry - Fed Funds Forward Start IRS		NA	Interest Rate	DBAG	05/04/2016	02/15/2044 .		37,000,000	2.16% / (018)						330,071				0 .	865,617		100% / 100%
82316140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	DBAG	05/04/2016	08/15/2044		10 000 000	2.16% / (01S)						99,558				0	236,600		100% / 100%
Forward Start IRS 82317140 - CF FS LTC 54 Reentry - Fed Funds			Interest					10,000,000	/ (010)						50,000					200,000		
	flows	NA	Rate	DBAG	05/04/2016	10/16/2044 .		15,000,000	2.16% / (018)						154,834				0	356,243		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

1						Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	:							
Description Description	1	2	3	4	5	6	7	8	9	10	Cumulative		13	14	15	16	17	18	19	20	21	22	23
		of Item(s) Hedged,		Type(s)			Date of			Price,	Year(s) Initial Cost of Un-	Year Initial Cost of Un-		Book/			Unrealized					Quality	Effectiveness
December One Part December One		Income		of			Maturity			Index	Premium	Premium		Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Revert February Revert	Description				Exchange, Counterparty										Codo	Egir Value		Change in					
Company Comp		or Replicated	identine	(a)	or Certifal Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Falu	Falu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Lility	(b)
Section Sect																							i
100 - 100			NA		DBAG	05/06/2016	09/16/2034 .		20,000,000	1.89% / (01S)						(278,979)				0	353, 146		100% / 100%
# Amounts - Self-Policy - Self		,																					i
Front Start 15-C-C-C-C-C-C-C-C-C-C-C-C-C-C-C-C-C-C-C		Anticipatory cash																					i
## Minds February	Forward Start IDS	flows	NA	Rate	DBAG	05/06/2016	10/15/2034 .		31,000,000	1.89% / (OIS)						(419,337)				0	549, 118		100% / 100%
Transport Tran	82745140 - CF FS LTC																						i
Former Start 186- Company Compan	54 Reentry - Fed Funds		NΔ		DRAG	05/06/2016	02/15/2043		34 000 000	1 89% / (015)						(412 743)				0	777 053		100% / 100%
St. NewTot Find Select			NA	11410	DDAG		02/ 13/2040 .		94,000,000	1.03% / (010)						(+12,7+0)							100% / 100%
				Interest																			i
Septiment February Septiment February Septiment February Septiment February Septiment February Septiment			NA		DBAG	05/06/2016	02/15/2039 .		19,000,000	1.89% / (OIS)						(250,422)				0	390,430		100% / 100%
Section February Section Sec		,																					i
Former Start 188- 1872-18-10 - FR SLTC SR Beattry - Fide Fixed SR Be		Anticipatory cash																					i
Street S	Forward Start IBS	flows	NA	Rate	DBAG	05/06/2016	05/15/2039 .		18,000,000	1.89% / (OIS)						(239,683)				0	372,542		100% / 100%
Forward Start IIIS— CYS9—100 - CF St LIC STREAM FOR THE STATE AND START IIIS— CYS9—100 - CF St LIC STREAM FOR THE STATE AND START IIIS— CYS9—100 - CF St LIC STREAM FOR THE STATE AND START IIIS— CYS9—100 - CF St LIC STREAM FOR THE STATE AND STATE AND START IIIS— CYS9—100 - CF St LIC STREAM FOR THE STATE AND STATE AN	82748140 - CF FS LTC																						ı
Formed Start 186- Start 196- Star	54 Reentry - Fed Funds		NA		DBAG	05/06/2016	08/15/2039		18.000.000	1.89% / (OIS)						(243, 264)				0	375.272		100% / 100%
Second Start Seco										,													
Tors				Interest																			i
28750-140 - OF RS LTC Street February	, , , , , , , , , , , , , , , , , , ,		NA		DBAG	05/06/2016	11/15/2039 .		18,000,000	1.89% / (OIS)						(246,543)				0	377,982		100% / 100%
SA Peentry Feet Funds Interest Int		,																					ı
Forest Start ISS- E2752-140 - CF IS LIC Start I	54 Reentry - Fed Funds		NA.		DDAG	05 (00 (0040	00/15/0040		10 000 000	4 000 / (010)						(050,004)				0	200 674		100% / 100%
Reprint Februaries Reprint R	Forward Start IRS	110WS	NA	нате	DBAG	03/06/2016	02/ 15/2040 .		18,000,000	1.89% / (015)						(250,091)				0	380,074		100% / 100%
Florard Start IRS- 82783-140 - 0F PS LTG Florard Start IRS- 8278	82752140 - CF FS LTC			1-44																			i
R2736-140 - OF FS LTC S4 Rentry - Fed Funds Interest S4 Rentry - Fed Funds Maticipatory cash Interest S4 Rentry - Fed Funds Maticipatory cash Interest S4 Rentry - Fed Funds Maticipatory cash Interest S4 Rentry - Fed Funds Maticipatory cash S6 Rentry - Fed Funds S6 Rentry - Fed Funds Maticipatory cash S6 Rentry - Fed Funds S6 Rentry - Fed Funds S6 Rentry - Fed Funds S6 Rentry - Fed Funds S6 Rentry - Fed Funds S6 Rentry - Fed Funds S6 Rentry - S6 Funds S6 Rentry - S6 Funds S6 Rentry - S6 Funds S6 Funds			NA		DBAG	05/06/2016	04/14/2032 .		13,000,000	1.89% / (01S)						(295, 162)				0	206,026		100% / 100%
State Rentry - Fed Funds Anticipatory cash Interest Rate 08AG 05/06/2016 12/15/2032 11,000,000 1.89% / (01S) 00% / 100% 00% / 100% 00% / 100% 00% / 100% 00% / 100% 0																							
Forward Start IRS— 82754—140 - CF FS LTC 54 Rentry - Fed Funds Flows Forward Start IRS— 82755—140 - CF FS LTC 54 Rentry - Fed Funds Flows Forward Start IRS— 82755—140 - CF FS LTC 54 Rentry - Fed Funds Flows Forward Start IRS— 82755—140 - CF FS LTC 54 Rentry - Fed Funds Flows Forward Start IRS— 82756—140 - CF FS LTC 54 Rentry - Fed Funds Flows Flo		Anticipatory cash																					
Recentry - Fed Funds Anticipatory cash Interest Forward Start IRS—82756—140 - CF FS LTC Start IRS—	Forward Start IRS	flows	NA	Rate	DBAG	05/06/2016	12/15/2032 .		11,000,000	1.89% / (OIS)						(291,072)				0	180,059		100% / 100%
Forward Start IRS- 82755-140 - CF FS LTC 54 Reentry - Fed Funds 10ss	82754140 - CF FS LTC			l																			
Forward Start IRS—82755—140 - CF FS LTC 54 Reentry - Fed Funds flows NA Maticipatory cash flows NA Mate. DBAG	54 Reentry - Fed Funds		NA		DBAG	05/06/2016	02/15/2033		14,000.000	1.89% / (018)						(360.304)				0	230.975		100% / 100%
54 Reentry - Fed Funds Interest Rate. DBAG										, (070)													
Forward Start IRS- S2756—140 - CF FS LTC S4 Reentry - Fed Funds S1756—140 - CF FS LTC S4 Reentry - Fed Funds S1756—140 - CF FS LTC S4 Reentry - Fed Funds S1756—140 - CF FS LTC S175				Interest																			,
82756—140 - CF FS LTC 54 Reentry - Fed Funds Interest flows NA Rate. DBAG .05/06/2016 .06/15/2033			NA		DBAG	05/06/2016	04/14/2033 .		18,000,000	1.89% / (01S)						(446, 178)				0	299, 128		100% / 100%
54 Reentry - Fed Funds Anticipatory cash Interest Rate. DBAG D		;																					
Forward Start IRS— 82757—140 - CF FS LTC 54 Reentry - Fed Funds Inticipatory cash Interest		Anticipatory cash	ļ.,,		2010	05 (00 (00 10	00 (45 (0000		44 000 000	4 000 / (010)						(007 400)					004 407		100% / 100%
82757—140 - CF FS LTC 54 Reentry - Fed Funds Anticipatory cash Interest	Forward Start IRS		NA	mate	DDAG	05/06/2016	06/15/2033 .		14,000,000	1.89% / (UIS)						(327, 198)				0	234,437		100% / 100%
100% NA Rate DBAG DB	82757140 - CF FS LTC																						,
	54 Heentry - Fed Funds		NA		DBAG	05/06/2016	03/16/2036 .		39,000,000	1.89% / (01S)						(415,530)				0	728,837		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

						ali Options	s, Caps, Fit	Jois, Colla		and Forwa	rds Open a			ent Date								
1	2 Description of Item(s) Hedged, Used for Income	3 Schedule/	Type(s)	5	6	7 Date of Maturity	8 Number	9	Strike Price, Rate or Index	11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	13 Current	14 Book/ Adjusted	15	16	17 Unrealized Valuation	18 Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	21	Credit Quality of Refer-	23 Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Forward Start IRS	Of Replicated	identifier	(a)	or Certifal Clearinghouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	пеш	Lxposure	Littly	(b)
82758140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS	flows	NA	Rate	DBAG	_05/06/2016	06/15/2036 .		40,000,000	1.89% / (018)				-	-	(436,643				0	754, 167		100% / 100%
82759140 - CF FS LTC 54 Reentry - Fed Funds		NA.	Interest Rate	DBAG	05/06/2016	02/15/2027		42 000 000	1.89% / (OIS)						(506,060				0	812,435		100% / 100%
Forward Start IRS 82760140 - CF FS LTC		NA	nate	DUNU	03/00/2010	00/ 13/2007 .		42,000,000	1.09% / (013)						(300,000	/				012,400		100% / 100%
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	04/15/2037 .		35,000,000	1.89% / (01S)						(425,374)			0	678,947		100% / 100%
Forward Start IRS 82761140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
·	flows	NA	Rate	DBAG	05/06/2016	04/14/2038 .		38,000,000	1.89% / (01S)						(492,767				0	761,170		100% / 100%
Forward Start IRS 82762140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
	flows	NA	Rate	DBAG	05/06/2016	10/16/2038 .		38,000,000	1.89% / (018)						(497,682				0	773,096		100% / 100%
Forward Start IRS 97290140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	CSI	12/05/2017	01/16/2034		45 100 000	2.34% / (018)						882,851				0	774,798		100% / 100%
Forward Start IRS 97291140 - CF FS LTC 54 Reentry - Fed Funds)	IVA	Interest		12/03/2017	01/10/2004 .		45, 100,000	2.34% / (013)					-	002,031					174,790		100% / 100%
Forward Start IRS 97292140 - CF FS LTC	flows	NA	Rate	GSI	12/05/2017	07/15/2034 .		24,900,000	2.34% / (018)						572,786				0	436,614		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	GSI	12/05/2017	06/14/2034 .		21,000,000	2.34% / (01S)						475, 143				0	366,955		100% / 100%
Forward Start IRS 97293140 - CF FS LTC	,																					
54 Reentry - Fed Funds		NA	Interest Rate	GS1	12/05/2017	02/15/2034 .		17,200,000	2.34% / (01S)						347,860				0	296,515		100% / 100%
Forward Start IRS 97294140 - CF FS LTC			Interest																			
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	GSI	12/05/2017	02/15/2034 .		11,400,000	2.34% / (01S)						230 , 558				0	196,527		100% / 100%
97295140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS	flows	NA	Rate	GSI	12/05/2017	04/15/2034 .		11,400,000	2.34% / (01S)						249,397				0	197,859		100% / 100%
97296140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	GS1	12/05/2017	10/15/2034 .		7.600.000	2.35% / (018)						186,697				0	134,622		100% / 100%
Forward Start IRS 97297140 - CF FS LTC									25 (510)						, 001							
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	GSI	12/05/2017	05/15/2034 .		34,000,000	2.34% / (018)					-	756,382				0	592,115		100% / 100%
97298140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
	flows	NA	Rate	GS1	12/05/2017	05/15/2034 .		20,400,000	2.34% / (01S)						453,829				0	355,269		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				Showi	າg all Optio	ns, Caps, F	loors, Colla	ırs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	•							
1	2 Description of Item(s)	3	4	5 6	7	8	9	10 Strike	11 Cumulative Prior Year(s) Initial Cost	12 Current Year Initial Cost of	13	14	15	16	17	18	19	20	21	22 Credit	23 Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty Tra	Date of Maturity le or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential		Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Da			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Forward Start IRS																					
97299140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	GSI	01702/15/203		52.200.000	2.34% / (018)						1,055,714				0	899,889		100% / 100%
Forward Start IRS 97300140 - CF FS LTC							, ,							,,							
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	GSI	01703/15/203		5,800,000	2.34% / (OIS)						123,570				0	100,310		100% / 100%
97301140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest	40.05			0 400 000	0.05% / (0.10)						00.700					10 700		100% / 100%
Forward Start IRS 97302140 - CF FS LTC	flows	NA	Rate	GSI	01712/16/203		2,400,000	2.35% / (018)						60,782				0	42,799		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	GSI	01704/15/203		19,400,000	2.34% / (018)						424,413				0	336,708		100% / 100%
Forward Start IRS 97303140 - CF FS LTC 54 Reentry - Fed Funds			Interest																		
Forward Start IRS 97429140 - CF FS LTC	flows	NA	Rate	GSI	01711/15/203		7,700,000	2.35% / (OIS)						192,141				0	136,854		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	CSI	01701/15/203	i	38,800,000	2.35% / (018)				0		1,013,113				0	694, 150		100% / 100%
Forward Start IRS 97430140 - CF FS LTC 54 Reentry - Fed Funds			Interest																		
Forward Start IRS	flows	NA	Rate	CSI	01701/15/203		4,900,000	2.35% / (018)						127,945				0	87,663		100% / 100%
97431140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	CSI	01702/14/203	,	14,200,000	2.35% / (018)						375,961				0	254,859		100% / 100%
Forward Start IRS 97432140 - CF FS LTC 54 Reentry - Fed Funds			Interest																		
Forward Start IRS	flows	NA	Rate	CSI	01702/14/203	i 	19,000,000	2.35% / (018)						503,046					341,008		100% / 100%
97433140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	CSI	01703/14/203	j	17,000,000	2.35% / (018)				0		455,520				0	306,019		100% / 100%
Forward Start IRS 97434140 - CF FS LTC																					
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	CSI	01703/14/203	·	17,000,000	2.35% / (018)				0		455,520				0	306,019		100% / 100%
98086140 - CF FS LTC 54 Reentry - Fed Funds		NA .	Interest Rate	B0A 01/10/	201801/15/204		33 000 000	2.46% / (OIS)				n		936,533				n	696,243		100% / 100%
Forward Start IRS 98134140 - CF FS LTC							50,000,000	2.40% / (010)													
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	BOA	201804/15/203	i 	16,600,000	2.46% / (018)				0		598,850				0	299,828		100% / 100%
98135140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash	NA.	Interest	DOV	1010 04/15/000		10 100 000	0.46% / (0.10)						050 000					000 004		100% / 100%
	flows	NA	Rate	BOA	01804/15/203	1.4	เช, 100,000	2.46% / (01S)						652,963				0	326,921		100% / 100%

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				8	Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwai	ds Open a	is of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	0.1.1.1.1	Type(s)			Date of	Newstra		Strike Price, Rate or	Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	0	Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Forward Start IRS 98136140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	BOA	_01/11/2018	04/15/2035 .		3,800,000	2.46% / (01S)						137,086				0	68,635		100% / 100%
Forward Start IRS 98137140 - CF FS LTC																						,
54 Reentry - Fed Funds Forward Start IRS	flows	NA	Interest Rate	BOA	01/11/2018	04/15/2035 .		15, 100,000	2.46% / (01S)				0		544,737				0	272,735		100% / 100%
98138140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
Forward Start IRS 98139140 - CF FS LTC	flows	NA	Rate	BOA	01/11/2018	05/15/2035 .		16,600,000	2.46% / (018)						597,933				0 .	300,771		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	BOA	01/11/2018	06/16/2035 .		23,400,000	2.46% / (018)						846,554				0	425,391		100% / 100%
Forward Start IRS 98140140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
Forward Start IRS 98141140 - CF FS LTC	flows	NA	Rate	B0A	01/11/2018 .	06/16/2035 .		13, 100,000	2.46% / (018)						473,925				0	238 , 146		100% / 100%
54 Reentry - Fed Funds		NA	Interest Rate	BOA	01/11/2018	07/15/2035 .		58,900,000	2.46% / (018)					2	2, 127, 656				0	1,073,962		100% / 100%
Forward Start IRS 98392140 - CF FS LTC 54 Reentry - Fed Funds		NΔ	Interest Rate	ROA	01/23/2018	01/14/2043 .		20 300 000	2.48% / (OIS)						830,572				0	668,231		100% / 100%
Forward Start IRS 98393140 - CF FS LTC 54 Reentry - Fed Funds			Interest	DUN	01/20/2010	017 147 2040 .		23,300,000	2.40% / (010)						000,072					000,201		100% / 100%
Forward Start IRS	flows	NA	Rate	BOA	01/23/2018	02/15/2043 .		14,400,000	2.48% / (018)						410,517				0	329, 105		100% / 100%
98394140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	B0A	01/23/2018 .	03/15/2043 .		28,500,000	2.48% / (01S)						816,014				0 .	652,548		100% / 100%
Forward Start IRS 98395140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			
Forward Start IRS	flows	NA	Rate	BOA	01/23/2018	04/15/2043 .		10,200,000	2.48% / (018)				-		290,223				0 .	234,016		100% / 100%
98396140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	ROA	01/23/2018	05/15/2043 .		10 200 000	2.48% / (01S)						291,730				0	234,472		100% / 100%
Forward Start IRS 98397140 - CF FS LTC 54 Reentry - Fed Funds		101	Interest	501				10,200,000	2.40% / (010)						201,700					207, 4/2		100.0 / 100.0
Forward Start IRS 98398140 - CF FS LTC	flows	NA	Rate	B0A	01/23/2018	05/16/2043 .		82,800,000	2.48% / (01S)					2	2,368,536				0 .	1,903,487		100% / 100%
54 Reentry - Fed Funds Forward Start IRS		NA	Interest Rate	B0A	01/23/2018	05/16/2043 .		13,500,000	2.48% / (018)						386 , 174				0 .	310,351		100% / 100%
98399140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash		Interest																			
	flows	NA	Rate	BOA	01/23/2018 .	07/15/2043 .		21,300,000	2.47% / (01S)						608,557				0	491,565		100% / 100%

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statem
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						ali Options	s, Caps, I ic	Juis, Culia		aliu Folwai	ds Open a			eni Dale								
1	Description of Item(s) Hedged, Used for Income	3 Schedule/	Type(s)	5	6	7 Date of Maturity	8 Number	9	Strike Price, Rate or Index	11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	13 Current	14 Book/ Adjusted	15	16	17 Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	21	of Refer-	Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Forward Start IRS	or Replicated	identille	(a)	or Certifal Cleaninghouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	Income	value	Code	raii value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Enuty	(D)
98400140 - CF FS LTC																						ı
54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	R∩∆	01/23/2018	08/15/2043		25 800 000	2.47% / (OIS)						741 , 156				0	596,603		100% / 100%
Forward Start IRS	110#3	nin	πατο	DOA	01/20/2010	00/ 10/2040 .		20,000,000	2.4/10 / (010)				-									100% / 100%
98401140 - CF FS LTC																						i
54 Reentry - Fed Funds	flows	NA	Interest Rate	BOA	01/23/2018	08/15/2043		13.500.000	2.47% / (OIS)						387,814				0	312, 176		100% / 100%
Forward Start IRS						,,			=, (,													
98411140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			ı
34 neentry red runus	flows	NA	Rate	CSI	01/23/2018	01/15/2039 .		19,600,000	2.49% / (018)						633 , 155				0	401,746		100% / 100%
Forward Start IRS 98412140 - CF FS LTC																						i
54 Reentry - Fed Funds			Interest																			1
	flows	NA	Rate	CSI	01/23/2018	01/15/2039 .		25,800,000	2.49% / (018)						833,439				0	528,829		100% / 100%
Forward Start IRS 98413140 - CF FS LTC																						1
54 Reentry - Fed Funds			Interest																			i
Forward Start IRS	flows	NA	Rate	CSI	01/23/2018 .	01/15/2039 .		25,200,000	2.49% / (018)						814,056				0	516,531		100% / 100%
98414140 - CF FS LTC	;																					ı
54 Reentry - Fed Funds		l	Interest	201	04 (00 (00 40	0.4.440.40000		04 700 000	0.40% / /0.10\						4 400 000					744 040		1,,,,,
Forward Start IRS	flows	NA	Rate	CSI	01/23/2018 .	01/16/2039 .		34,700,000	2.49% / (OIS)						1,120,828				0	711,312		100% / 100%
98415140 - CF FS LTC																						i
54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	CSI	01/23/2018	02/15/2039 .		24 700 000	2.49% / (01S)						795, 175				0	507,560		100% / 100%
Forward Start IRS	110#3	nus	πατο		01/20/2010	02/ 10/2003 .		24,700,000	2.40% / (010)			***************************************										100% / 100%
98416140 - CF FS LTC			1-44																			i
54 Reentry - Fed Funds	flows	NA	Interest Rate	CSI	01/23/2018	02/15/2039		18,600,000	2.49% / (018)						598,796				0	382,211		100% / 100%
Forward Start IRS																						i
99355140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			, l
	flows	NA	Rate	B0A	02/27/2018	02/15/2040 .		35,500,000	2.67% / (018)					.	1,549,698				0	750,773		100% / 100%
Forward Start IRS 99356140 - CF FS LTC																						,
54 Reentry - Fed Funds	Anticipatory cash		Interest																			,
Forward Start IRS	flows	NA	Rate	B0A	02/27/2018	02/15/2040 .		35,000,000	2.67% / (018)				·		1,527,871				0	740 , 199		100% / 100%
99357140 - CF FS LTC	;																					, l
54 Reentry - Fed Funds	Anticipatory cash	NIA	Interest	POA.	00 /07 /00 40	00/45/0040		40,000,000	0.070 / (010)						4 005 000					040 040		100% / 100%
Forward Start IRS	flows	NA	Rate	DUA	02/2//2018 .	02/15/2040 .		43,200,000	2.67% / (OIS)					-	1,885,829				0	913,616		100% / 100%
99358140 - CF FS LTC																						,
54 Reentry - Fed Funds	Anticipatory cash flows	NΔ	Interest Rate	R∩∆	02/27/2019	02/15/2040 .		30 000 000	2.67% / (01S)						1,348,892				0	653,490		100% / 100%
Forward Start IRS		nin	nato	500				50,300,000	(010)						1,040,092							100% / 100%
99448140 - CF FS LTC																						, l
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	.03/02/2018	02/16/2047 .		15.500.000	2.47% / (018)						536,470				0	386,714		100% / 100%
Forward Start IRS					,,, ,				(210)													
99449140 - CF FS LTC 54 Reentry - Fed Funds			Interest																			, l
	flows	NA	Rate	CSI	03/02/2018	03/16/2047 .		22,500,000	2.47% / (OIS)						781, 175				0	562,223		100% / 100%

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				5	Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Start IRS		- racmanor	(4)	or German Greating reads	Date		O O THE CASE	7 11110 41110	(1 4.4)	. ara			7 4.40	0000	· an value	(200.000)	2.,, 0	71001011011			Linux	(2)
99450140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	CSI	03/02/2018	05/15/2047 .		15,500,000	2.47% / (OIS)						539,972				0	388,581		100% / 100%
Forward Start IRS																						
99451140 - CF FS LTC 54 Reentry - Fed Funds		NA	Interest Rate	CSI	03/02/2018	07/15/2047 .		21,600,000	2.47% / (OIS)						763,559				0 .	543,304		100% / 100%
Forward Start IRS 99452140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	csi	03/02/2018	08/14/2047 .		15,500,000	2.46% / (018)						547,017				0	390,503		100% / 100%
Forward Start IRS 99453140 - OF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	CSI	03/02/2018	10/15/2047 .		18,500,000	2.46% / (018)						662,647				0	467,641		100% / 100%
Forward Start IRS 99454140 - CF FS LTC																						
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	11/16/2047 .		15,500,000	2.46% / (018)						554,649				0	392,479		100% / 100%
Forward Start IRS 99455140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	CSI	03/02/2018	02/15/2048 .		15,500,000	2.46% / (018)						566,456				0	394,382		100% / 100%
Forward Start IRS 99969140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	B0A	03/22/2018	06/15/2039 .		28,300,000	2.55% / (018)						1,022,219				0	587, 168		100% / 100%
Forward Start IRS 99970140 - CF FS LTC																						
54 Reentry - Fed Funds		NA	Interest Rate	B0A	03/22/2018	06/15/2039 .		23,300,000	2.55% / (018)						841,615				0	483,428		100% / 100%
Forward Start IRS 99971140 - CF FS LTC																						•
54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/22/2018	06/15/2039 .		27,300,000	2.55% / (018)						986,098				0	566,420		100% / 100%
	total - Swaps - Hed	ging Effective	Excluding \	/ariable Annuity Guarantees Under SS	SAP No.108	3 - Interest R	ate			0	0	0	0	XXX	63,699,939	0	0	0	0	140, 192, 947	XXX	XXX
USD Private	Anticipatory cash	Sched D	Currency	BOA	06/27/2018	09/27/2033 .		19,741,500	4.3% USD / (2.87% GBP)			76,286	38,250		(28,947))	591,750		0 .	334,753		100% / 100%
Cross Currency 10309370P - CF Non	Anticipatory cash								4.24% USD /													
USD Private Cross Currency	flows	Sched D	Currency	B0A	07/12/2018	10/12/2028 .		5,835,000	(1.82% GBP)			37,314	301,000		603,495		157 , 250		0	74,609		100% / 100%
10463470P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	CSI	09/21/2018	12/13/2030 .		13, 151,000	5.12% USD / (3.61% GBP)			50,612	15,500		55,752		394,500		0	194,056		100% / 100%
Cross Currency 10718370C - CF Cross Currency - Non USD	Anticipatory cash								4.57% USD /													
Bonds Cross Currency	flows	Sched D	Currency	B0A	01/09/2019	11/30/2030 .		4,608,800	(2.63% EUR)			24,344	181,600		359,476		125,800		0	67,868		100% / 100%
10718470C - CF Cross	Anticipatory cash	Sched D	Currency	BOA	01/09/2019	11/30/2030 .		3,456,600	4.57% USD /			18,258	136,200		269,568		94,350		0	50,901		100% / 100%
Cross Currency 10750570C - CF Cross		Jones D	July 1 only										100,200		200,000							100%
	Anticipatory cash flows	Sched D	Currency	BOA	01/23/2019	04/15/2028 .		11,379,900	7.78% USD / (5.00% EUR)			86,309	311,900		996,425		314,500		0	139,915		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

1 2 3 4 5 6 7 8	9	10	11	12	13	14	15	16	17	10	10	00	24	00	
				12	10	1-4	10	10	17	18	19	20	21	22	23
			Cumulative												
			Prior	Current											
Description			Year(s)	Year Initial											
of Item(s)		Strike	Initial Cost	Cost of										Credit	Hedge
Hedged,		Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
Used for Type(s) Date of		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
Income Schedule/ of Maturity Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Generation Exhibit Risk(s) Exchange, Counterparty Trade or of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Cross Currency															
107722—70C - CF Cross		7 00% 1100 /													
Currency - Non USD	6,873,000 (7.36% USD /			50,708	_232,200		726,221		188,700		0	91,754		100% / 100%
Johns Johns	0,673,000 (4.03% LUN)				202,200		120,221		100,700			1,734 الا		100% / 100%
107887—70C - CF															
Cross Currency - Non Anticipatory cash		5.63% USD /													
USD Bonds flows Sched D Currency B0A	9,019,840 (3.13% EUR)			62,934	165,440		913,019		251,600		0	136,894		100% / 100%
Cross Currency	1														. 1
10963870C - CF Cross															
Currency - Non USD Anticipatory cash	0.004.400	6.5% USD /			44.044	40,000		450 077		00.000			00 707		1400% / 400%
Bonds	2,224,400 (3.88% EUR)			14,811	10,800		159,077		62,900		0	30,727		100% / 100%
Cross Currency 10963970C - CF Cross															
Currency - Non USD Anticipatory cash		6.5% USD /													
Bonds flows Sched D Currency BOA .04/25/2019 .11/15/2029	1,112,200 (7.405	5,400		79,539		31,450		0	15,364		100% / 100%
Cross Currency	, ,					,				, ,					
11043070P - CF Non Anticipatory cash		4.15% USD /													
USD Private flows Sched D Currency CSI	13,360,800 (1.95% EUR)			76,776	79,200		943,020		377 , 400		0	205,859		100% / 100%
Cross Currency		0.50% 1100 /													
12373470P - CF Non Anticipatory cash USD Private flows Sched D Currency NATWEST 10/23/2020 .03/10/2033	16.980.600 (3.56% USD /			26.780	(95,550)		(1.453.527)		512.850		0	.280.959		100% / 100%
USD Private flows Sched D Currency NATHEST .10/23/2020 .03/10/2033	10,980,000 [(2.92% GBP)	0		532.536	1,381,940		3,623,117	0	3, 103, 050		0	1,623,661	VV	XXX
1049999999. Subtotal - Swaps - Redging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Poteign Exchange 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108			0	0	532,536	1,381,940		67.323.056	0	3, 103, 050	0	0	141.816.608		XXX
1109999999. Subtotal - Swaps - Redging Effective Excluding Variable Annuity Guarantees Under SSAP No.108			0	0	332,330		XXX	07,323,030	0	3, 103,000	0	0		XXX	XXX
					0			0	0	0	0				
1169999999. Subtotal - Swaps - Hedging Other 1229999999. Subtotal - Swaps - Replication			0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
			ů	0	0	0		0	0	0	0				XXX
1289999999. Subtotal - Swaps - Income Generation			0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
134999999. Subtotal - Swaps - Other			0	0	0	0		0 000 000	0	0	0	v		XXX	XXX
135999999. Total Swaps - Interest Rate			0		0		XXX	63,699,939	0	0	0		140, 192, 947	XXX	XXX
136999999. Total Swaps - Credit Default					500.500			0 000 117	0	0 100 050	0	0			
1379999999 Total Swaps - Foreign Exchange			0	-	532,536	1,381,940		3,623,117	0	3,103,050	0	0	, , ,		XXX
1389999999. Total Swaps - Total Return			0		0	0	XXX	0	0	0	0	0		XXX	XXX
1399999999 Total Swaps - Other			0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1409999999 Total Swaps			0	0	532,536	1,381,940		67,323,056	0	3,103,050	0	0	,,		XXX
1479999999. Subtotal - Forwards			0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments			0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108			0	0	532,536	1,381,940		67,323,056	0	3,103,050	0		141,816,608		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108			0		0		XXX	0	0	0	0	0		XXX	XXX
1709999999. Subtotal - Hedging Other			0		0		XXX	0	0	0	0	0		XXX	XXX
1719999999. Subtotal - Replication			0	-	0		XXX	0	0	0	0	0	-	XXX	XXX
1729999999. Subtotal - Income Generation			0		0		XXX	0	0	0	0	0		XXX	XXX
173999999. Subtotal - Other			0	0	0		XXX	0	0	0	0	0		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives			0	0	0		XXX	0	0	0	0	0		XXX	XXX
1759999999 - Totals			0	0	532,536	1,381,940	XXX	67,323,056	0	3,103,050	0	0	141,816,608	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made ${f N}$ ${f O}$ ${f N}$ ${f E}$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa	arty Offset	Book	/Adjusted Carrying \	Value		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		, <u>, , , , , , , , , , , , , , , , , , </u>	- J J	0			0		. 0
BANK OF AMERICA N.A.	У	У	37,881,664		1,382,790	0	0	51,159,590	(5,400,627)	7,877,299	50,444,403	13,945,529
GOLDMAN SACHS INTERNATIONAL	У	Y					0	9,287,229	(3,210,634)	6,076,595	10,298,975	10,298,975
JP MORGAN CHASE BANK	Y	У					0	1,208,987		1,208,987	652,246	652,246
NATWEST MARKETS PLC	Y	У			0	(95,550)	00	606,412	(13, 184, 013)	0	11,462,916	11,367,366
DEUTSCHE BANK A.G.	У	Υ					0	16,222,625	(10,234,393)	5,988,232	49,730,340	49,730,340
029999999. Total NAIC 1 Designation			37,881,664	0	1,382,790	(95,550)	0	78,484,843	(32,029,667)	21, 151, 113	122,588,880	85,994,456
CREDIT SUISSE INTERNATIONAL	У	Y	17,200,000		94,700	0	0	24,274,377	(3,406,497)	3,667,880	19,227,728	2, 122, 428
0399999999. Total NAIC 2 Designation			17,200,000	0	94,700	0	0	24,274,377	(3,406,497)	3,667,880	19,227,728	2, 122, 428
089999999. Aggregate Sum of Central Clearinghouses (Excluding	g Exchange Trad	ed)					0			0		
					ł							
	-											
099999999 - Gross Totals			55,081,664	0	1,477,490	(95,550)	0	102,759,220	(35,436,164)	24,818,993	141,816,608	88,116,884
1. Offset per SSAP No. 64			**,,		1,,	(55,555)		,,	(30) (30)		,,	
2. Net after right of offset per SSAP No. 64					1,477,490	(95,550)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying I	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CREDIT SUISSE INTERNATIONAL	Treasury.	. 912834-AD-0	S 0 11/15/37	16,343,407		11,859,2701	11/15/2037	V
CREDIT SUISSE INTERNATIONAL	Treasury	912803-FG-3	SP 0 02/15/49	37,000,282		32,365,4550	02/15/2049	V
GOLDMAN SACHS INTERNATIONAL	Corporate	773903-AC-3	ROCKWELL AUTOMATION INC	14,382,438	11,862,000		01/15/2098	V
NATWEST MARKETS PLC	Treasury	. 912810-QS-0	T 3 3/4 08/15/41	983,589			08/15/2041	V
NATWEST MARKETS PLC	Treasury	. 912810-RL-4	TII 0 3/4 02/15/45	28,928,748	21,448,400	22,991,2120	02/15/2045	V
NATWEST MARKETS PLC	Treasury	. 912810-QC-5	T 4 1/2 08/15/39	2,622,351	2,043,800		08/15/2039	V
JP MORGAN CHASE BANK	Cash		USD	600,000				V
JP MORGAN CHASE BANK	Treasury	. 912810-RL-4	. TII 0 3/4 02/15/45	639,312	474,000		02/15/2045	V
DEUTSCHE BANK	Treasury		T 3 3/4 08/15/41	42,278,087	36,157,700		08/15/2041	V
DEUTSCHE BANK	Treasury	. 912810-RL-4	TII 0 3/4 02/15/45	37,714,032	27,962,000		02/15/2045	V
DEUTSCHE BANK	Treasury	. 912810-QK-7	. T 3 7/8 08/15/40	72,443,519	61,006,000		08/15/2040	V
DEUTSCHE BANK	Treasury	. 912810-QL-5	. T 4 1/4 11/15/40	30,756,713	24,537,300		11/15/2040	V
DEUTSCHE BANK	Treasury	. 912810-QE-1	T 4 5/8 02/15/40	8,915,765	6,840,400		02/15/2040	V
DEUTSCHE BANK	Treasury	. 912810-FE-3	T 5 1/2 08/15/28	2,094,546	1,774,000		08/15/2028	V
DEUTSCHE BANK	Treasury	912810-QC-5	T 4 1/2 08/15/39	5,027,606	3,918,400		08/15/2039	V
BANK OF AMERICA	Treasury	. 912810-QS-0	T 3 3/4 08/15/41	42,920,133			08/15/2041	V
BANK OF AMERICA	Treasury	. 912810-RL-4	TII 0 3/4 02/15/45	32,336,256	23,974,800		02/15/2045	V
BANK OF AMERICA	Treasury	. 912810-QE-1	T 4 5/8 02/15/40	43,020,353	33,006,300	33, 184, 7580	02/15/2040	V
0199999999 - Total				419,007,137	389,827,100	346,098,866	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
CREDIT SUISSE INTERNATIONAL	Cash.		USD	17,200,000	17,200,000	XXX		V
BANK OF AMERICA	Treasury	912828-Z9-4	T 1½02/15/30 Govt	37,881,664	40,595,000	XXX	02/15/2030	V
								
								ļ
								ļ
029999999 - Total	_		<u> </u>	55,081,664	57,795,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	1	5	Book Ba	Book Balance at End of Each Month			
1	_	٦	-+	3		uring Current Quart		9	
			Amount of	Amount of	6	7	8		
			Interest Received			·	Ü		
		Rate of	During Current	at Current					
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*	
Bank of America, N.A New York, New York					(84, 163, 544)	(82,910,207)	(90,736,091)	XXX.	
Deutsche Bank Trust Company									
Americas New York, New York					569,368	352,131	830,239	xxx.	
Federal Home Loan Bank									
Pittsburgh Pittsburgh, PA					2, 151, 037	2,220,817	2, 166, 987	XXX	
Fifth Third Bank Cincinnati, OH					10,754,956	9,038,234	6,216,753	xxx.	
JP Morgan Chase Bank New York, New York								xxx.	
The Bank of New York Mellon New York, New York					1,203,474	1,721,441	12,236,252	xxx.	
U.S. Bank, N.A Milwaukee, WI								xxx.	
Wells Fargo Bank, N.A San Francisco, CA								.xxx.	
						, , , , , , , , , , , , , , , , , , ,		XXX	
0199998. Deposits in depositories that do not									
exceed the allowable limit in any one depository (See									
instructions) - Open Depositories	XXX	XXX						XXX	
0199999. Totals - Open Depositories	XXX	XXX	0	0	(74,452,239)	(80,024,042)	(95,616,601)	XXX	
0299998. Deposits in depositories that do not									
exceed the allowable limit in any one depository (See									
instructions) - Suspended Depositories	XXX							XXX	
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX	
0399999. Total Cash on Deposit	XXX	XXX	0	0	(74,452,239)	(80,024,042)	(95,616,601)	XXX	
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX	
					(74.450.000)	(00,004,040)	(05, 040, 004)		
0599999. Total - Cash	XXX	XXX	0	0	(74,452,239)	(80,024,042)	(95,616,601)	XXX	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

Show investments owned and of current Quarter								
1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - U.S. Government Bonds	,				0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	otal - U.S. Special Revenues Bonds					0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999, Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
241999999. Total - Issuer Obligations					0	0	0	
2429999999. Total - Residential Mortgage-Backed Securities					0	0	0	
243999999. Total - Commercial Mortgage-Backed Securities					0	0	0	
2449999999. Total - Other Loan-Backed and Structured Securities					0	0	0	
2459999999. Total - SVO Identified Funds					0	0	0	
2469999999. Total - Affiliated Bank Loans					0	0	0	
247999999. Total - Unaffiliated Bank Loans					0	0	0	
2509999999.	otal Bonds					0	0	0
	BLACKROCK LIQUIDITY:TEMPFUND I		03/31/2022	0.000		18,680,984	0	0
261908-10-7	DREYFUS TREAS&AGEN CASH MGMTI		03/25/2022	0.000		82,320,342	0	0
	FIDELITY INSTIT TREASURY I GLAIC 140135		03/16/2022	0.000		58,800,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		03/31/2022	0.000		1,572,206	0	65
44330V-46-4	HSBC US TREASURY MONEY MARKET HSBC US TREAS FUND 6063		07/17/2019	0.000		1,000,000	0	27
857492-55-7	STATE STREET INSTITUTIONAL TRE		03/31/2022	0.000			.0	83
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		03/31/2022	0.000		11,783,905	0	
	MORGAN STANLEY LIQ TRSY INST 8304		03/31/2022	0.000			0	
	DREYFUS TRSY OBLIG CASH MGMT CL INS		03/31/2022	0.000		6,360,000	0	1,318
	FEDERATED TRSY OBLIG INST 68		03/31/2022	0.000		4.397.000	0	520
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					270,236,437	0	3.679	
25160K-30-6	DEUTSCHE ASSET MANAGEMENT: CASH MANAGEMENT INSTITUTIONAL		03/28/2022	0.000			0	0
8309999999. Subtotal - All Other Money Market Mutual Funds					6,209,651	0	0	
						-		
			•••••					
						-		
						-		
8609999999 -	Total Cash Equivalents			r		276.446.088	0	3,679
						2.0,440,000	· · · · · · · · · · · · · · · · · · ·	0,01