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LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

As of September 30, 2022
of the Condition and Affairs of the

EQUITABLE FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 4965 (Current) 4965 (Prior) *NAIC Company Code* 62944 *Employer's ID Number* 13-5570651

Organized under the Laws of New York *State of Domicile or Port of Entry* New York *Country of Domicile* United States of America

Incorporated/Organized: July 26, 1859 *Commenced Business:* July 28, 1859

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 15th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.equitable.com
Statutory Statement Contact: Neil Guerriero, Senior Director (201) 743-5132
E-Mail Address: controllers@equitable.com *Fax Number:* (201) 743-5006

OFFICERS

MARK PEARSON
Chief Executive Officer

NICHOLAS BURRITT LANE
President

WILLIAM JAMES ECKERT IV
Chief Accounting Officer

JOSÉ RAMÓN GONZÁLEZ
Chief Legal Officer and Secretary

JEFFREY JOY HURD
Chief Operating Officer

ROBIN MATTHEW RAJU
Chief Financial Officer

MEREDITH ALICIA RATAJCZAK
Chief Actuary and Appointed Actuary

DIRECTORS

FRANCIS ARIAS HONDAL
JOAN MARIE LAMM-TENNANT
MARK PEARSON
CHARLES GERALD THOROTON STONEHILL

ARLENE ELIZABETH ISAACS-LOWE #
CRAIG CHARLES MACKAY
BERTRAM LEE SCOTT

DANIEL GEORGE KAYE
KRISTI ANN MATUS
GEORGE HODGSON STANSFIELD

State of .....New York.....
County of.....New York..... } ss

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

DocuSigned by: william eckert
WILLIAM JAMES ECKERT IV
Chief Accounting Officer

DocuSigned by: Meredith Ratajczak
MEREDITH ALICIA RATAJCZAK
Chief Actuary and Appointed Actuary

DocuSigned by: Jose Gonzalez
JOSE RAMON GONZALEZ
Chief Legal Officer and Secretary

Subscribed and sworn to before me this 11th *day of* November, 2022

PAOLA T MIRABAL
NOTARY PUBLIC
STATE OF NEW JERSEY
ID # 2441705
MY COMMISSION EXPIRES DECEMBER 24, 2023

a. *Is this an original filing?* Yes (x) No ( )
b. *If no,* 1. *State the amendment number*
2. *Date filed*
3. *Number of pages attached*

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	45,214,622,840	0	45,214,622,840	46,005,226,935
2.	Stocks:				
	2.1 Preferred stocks	372,776,654	0	372,776,654	371,728,230
	2.2 Common stocks	367,775,796	0	367,775,796	315,227,862
3.	Mortgage loans on real estate:				
	3.1 First liens	11,822,819,332	0	11,822,819,332	11,346,930,880
	3.2 Other than first liens	223,670,756	0	223,670,756	169,354,910
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	1	0	1	1
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 68,278,846), cash equivalents ($ 230,672,020) and short-term investments ($ 0)	298,950,866	0	298,950,866	1,027,695,462
6.	Contract loans (including $ 0 premium notes)	3,536,801,351	6,284,740	3,530,516,611	3,531,975,678
7.	Derivatives	6,934,101	0	6,934,101	102,551,864
8.	Other invested assets	2,626,458,181	10,372,186	2,616,085,995	2,260,133,895
9.	Receivables for securities	1,057,814,677	0	1,057,814,677	52,130,637
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	141,870,108	0	141,870,108	177,890,000
12.	Subtotals, cash and invested assets (Lines 1 to 11)	65,670,494,663	16,656,926	65,653,837,737	65,360,846,354
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	554,573,376	0	554,573,376	479,372,656
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	140,228,187	3,298,451	136,929,736	149,832,074
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	88,935,582	0	88,935,582	65,195,199
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	181,872,769	0	181,872,769	182,755,520
	16.2 Funds held by or deposited with reinsured companies	20,009,993	0	20,009,993	19,931,908
	16.3 Other amounts receivable under reinsurance contracts	6,051,511	0	6,051,511	9,908,465
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	1,166,854,760	540,867,298	625,987,462	570,021,157
19.	Guaranty funds receivable or on deposit	6,593,918	0	6,593,918	6,579,466
20.	Electronic data processing equipment and software	116,568,254	106,142,731	10,425,523	10,430,000
21.	Furniture and equipment, including health care delivery assets ($ 0)	10,093,218	10,093,218	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	7,557
23.	Receivables from parent, subsidiaries and affiliates	175,673,888	0	175,673,888	164,285,133
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	2,142,446,234	43,031,892	2,099,414,342	2,255,095,861
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	70,280,396,353	720,090,516	69,560,305,837	69,274,261,350
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	140,001,536,289	0	140,001,536,289	178,752,434,217
28.	Total (Lines 26 and 27)	210,281,932,642	720,090,516	209,561,842,126	248,026,695,567
	DETAILS OF WRITE-INS				
1101.	Collateral on Derivative Instruments	140,060,000	0	140,060,000	177,890,000
1102.	Miscellaneous invested assets	1,810,108	0	1,810,108	0
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	141,870,108	0	141,870,108	177,890,000
2501.	Accrued charges for administrative, separate accounts, claim service and other fees	28,583	0	28,583	38,433
2502.	Miscellaneous assets	27,265,187	0	27,265,187	32,493,349
2503.	Other assets non-admitted	43,031,892	43,031,892	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,072,120,572	0	2,072,120,572	2,222,564,079
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,142,446,234	43,031,892	2,099,414,342	2,255,095,861

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 44,198,037,246 less $ 0 included in Line 6.3 (including $ 7,254 Modco Reserve)	44,198,037,246	41,499,127,172
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	547,605,613	552,043,540
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	15,028,419,988	13,884,731,588
4.	Contract claims:		
	4.1 Life	567,025,695	582,822,191
	4.2 Accident and health	33,982,246	39,112,611
5.	Policyholders' dividends/refunds to members $ 2,628,696 and coupons $ 0 due and unpaid	2,628,696	2,392,792
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	29,310,577	107,599,028
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	80,707,146	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 808 discount; including $ 616,678 accident and health premiums	5,245,007	4,878,316
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	5,119,860	5,058,289
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 8,855,656 ceded	8,855,656	20,758,532
	9.4 Interest Maintenance Reserve	172,280,404	706,009,925
10.	Commissions to agents due or accrued-life and annuity contracts $ 31,684,971 , accident and health $ 993,260 and deposit-type contract funds $ 0	32,678,231	1,518,580
11.	Commissions and expense allowances payable on reinsurance assumed	3,885,928	3,932,247
12.	General expenses due or accrued	200,198,992	362,118,726
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,850,278,475) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,264,435,821)	(2,291,790,201)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	38,627,680	40,886,626
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	88,671,322	623,088,703
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,601,569	1,934,217
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,779,888,399	5,244,977,719
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	155,358,959	167,118,667
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	40,900
21.	Liability for benefits for employees and agents if not included above	60,593,803	89,376,199
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	915,355,598	1,013,179,745
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	22,786,479	215,074,436
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	12,759,923
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	818,831,908	1,091,029,635
	24.08 Derivatives	0	0
	24.09 Payable for securities	76,582,194	520,733,626
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	560,145,236	420,491,521
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	65,169,988,611	64,921,005,253
27.	From Separate Accounts Statement	139,604,994,872	177,711,816,659
28.	Total liabilities (Lines 26 and 27)	204,774,983,483	242,632,821,912
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,676,898,965	1,728,225,540
34.	Aggregate write-ins for special surplus funds	1,240,847,473	1,255,687,506
35.	Unassigned funds (surplus)	1,866,612,205	2,407,460,609
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 396,541,417 in Separate Accounts Statement)	4,784,358,643	5,391,373,655
38.	Totals of Lines 29, 30 and 37	4,786,858,643	5,393,873,655
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	209,561,842,126	248,026,695,567
	DETAILS OF WRITE-INS		
2501.	Aviation reinsurance losses	12,267,352	12,610,433
2502.	Accrued interest on policy claims and other contract funds	5,017,054	4,557,215
2503.	Miscellaneous liabilities	542,860,830	403,323,873
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	560,145,236	420,491,521
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Reserve for aviation reinsurance	30,000,000	30,000,000
3402.	Special contingent reserve fund for separate accounts	2,500,000	2,500,000
3403.	VA Derivatives (SSAP 108)	1,208,347,473	1,223,187,506
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,240,847,473	1,255,687,506

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	13,668,156,205	2,556,096,749	4,891,809,315
2.	Considerations for supplementary contracts with life contingencies	17,954,630	16,577,094	20,313,216
3.	Net investment income	5,342,208,376	(210,407,333)	(377,860,197)
4.	Amortization of Interest Maintenance Reserve (IMR)	(10,197,201)	22,195,134	24,325,800
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	515,674,660	548,280,918	962,257,810
6.	Commissions and expense allowances on reinsurance ceded	(106,210,731)	36,239,000	58,165,851
7.	Reserve adjustments on reinsurance ceded	(3,513,672)	(2,587,431)	(3,842,126)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,126,069,790	1,268,805,008	1,704,154,396
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	54,092,864	120,182,552	140,935,870
9.	Totals (Lines 1 to 8.3)	20,604,234,921	4,355,381,691	7,420,259,935
10.	Death benefits	1,726,942,525	1,898,507,367	2,589,881,964
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,011,770	9,302,914	11,930,823
12.	Annuity benefits	1,749,811,111	1,761,962,933	2,355,853,220
13.	Disability benefits and benefits under accident and health contracts	61,415,966	53,661,970	75,829,573
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	10,650,916,923	11,608,143,630	16,227,802,366
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	101,930,334	104,695,308	109,926,799
18.	Payments on supplementary contracts with life contingencies	35,715,198	37,582,330	47,993,989
19.	Increase in aggregate reserves for life and accident and health contracts	2,694,472,147	(10,900,188,960)	(13,952,601,217)
20.	Totals (Lines 10 to 19)	17,022,215,974	4,573,667,492	7,466,617,517
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	985,411,045	910,978,279	1,282,533,315
22.	Commissions and expense allowances on reinsurance assumed	6,019,760	5,489,412	7,744,878
23.	General insurance expenses and fraternal expenses	607,214,975	908,279,948	1,159,268,816
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,120,453	60,541,917	76,687,549
25.	Increase in loading on deferred and uncollected premiums	201,788	687,105	913,635
26.	Net transfers to or (from) Separate Accounts net of reinsurance	621,635,144	(2,710,876,168)	(3,923,487,434)
27.	Aggregate write-ins for deductions	373,917,764	(417,346,761)	(259,689,364)
28.	Totals (Lines 20 to 27)	19,655,736,903	3,331,421,224	5,810,588,912
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	948,498,018	1,023,960,467	1,609,671,023
30.	Dividends to policyholders and refunds to members	81,300,630	105,539,401	101,497,148
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	867,197,388	918,421,066	1,508,173,875
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	282,982,167	481,640,558	505,857,807
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)	584,215,221	436,780,508	1,002,316,068
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (215,685,234) (excluding taxes of $ (144,588,116) transferred to the IMR)	(1,526,529,331)	(1,492,578,892)	(1,810,333,284)
35.	Net income (Line 33 plus Line 34)	(942,314,110)	(1,055,798,384)	(808,017,216)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,393,873,655	6,113,510,235	6,113,510,235
37.	Net income (Line 35)	(942,314,110)	(1,055,798,384)	(808,017,216)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 73,203,515	240,572,094	110,283,315	295,908,486
39.	Change in net unrealized foreign exchange capital gain (loss)	(49,750,525)	26,910,916	38,944,411
40.	Change in net deferred income tax	273,815,595	500,299,275	491,025,077
41.	Change in nonadmitted assets	421,947,547	(265,620,211)	(325,104,832)
42.	Change in liability for reinsurance in unauthorized and certified companies	192,287,957	533,657	(64,540,779)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(1,201,246,158)
44.	Change in asset valuation reserve	97,824,147	(295,985,872)	(331,973,631)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	1,156,050,767	(49,944,048)	(62,925,427)
47.	Other changes in surplus in Separate Accounts Statement	(1,159,750,803)	49,944,048	58,674,870
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	(512,714,904)	(496,257,962)
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	(51,326,575)	721,763,549	721,697,052
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	177,502,541	0	1,003,092,656
52.	Dividends to stockholders	(929,781,499)	0	0
53.	Aggregate write-ins for gains and losses in surplus	(34,092,148)	(39,029,171)	(38,913,127)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(607,015,012)	(809,357,830)	(719,636,580)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,786,858,643	5,304,152,405	5,393,873,655
	DETAILS OF WRITE-INS			
08.301.	Sundry receipts and adjustments	54,092,864	120,297,585	141,050,903
08.302.	Aviation reinsurance premiums	0	(115,033)	(115,033)
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	54,092,864	120,182,552	140,935,870
2701.	Aviation reinsurance losses	(408,169)	(839,512)	(375,876)
2702.	Sundry disbursements and adjustments	215,548,827	12,143,450	105,670,040
2703.	Separate account MODCO reinsurance	158,777,106	85,308,343	148,975,514
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(513,959,042)	(513,959,042)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	373,917,764	(417,346,761)	(259,689,364)
5301.	Change in Pension Plans	375,000	348,133	464,177
5302.	Prior Year Adjustments	(34,467,148)	(39,377,304)	(39,377,304)
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(34,092,148)	(39,029,171)	(38,913,127)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	13,617,902,702	11,413,914,044	15,821,892,956
2.	Net investment income	5,066,505,160	(179,987,873)	(435,942,253)
3.	Miscellaneous income	1,251,498,159	1,422,639,129	1,899,413,991
4.	Total (Lines 1 to 3)	19,935,906,021	12,656,565,300	17,285,364,694
5.	Benefit and loss related payments	14,376,338,667	15,397,853,071	21,301,209,457
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,561,770,003)	(3,401,483,135)	(4,962,942,869)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,196,090,372	1,894,160,672	2,481,411,989
8.	Dividends paid to policyholders	16,990,234	21,329,059	28,532,712
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(56,059,531)	(98,446,239)	(129,342,872)
10.	Total (Lines 5 through 9)	14,971,589,739	13,813,413,428	18,718,868,417
11.	Net cash from operations (Line 4 minus Line 10)	4,964,316,282	(1,156,848,128)	(1,433,503,723)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,249,168,372	17,659,993,744	19,098,674,897
	12.2 Stocks	6,702,051	424,319,247	486,462,364
	12.3 Mortgage loans	836,717,166	1,244,707,353	1,479,877,462
	12.4 Real estate	0	0	0
	12.5 Other invested assets	168,954,792	267,757,303	404,184,795
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(861,268)
	12.7 Miscellaneous proceeds	36,019,892	55,054,000	33,724,000
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,297,562,273	19,651,831,647	21,502,062,250
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	7,157,791,964	18,428,566,778	20,673,894,332
	13.2 Stocks	31,155,429	614,496,191	615,171,190
	13.3 Mortgage loans	1,363,486,855	475,656,884	769,627,867
	13.4 Real estate	0	0	0
	13.5 Other invested assets	554,569,827	717,570,297	977,336,977
	13.6 Miscellaneous applications	2,640,118,023	5,036,502,345	4,088,387,952
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,747,122,098	25,272,792,495	27,124,418,318
14.	Net increase (or decrease) in contract loans and premium notes	(2,223,558)	(94,046,802)	(95,055,192)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,447,336,267)	(5,526,914,046)	(5,527,300,876)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	749,981,358	749,981,359
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,185,618,547	3,609,325,133	4,417,937,738
	16.5 Dividends to stockholders	929,781,499	0	0
	16.6 Other cash provided (applied)	(2,501,561,658)	1,584,895,299	1,406,637,647
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,245,724,610)	5,944,201,790	6,574,556,744
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(728,744,595)	(739,560,384)	(386,247,855)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,027,695,461	1,413,943,316	1,413,943,316
	19.2 End of period (Line 18 plus Line 19.1)	298,950,866	674,382,932	1,027,695,461

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

20.0001. See Note 1A(2) in the Notes to Financial Statements for non-cash transactions	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	1,732,649,386	1,653,916,009	2,233,578,902
3.	Ordinary individual annuities	9,344,369,653	8,505,141,783	11,752,065,528
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	15,217,206	13,929,118	18,732,327
6.	Group annuities	2,958,846,368	2,272,510,254	3,029,736,457
7.	A & H - group	17,307,052	13,893,309	18,199,721
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	21,220,167	25,917,532	34,411,705
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	14,089,609,832	12,485,308,005	17,086,724,640
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	14,089,609,832	12,485,308,005	17,086,724,640
14.	Deposit-type contracts	41,824,380,000	50,093,237,945	65,046,067,945
15.	Total (Lines 13 and 14)	55,913,989,832	62,578,545,950	82,132,792,585
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. 1. Accounting Practices

The accompanying financial statements of Equitable Financial Life Insurance Company ("the Company" or "Equitable"), have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services ("SAP").

The New York State Department of Financial Services ("NYDFS") recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New York.

Permitted Accounting Practices

Equitable was granted a permitted practice by the NYDFS to apply SSAP 108, Derivatives Hedging Variable Annuity Guarantees on a retroactive basis from January 1, 2021 through June 30, 2021, after reflecting the impacts of our reinsurance transaction with Venerable. The permitted practice was amended to also permit Equitable to adopt SSAP 108 prospectively as of July 1, 2021. Application of the permitted practice partially mitigates the Regulation 213 impact of the Venerable Transaction on Equitable's statutory capital and surplus. The impact of the application of this permitted practice relative to SSAP 108 as written was an increase of approximately $128.2 million in statutory surplus and a decrease of $1,233.0 million in statutory net income as of and for the nine months ended September 30, 2022, which will be amortized over 5 years for each of the retrospective and prospective components. The permitted practice also reset Equitable's unassigned surplus to zero as of June 30, 2021 to reflect the transformative nature of the Venerable Transaction.

Prescribed Accounting Practices

New York Regulation 213 ("Reg 213"), adopted in May of 2019 and as amended in February 2020 and March 2021, differs from the NAIC variable annuity reserve and capital framework. Reg 213 requires the Company to carry statutory basis reserves for its variable annuity contract obligations equal to the greater of those required under (i) the NAIC standard or (ii) a revised version of the NYDFS requirement in effect prior to the adoption of the first amendment for contracts issued prior to January 1, 2020, and for policies issued after that date a new standard that in current market conditions imposes more conservative reserving requirements for variable annuity contracts than the NAIC standard. The impact of the application of Reg 213 was a decrease of approximately $2,188.0 million in statutory surplus as of September 30, 2022 compared to statutory surplus under the NAIC variable annuity framework. Additionally, the continued application of Reg 213 resulted in a corresponding decrease of $895.0 million in statutory net income for the nine month period ended September 30, 2022, which was largely offset by net income gains on our hedging program during the same period as noted. The NYDFS allows domestic insurance companies a five year phase-in provision for Reg 213 reserves. As of September 30, 2022, Equitable's Reg 213 reserves are 100% phased-in.

During Q4, 2020, the Company received approval from NYDFS for its proposed amended Plan of Operation for Separate Account No. 68 ("SA 68") for our Structured Capital Strategies product and Separate Account No. 69 ("SA 69") for our Equi-Vest product Structured Investment Option, to change the accounting basis of these two non-insulated Separate Accounts from fair value to book value in accordance with Section 1414 of the Insurance Law. In order to facilitate this change and comply with Section 4240(a)(10), the Company also sought approval to amend the Plans to remove the requirement to comply with Section 4240(a)(5)(iii) and substitute it with a commitment to comply with Section 4240(a)(5)(i). Similarly, the Company updated the reserves section of each Plan to reflect the fact that Regulation 128 would no longer be applicable upon the change in accounting basis. We applied this change effective January 1, 2021. The impact of the application is an increase of approximately $2,268.0 million in statutory surplus and an increase in statutory net income of $2,424.0 million as of and for the nine month period ended September 30, 2022.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of net income and surplus between NAIC SAP and practice prescribed and permitted by the state of New York is shown below:

	SSAP #	F/S Page	F/S Line #	September 30, 2022	December 31, 2021
NET INCOME					
(1) EQUITABLE FINANCIAL LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (942,314,110)	$ (808,017,216)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
NY Reg. 213 over NAIC VM-21 Reserves	N/A	4	19	$ (895,000,000)	$—
SA 68 and SA 69 BV vs. FV	N/A	4	5	$ 2,424,000,000	$—
(3) State Permitted Practices that increase/(decrease) NAIC SAP					
SSAP 108, Derivatives Hedging Deferral (NII and RCG)	108	4	3, 34	$ (1,233,000,000)	$ 1,448,170,675
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ (1,238,314,110)	$ (2,256,187,891)
SURPLUS					
(5) EQUITABLE FINANCIAL LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,786,858,643	$ 5,393,873,655
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					
NY Reg. 213 over NAIC VM-21 Reserves	N/A	4	19	$ (2,188,000,000)	$ (1,201,104,818)
SA 68 and SA 69 BV vs. FV	N/A	4	49	$ 2,268,000,000	$ (512,714,904)
(7) State Permitted Practices that increase/(decrease) NAIC SAP					
SSAP 108, Derivatives Hedging Deferral	108	4	3, 34, 38	$ 128,200,000	$ 1,361,166,872
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 4,578,658,643	$ 5,746,526,505

2. Listed below is the supplemental disclosures of cash flow transactions for non-cash items excluded in the Cash Flow:

	September 30, 2022	December 31, 2021
Premiums and annuity considerations*	$ (61,655,797)	$ 10,876,342,074
Net investment income	(8,638,947)	53,814,985
Total	(70,294,744)	10,930,157,059
Commissions and expenses paid	51,326,575	28,284,307
Dividends to policyholders	(61,655,797)	(108,632,404)
Total	(10,329,222)	(80,348,097)
Net cash from operations	$ (59,965,522)	$ 11,010,505,156
Bonds proceeds	(953,879,935)	(9,005,157,558)
Preferred Stocks proceeds	(12,854,571)	(268,116,359)
Mortgage loans proceeds	(168,020,698)	(222,064,047)
Total investment proceeds	(1,134,755,204)	(9,495,337,964)
Bonds acquired	(957,600,602)	(312,191,510)
Common Stocks acquired	(12,854,571)	(2,604,028)
Mortgage loans acquired	(172,938,978)	(235,875,254)
Total investments acquired	(1,143,394,151)	(550,670,792)
Net cash from investments	$ 8,638,947	$ (8,944,667,172)
Capital and paid in surplus	51,326,575	28,284,307
Other cash provided (applied)	—	(2,094,122,291)
Net cash from financing and miscellaneous sources	$ 51,326,575	$ (2,065,837,984)
Total non-cash transactions	$ —	$ —

- 2021 premiums include the initial premium of two large reinsurance transactions during 2021.

B. Use of Estimates in Preparation of the Financial Statements

No significant change.

C. Accounting Policy

(2) Bonds are stated principally at amortized cost, the value of which is based on the effective interest rate method, and are adjusted to regulatory mandated values through the establishment of a valuation allowance, and for impairments in value deemed to be other than temporary through write-downs recorded as realized capital losses.

(6) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used for all securities except issues in default; the prospective adjustment method was used for issues in default and issues that have a variable interest rate.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

There is no issue regarding the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

During the second quarter of 2022, while analyzing it's over ninety day outstanding intercompany receivable amounts from December 31, 2021, the Company's management identified a needed accounting correction totaling $34.5 million involving settlement of share-based compensation amounts with its parent company. As a result of this error, and in accordance with SSAP #3, the Company reported a correction to decrease opening surplus by $34.5 million within Page 4 write-in Line 53 – Prior Year Adjustments and included a current and deferred tax benefit of $7.2 million. The Company's management does not believe this correction to be material to the Company's results of operations, financial position, or cash flow for any of the Company's previously filed annual statements.

During the second quarter of 2022, while analyzing it's over ninety day outstanding intercompany receivable amounts from December 31, 2021, the Company's management identified a needed accounting correction totaling $21.7 million resulting from the intercompany settlement of a COLI policy death claim. As a result of this error, and in accordance with SSAP #3, the Company reported a correction to decrease surplus by $21.7 million within Page 4, Line 51.1 as a return of capital to its parent company. The Company's management does not believe this correction to be material to the Company's results of operations, financial position, or cash flow for any of the Company's previously filed annual statements. The net gain from operation and surplus in 2021 would have been lower by approximately $34.5 million and $49.0 million, respectively, if the above two errors had not been made.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. - C. No significant change.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities except issues in default; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.

(2) There were no loan-backed securities with a recognized other than temporary impairment as of September 30, 2022.

(3) There were no loan-backed security held with a recognized other than temporary impairment recorded in the period ended September 30, 2022, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities.

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of September 30, 2022:

a. The aggregate amount of Unrealized Losses:

1	Less than 12 Months	$ 296,262,761
2	12 Months or Longer	$ 29,694,981

b. The aggregate related fair value of securities with Unrealized Losses:

1	Less than 12 Months	$ 4,616,576,917
2	12 Months or Longer	$ 323,270,502

The $325,957,742 of unrealized losses includes $344 of valuation allowances already recognized through surplus.

NOTES TO FINANCIAL STATEMENTS

(5) The Company's management, with the assistance of its investment advisors, monitors the investment performance of its portfolio. This review process culminates with a quarterly review of certain assets by the Company's Investments Under Surveillance Committee that evaluates whether any investments are other than temporarily impaired. The review considers an analysis of individual credit metrics of each issuer as well as industry fundamentals and the outlook for the future. Based on the analysis, a determination is made as to the ability of the issuer to service its debt obligation on an ongoing basis. If this ability is deemed to be impaired, then the appropriate provisions are taken.

E. Dollar Repurchase Agreements and /or Securities Lending Transactions

NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter
a. Bilateral (YES/NO)	No	No	Yes
b. Tri-Party (YES/NO)	No	No	No

(3) Maturity Time Frame

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - No Maturity	-	-	-
2. Overnight	-	-	-
3. 2 Days to 1 Week	-	-	-
4. >1 Week to 1 Month	-	-	$ 887,744,100
5. >1 Month to 3 Months	-	-	-
6. >3 Months to 1 Year	-	-	-
7. > 1 Year	-	-	-
b. Ending Balance			
1. Open - No Maturity	-	-	-
2. Overnight	-	-	-
3. 2 Days to 1 Week	-	-	-
4. >1 Week to 1 Month	-	-	-
5. >1 Month to 3 Months	-	-	-
6. >3 Months to 1 Year	-	-	-
7. > 1 Year	-	-	-

(4) Counterparty, Jurisdiction and Fair Value (FV)

NONE

(5) Securities "Sold" Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Book/Adjusted Carrying Value ("BACV")	-	-	-
2. Nonadmitted - Subset of BACV	-	-	-
3. Fair Value ("FV")	-	-	$ 925,031,112
b. Ending Balance			
1. Book/Adjusted Carrying Value ("BACV")	-	-	-
2. Nonadmitted - Subset of BACV	-	-	-
3. Fair Value ("FV")	-	-	-

(6) Securities Sold Under Repo - Secured Borrowing by NAIC Designation

NONE

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	-	-	$ 887,744,100
2. Securities (FV)	-	-	-
b. Ending Balance			
1. Cash	-	-	-
2. Securities (FV)	-	-	-

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

NONE

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

NONE

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

NONE

(11) Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	-	-	$ 887,744,100
2. Securities (FV)	-	-	-
a. Ending Balance			
1. Cash (Collateral - All)	-	-	-
2. Securities (FV)	-	-	-

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

NONE

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Taker - Overview of Sale Transactions

NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Provider - Overview of Sale Transactions

NONE

J. - L. No significant change.

M. The Company does not currently hold any Working Capital Finance Investments.

NONE

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

	Gross Amounts Recognized	Amount Offset	Net Amount Presented on Balance Sheets
ASSETS			
Total Derivatives	$ 260,673,074	$ 226,155,487	$ 34,517,587
LIABILITIES			
Total Derivatives	$ 226,155,487	$ 226,155,487	$ —

* Includes $27,583,486 of due and accrued investment income.

O. 5GI Securities

	Number of Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year to Date	Prior Year	Current Year to Date	Prior Year	Current Year to Date	Prior Year
Bonds	1	—	$7,450,990	—	$7,671,557	—

P. Short Sales

No significant change.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1)Number of CUSIPs	59	22
(2)Aggregate Amount of Investment Income	$15,000,357	$20,125,440

R. Qualified Cash Pool

NONE

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

A. Derivatives Under SSAP No. 86

1-7) No significant change.

8) Total Premium Costs for Contracts

NONE

B. Derivatives Under SSAP No. 108

The Company, with the permission of the Superintendent of the Department of Financial Services of the State of New York, has adopted Statement of Statutory Accounting Principles No. 108 “Derivatives Hedging Variable Annuity Guarantees” (SSAP 108) which allows special accounting treatment for limited derivatives hedging variable annuity guarantee benefits subject to fluctuations as a result of interest rate sensitivity. The Company has been permitted to retroactively adopt SSAP 108 to include an initial deferral amount for the period effective January 1, 2021 to June 30, 2021 covering all outstanding derivatives hedging variable annuity benefit guarantees. The Company has also adopted SSAP 108 prospectively as of July 1, 2021. For additional information, see Note 1.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

In Q2 2022, the Company reclassified certain deferred tax assets that had been utilized on its Tax return into the current tax liability account. This adjustment results in a reduction to the non-admitted deferred tax asset, with an ending amount of $541 million as of September 30, 2022.

Issue 1 – Consideration of the Inflation Reduction Act (Act) for Third Quarter 2022 Financial Statements:

a. The Inflation Reduction Act (Act) was enacted on August 16, 2022 and included a new corporate alternative minimum tax (CAMT). The Act and CAMT go into effect for tax years beginning after 2022.

b. The Company is included in a consolidated federal income tax return together with its ultimate domestic parent, Equitable Holdings, Inc. ("EQH"). EQH has not determined as of the reporting date if it will be liable for CAMT in 2023. The third quarter 2022 financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made.

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

A/B/C On July 5, 2022, the Company paid a $929.8 million ordinary dividend to Equitable Financial Services, LLC ("EFS")

D. At September 30, 2022, Equitable reported a $175.7 million admitted receivable and a $0.0 million payable from/to Parent, Subsidiaries and Affiliates.

E-O No significant change.

Note 11 - Debt

A. As of September 30, 2022, the Company has no debt or capital note obligations outstanding.

B. Federal Home Loan Bank

1. The Company is a member of the Federal Home Loan Bank of New York (“FHLBNY”). Through its membership, the Company has conducted business activity (borrowings) with the FHLBNY. Equitable utilizes funding agreements for asset liability management and spread-lending purposes and has the ability to issue advances to supplement liquidity sources. Including other collateralized borrowing, the Company has a capacity with the FHLBNY of up to 5% of admitted assets of the Company. As of September 30, 2022, the Company has determined the estimated maximum borrowing capacity as $10,478,000,000.

2. a. FHLB Capital Stock – Aggregate Totals:

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	11,703,700	11,703,700	—
(c)	Activity Stock	352,181,900	352,181,900	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 363,885,600	$ 363,885,600	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$10,478,000,000	XXX	XXX

2. Prior Year-End

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	—	—	—
(b)	Membership Stock – Class B	$11,975,600	$11,975,600	—
(c)	Activity Stock	$298,922,300	$298,922,300	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$310,897,900	$310,897,900	—
(f)	Actual or estimated borrowing capacity as determined by the insurer	$12,400,000,000	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	—	—	—	—	—	—
2.	Class B	$11,703,700	$11,703,700	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$10,320,294,769	$12,013,135,734	$7,826,263,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$10,320,294,769	$12,013,135,734	$7,826,263,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	—	—	—

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$12,028,247,892	$11,295,185,892	$6,642,717,000

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$10,320,294,769	$12,013,135,734	$7,826,263,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$10,320,294,769	$12,013,135,734	$7,826,263,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	—	—	—

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$13,483,800,332	$12,969,724,617	$10,390,415,334

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$7,826,263,000	$7,826,263,000	—	$7,842,382,336
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$7,826,263,000	$7,826,263,000	—	$7,842,382,336

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$6,642,717,000	$6,642,717,000	—	$6,650,429,710
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$6,642,717,000	$6,642,717,000	—	$6,650,429,710

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	$—	$—	—
2.	Funding Agreements	$7,826,263,000	$7,826,263,000	—
3.	Other	—	—	—
4.	Aggregate Total	$7,826,263,000	$7,826,263,000	—

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	No
2.	Funding Agreements	No
3.	Other	No

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

A. Defined Benefit Plan

The Company does not have any Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

B-I No significant change

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

A. On July 5, 2022, the Company paid a $929.8 million ordinary dividend to EFS.

B-M See Note 1 of the Permitted and Prescribed practices.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

A-E No significant change.

F. In February 2016, a lawsuit was filed in the Southern District of New York entitled Brach Family Foundation, Inc. v. AXA Equitable Life Insurance Company. This lawsuit is a putative class action brought on behalf of all owners of UL policies subject to Equitable's COI rate increase. In early 2016, Equitable raised COI rates for certain UL policies issued between 2004 and 2008, which had both issue ages 70 and above and a current face value amount of $1 million and above. A second putative class action was filed in the District of Arizona in 2017 and consolidated with the Brach matter in federal court in New York. The consolidated amended class action complaint alleges the following claims: breach of contract; misrepresentations in violation of Section 4226 of the New York Insurance Law; violations of New York General Business Law Section 349; and violations of the California Unfair Competition Law, and the California Elder Abuse Statute. Plaintiffs seek: (a) compensatory damages, costs, and, pre- and post-judgment interest; (b) with respect to their claim concerning Section 4226, a penalty in the amount of premiums paid by the plaintiffs and the putative class; and (c) injunctive relief and attorneys' fees in connection with their statutory claims. In August 2020, the federal district court issued a decision certifying nationwide breach of contract and Section 4226 classes, and a New York State Section 349 class. Owners of a substantial number of policies opted out of the Brach class action. Most opt-out policies are not yet the subject of litigation. Others filed suit previously, including three federal actions that have been coordinated with the Brach action and contain similar allegations along with additional allegations for violations of state consumer protection statutes and common law fraud. In March 2022, the federal district court issued a summary judgment decision, denying in significant part but granting in part Equitable's motion and denying the motion filed by plaintiffs in the coordinated actions. In July 2022, the federal district court granted Equitable's motion to reconsider its summary judgment decision in part and granted summary judgment as to a portion of the Section 4226 class. The federal district court also agreed to consider whether it should decertify the Section 4226 class and set a briefing schedule. Equitable has commenced settlement discussions with the Brach class action plaintiffs and plaintiffs in the coordinated actions. No assurances can be given about the outcome of those settlement discussions. Equitable has settled actual and threatened litigations challenging the COI increase by individual policyowners and one entity that invested in numerous policies purchased in the life settlement market. Two actions are also pending against Equitable in New York state court. In July 2022, the trial court in one of the New York state court actions, Hobish v. AXA Equitable Life Insurance Company, granted in significant part Equitable's motion for summary judgment and denied plaintiff's cross motion. That plaintiff filed a notice of appeal and Equitable filed a notice of cross-appeal. Equitable is vigorously defending each of these matters.

As with other financial services companies, Equitable periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations in connection with inquiries and investigations of the products and practices of the Company or the financial services industry. It is the practice of the Company to cooperate fully in these matters. In July 2022, the SEC issued an order with findings that daily separate account and portfolio operating expenses disclosed in customer prospectuses for the EQUI-VEST variable annuity product and incorporated in the calculation of net investment portfolio results in EQUI-VEST quarterly account statements were not properly presented or referenced in those account statements. The Company neither admitted nor denied the findings, but agreed to prospectively modify the relevant account statements and cross-reference the relevant prospectus disclosures, and pay a civil monetary penalty of $50 million, to be distributed to plan participants. The Company has fully accrued for the cost of the settlement and its implementation.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. No significant change.
B. Equitable Financial Life Insurance Company had no transfer of financial assets.
C. Equitable Financial Life Insurance Company had no wash sales.

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.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value

A) 1) Fair Value Measurements at September 30, 2022

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value :					
Bonds:					
Residential Mortgage-Backed Securities	$ —	$ —	$ 3,447	$ —	$ 3,447
Other Loan-Backed and Structured Securities	—	238,000	—	—	238,000
Total Bonds	—	238,000	3,447	—	241,447
Preferred Stocks:					
Industrial and Miscellaneous	127,298,075	245,478,579	—	—	372,776,654
Total Preferred Stocks	127,298,075	245,478,579	—	—	372,776,654
Common Stocks:					
Industrial and Miscellaneous (unaffiliated)	283,578	—	367,492,218	—	367,775,796
Total Common Stocks	283,578	—	367,492,218	—	367,775,796
Derivative Assets:					
Swaps	—	(109,740,160)	—	—	(109,740,160)
Futures	72,882,989	—	—	—	72,882,989
Options	—	50,477,951	—	—	50,477,951
Credit Default Swaps	—	(2,165,700)	—	—	(2,165,700)
Currency	—	23,062,506	—	—	23,062,506
Total Derivatives*	72,882,990	(38,365,403)	—	—	34,517,587
Separate Account Assets**	103,633,619,967	4,957,221,101	745,974	451,667,560	109,043,254,602
Total Assets at Fair Value	$ 103,834,084,610	$ 5,164,572,277	$ 368,241,639	$ 451,667,560	$ 109,818,566,086
b. Liabilities at Fair Value:					
Derivative Liabilities	—	—	—		—
Total Liabilities at Fair Value	—	—	—		—

* Fair value includes $27,583,486 of due and accrued investment income.
** Includes only cash equivalents and invested assets.

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

	Balance as of 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gain/ Loss included in Net Income	Total Gain/ Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 9/30/2022
Assets :										
Bonds: Residential Mortgage-Backed Securities	$ 6,373	$ —	$ —	$ —	$ (186)	$ —	$ —	$ (2,740)	$ —	$ 3,447
Bonds: Unaffiliated Bank Loans **	4,728,507	—	(4,924,975)	—	196,468	—	—	—	—	—
Common Stocks	314,880,949	—	—	—	(311,145)	167,591,875	—	(114,669,461)	—	367,492,218
Separate Account Assets (3)	645,818	126,505	(30,201)	(86,445)	—	168,241	—	(75,909)	(2,035)	745,974
Total Assets	$ 320,261,647	$ 126,505	$ (4,955,176)	$ (86,445)	$ (114,863)	$ 167,760,116	$ —	$ (114,748,110)	$ (2,035)	$ 368,241,639
Liabilities:										
Derivative Liabilities	—	—	—	—	—	—	—	—	—	—
Total Liabilities	—	—	—	—	—	—	—	—	—	—

** Amount includes $4,924,975 of Level 3 securities no longer carried at market value.

3) During the period January 1, 2022 to September 30, 2022, Separate Accounts had a foreign common stock amounting to $126,505 that was transferred from Level 1 to Level 3 and a foreign common stock amounting to $30,201 that was transferred from Level 3 to Level 1.

4)/5) Fair Value of Financial Instruments:

No significant change.

B. N/A

NOTES TO FINANCIAL STATEMENTS

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of September 30, 2022 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 39,995,544,533	$ 45,214,622,840	—	$ 36,033,915,052	$ 3,961,629,481	—	—
Preferred Stock	$ 372,776,654	$ 372,776,654	$ 127,298,075	$ 245,478,579	—	—	—
Common Stock:							
Industrial and Miscellaneous (unaffiliated)	$ 367,775,796	$ 367,775,796	$ 283,578	—	$ 367,492,218	—	—
Mortgage Loans on Real Estate	$ 10,696,248,871	$ 12,046,490,088	—	—	$ 10,696,248,871	—	—
Policy Loans	$ 4,417,865,926	$ 3,530,516,611	—	—	$ 4,417,865,926	—	—
Derivatives *	$ 34,517,587	$ 6,934,101	$ 72,882,990	$ (38,365,403)	—	—	—
Separate Accounts**	$ 134,927,954,336	$ 139,575,791,909	$ 103,791,234,443	$ 27,140,529,211	$ 3,544,523,122	$ 451,667,560	—
Policyholders liabilities: Investment contracts***	$ 25,159,083,329	$ 26,149,769,167	—	$ 13,623,235,367	$ 11,535,847,962	—	—

* Fair value includes $27,583,486 of due and accrued investment income.
** Includes only cash, cash equivalents and invested assets and excludes SA 166, LLC.
*** Includes GA, SA, FHLBNY funding agreements and Funding Agreements-Backed Notes ("FABN").

Under the FABN program, Equitable may issue funding agreements in U.S. dollar or other foreign currencies to a Delaware special purpose statutory trust (the "Trust") in exchange for the proceeds from issuances of fixed and floating rate medium-term marketable notes issued by the Trust from time to time (the "Trust notes"). The funding agreements have matching interest, maturity and currency payment terms to the applicable Trust notes. The Company hedges the foreign currency exposure of foreign currency denominated funding agreements using cross currency swaps as discussed in Note 8. As of May 2021, the maximum aggregate principal amount of Trust notes permitted to be outstanding at any one time is $10 billion. Funding agreements issued to the Trust, including any foreign currency transaction adjustments are reported within Page 3, Line 3 - Liability for deposit type contracts. Foreign currency transaction adjustments to deposit-type contracts balances are recognized in unrealized gains/loss. As of September 30, 2022, the Company had issued eleven funding agreement-backed notes totaling $6.6 billion.

D. N/A

Note 21 - Other Items

A- I. No significant change.

Note 22 - Events Subsequent

EQUI-VEST Reinsurance Transaction

On October 3, 2022, Equitable completed the transactions (the "EQUI-VEST Transaction") contemplated by the previously announced Master Transaction Agreement, dated August 16, 2022, by and between Equitable and First Allmerica Financial Life Insurance Company, a Massachusetts-domiciled insurance company (the "Reinsurer"), a wholly owned subsidiary of Global Atlantic Financial Group. At the closing of the EQUI-VEST Transaction, Equitable and the Reinsurer entered into a Coinsurance and Modified Coinsurance Agreement (the "EQUI-VEST Reinsurance Agreement"), pursuant to which Equitable ceded to the Reinsurer, on a combined coinsurance and modified coinsurance basis, a 50% quota share of approximately 360,000 legacy Group EQUI-VEST deferred variable annuity contracts issued by Equitable between 1980 and 2008, which predominately include Equitable's highest guaranteed general account crediting rates of 3%, supported by general account assets of approximately $4 billion and $6 billion of separate account value (the "Reinsured Contracts").

Note 23 - Reinsurance

Effective April 1, 2022, the Company expanded its funds withheld reinsurance agreement with Swiss Re Life & Health America Inc. ("Swiss Re"). to provide an additional $250 million of term life insurance policies ("XXX") relief in addition to the $1.0 billion already obtained during Q4 2021. Consistent with the $1.0 billion Equitable will pay Swiss Re a 90 basis point risk charge associated with this business.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

NONE

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserve by Withdrawal Characteristics

No significant change.

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1333986

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/08/2017

6.4 By what department or departments?
New York

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AllianceBernstein Corporation	New York, NY				YES
AllianceBernstein Global Derivatives Corporation	New York, NY				YES
AllianceBernstein Holding LP	New York, NY				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	New York, NY				YES
Equitable Advisors, LLC	New York, NY				YES
Equitable Investment Management Group, LLC	New York, NY				YES
Equitable Distributors, LLC	New York, NY				YES
Sanford C. Bernstein & Co., LLC	New York, NY				YES
W.P. Stewart & Co., LLC	New York, NY				YES
W.P. Stewart Asset Management Ltd.	New York, NY				YES
AB Private Credit Investors LLC	New York, NY				YES
AB Custom Alternative Investments LLC	New York, NY				YES
AllianceBernstein Real Estate Investments LLC	New York, NY				YES
Equitable Holdings, Inc	New York, NY				YES
Equitable Financial Life Insurance Company Of America	New York, NY				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 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 use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Exceptions are listed in Schedule of Special Deposits, collateral for future contracts and OTC Derivatives held by Brokers.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 860,643,121

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 2,200,000,000	$ 2,200,000,000
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 135,324,878	$ 100,512,322
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,335,324,878	$ 2,300,512,322
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Albion Investors LLC	U
Equitable Agrifinance, LLC	A
AXA Real Estate Investment Managers US LLC	U
Alliance Bernstein, LP	A
AXA Investment Managers, Inc.	U
Carlyle Global Credit Investment Management L.L.C.	U
HPS Investment Partners, LLC	U
GC Advisors LLC (a Delaware LLC)	U
Equitable Investment Management, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107436	Albion Investors LLC		SEC	NO
	Equitable Agrifinance, LLC	5493003SYWQCN68VWG95	Domiciled in the state of Delaware with a foreign qualification in both North and South Dakota	NO
167667	AXA Real Estate Investment Managers US LLC		SEC	DS
108477	AllianceBernstein, LP	0JK55UGWSWNF3X7KLQ85	SEC	DS
113608	AXA Investment Managers, Inc.	F0MIWIFRUORT2UJ3VE57	SEC	DS
162053	Carlyle Global Credit Investment Management L.L.C.	213800DNM22N1N8U6D82	SEC	NO
282125	HPS Investment Partners, LLC	549300IW754OH8HM8F38	SEC	NO
148687	GC Advisors LLC	2549001LIDASR8H2NQ20	SEC	NO
N/A	Equitable Investment Management, LLC	N/A	N/A	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	2,560,100,403
	1.12 Residential Mortgages	$	0
	1.13 Commercial Mortgages	$	9,457,885,313
	1.14 Total Mortgages in Good Standing	$	12,017,985,716
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	27,860,442
	1.32 Residential Mortgages	$	0
	1.33 Commercial Mortgages	$	0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	27,860,442
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	643,933
	1.42 Residential Mortgages	$	0
	1.43 Commercial Mortgages	$	0
	1.44 Total Mortgages in Process of Foreclosure	$	643,933
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	12,046,490,091
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	0
	1.62 Residential Mortgages	$	0
	1.63 Commercial Mortgages	$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		107.300 %
	2.2 A&H cost containment percent		0.530 %
	2.3 A&H expense percent excluding cost containment expenses		52.100 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	0
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
93572	43-1235868	04/01/2022	RGA REINSURANCE CO	MO	OTH/G	OL	Authorized		
93572	43-1235868	04/01/2022	RGA REINSURANCE CO	MO	OTH/G	A	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	12,448,058	135,897,319	247,908	865,908	149,459,193	0
2. Alaska AK	L	714,278	6,489,518	55,532	196,964	7,456,292	0
3. Arizona AZ	L	21,498,423	324,252,306	221,830	977,907	346,950,466	0
4. Arkansas AR	L	13,984,357	45,857,665	99,172	313,800	60,254,995	0
5. California CA	L	148,092,155	1,153,206,870	1,799,935	29,826,714	1,332,925,674	0
6. Colorado CO	L	18,985,870	206,478,229	157,969	3,303,977	228,926,045	0
7. Connecticut CT	L	24,375,320	202,639,439	391,279	890,947	228,296,985	0
8. Delaware DE	L	20,883,236	46,575,771	43,595	416,872	67,919,474	0
9. District of Columbia DC	L	3,727,250	20,282,648	64,261	189,437	24,263,596	0
10. Florida FL	L	125,443,603	982,739,158	1,820,630	4,574,363	1,114,577,754	0
11. Georgia GA	L	23,539,141	191,241,116	727,973	10,037,880	225,546,110	0
12. Hawaii HI	L	4,879,517	52,406,381	108,754	616,855	58,011,507	0
13. Idaho ID	L	2,390,949	23,357,826	36,168	146,628	25,931,572	0
14. Illinois IL	L	59,689,277	445,921,425	733,953	6,764,059	513,108,714	0
15. Indiana IN	L	12,093,525	163,613,239	169,238	2,194,852	178,070,854	0
16. Iowa IA	L	7,794,155	96,541,962	41,805	535,713	104,913,636	0
17. Kansas KS	L	7,086,850	88,063,736	67,019	239,985	95,457,590	0
18. Kentucky KY	L	11,223,332	85,526,654	56,817	455,324	97,262,126	0
19. Louisiana LA	L	8,726,069	125,063,228	260,961	1,153,608	135,203,867	0
20. Maine ME	L	2,014,980	43,918,960	39,331	2,065,730	48,038,999	0
21. Maryland MD	L	24,663,105	238,064,830	392,802	4,813,992	267,934,728	0
22. Massachusetts MA	L	18,319,311	457,722,346	333,615	3,127,683	479,502,955	0
23. Michigan MI	L	60,956,675	485,564,760	419,919	2,737,221	549,678,575	0
24. Minnesota MN	L	153,391,795	156,299,211	96,417	1,555,740	311,343,164	0
25. Mississippi MS	L	6,169,571	38,288,684	116,228	734,232	45,308,715	0
26. Missouri MO	L	14,012,271	97,318,653	129,902	2,194,298	113,655,124	0
27. Montana MT	L	1,913,817	6,747,555	10,387	341,301	9,013,060	0
28. Nebraska NE	L	5,188,839	71,878,805	34,685	332,380	77,434,709	0
29. Nevada NV	L	5,740,521	69,584,576	35,960	277,132	75,638,189	0
30. New Hampshire NH	L	2,006,197	86,593,504	60,176	1,057,451	89,717,329	0
31. New Jersey NJ	L	101,386,894	885,342,310	1,895,614	13,607,294	1,002,232,112	0
32. New Mexico NM	L	2,337,957	42,851,822	95,296	353,253	45,638,327	0
33. New York NY	L	313,958,859	1,166,610,273	20,550,322	109,184,930	1,610,304,385	41,824,380,000
34. North Carolina NC	L	33,974,497	379,696,499	336,618	6,643,538	420,651,151	0
35. North Dakota ND	L	1,625,771	20,405,766	16,506	0	22,048,043	0
36. Ohio OH	L	27,977,205	491,520,511	148,054	936,849	520,582,619	0
37. Oklahoma OK	L	10,658,620	49,404,535	89,550	1,307,251	61,459,955	0
38. Oregon OR	L	4,345,982	64,068,655	36,281	1,149,725	69,600,643	0
39. Pennsylvania PA	L	64,880,439	702,683,522	1,260,751	2,647,354	771,472,065	0
40. Rhode Island RI	L	2,246,473	66,325,529	20,687	336,884	68,929,573	0
41. South Carolina SC	L	10,947,888	161,767,552	189,833	1,169,002	174,074,274	0
42. South Dakota SD	L	5,776,105	21,414,207	25,051	76,335	27,291,698	0
43. Tennessee TN	L	17,772,919	119,205,497	377,229	1,160,808	138,516,453	0
44. Texas TX	L	85,843,035	935,978,811	804,700	6,608,555	1,029,235,101	0
45. Utah UT	L	10,156,068	56,038,972	46,170	692,741	66,933,951	0
46. Vermont VT	L	869,119	38,998,098	108,447	442,570	40,418,234	0
47. Virginia VA	L	29,318,710	256,585,462	383,720	3,820,713	290,108,605	0
48. Washington WA	L	16,282,526	172,753,228	84,982	1,489,794	190,610,529	0
49. West Virginia WV	L	7,477,334	35,793,317	52,634	529,139	43,852,425	0
50. Wisconsin WI	L	23,423,500	180,905,417	482,344	3,020,985	207,832,246	0
51. Wyoming WY	L	2,647,129	14,141,132	24,569	3,975,599	20,788,430	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	40,126	68,516	0	0	108,642	0
54. Puerto Rico PR	L	26,394,844	56,039,680	596,726	0	83,031,249	0
55. U.S. Virgin Islands VI	L	104,014	32,957	1,754	0	138,725	0
56. Northern Mariana Islands MP	N	2,585	0	0	0	2,585	0
57. Canada CAN	L	14,554	438,184	0	54	452,791	0
58. Aggregate Other Aliens OT	XXX	19,654,620	0	415,929	125	20,070,674	0
59. Subtotal	XXX	1,642,070,221	12,067,206,826	36,817,986	242,092,450	13,988,187,483	41,824,380,000
90. Reporting entity contributions for employee benefits plans	XXX	0	162	0	61,078	61,240	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	29,578,443	9,061	0	0	29,587,504	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	6,979,770	0	1,543,980	0	8,523,750	0
94. Aggregate or other amounts not allocable by State	XXX	233,877	0	0	0	233,877	0
95. Totals (Direct Business)	XXX	1,678,862,311	12,067,216,049	38,361,966	242,153,528	14,026,593,854	41,824,380,000
96. Plus Reinsurance Assumed	XXX	145,310,614	3,044,407	5,818,607	0	154,173,627	0
97 Totals (All Business)	XXX	1,824,172,925	12,070,260,455	44,180,573	242,153,528	14,180,767,481	41,824,380,000
98. Less Reinsurance Ceded	XXX	184,554,871	319,641,492	14,967,748	0	519,164,111	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,639,618,054	11,750,618,963	29,212,825	242,153,528	13,661,603,370	41,824,380,000
DETAILS OF WRITE-INS							
58001. Canal Zone	XXX	0	0	0	0	0	0
58002. Mexico	XXX	0	0	238,900	0	238,900	0
58003. Phillippines	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	19,654,620	0	177,029	125	19,831,774	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	19,654,620	0	415,929	125	20,070,674	0
9401. Dividend accumulation applies as premium or annuity	XXX	233,877	0	0	0	233,877	0
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	233,877	0	0	0	233,877	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 3

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
Equitable Holdings, Inc	-	90-0226248		
Alpha Units Holdings, Inc.	100.00	83-2796390		DE
AllianceBernstein LP	28.59	13-4064930		
AllianceBernstein Corporation	100.00	13-3633538		
Alpha Units Holdings II, Inc.	100.00	68-0461436		DE
AllianceBernstein LP	15.23	13-4064930		
787 Holdings, LLC	100.00	27-0294443		
1285 Holdings, LLC	100.00	46-1106388		
AllianceBernstein LP	20.47	13-4064930		
AXA Strategic Ventures US, LLC	99.00	47-2605009		
Equitable Financial Services, LLC	100.00	52-2197822		
CS Life Re Company	100.00	46-5697182	15502	AZ
Equitable Investment Management, LLC	100.00	87-1424173		
Equitable Distribution Holding Corporation	100.00	13-4078005		
Equitable Advisors, LLC	100.00	13-4071393		
Equitable Network, LLC	100.00	06-1555494		
PlanConnect, LLC	100.00	27-1540220		
EQ AZ Life Re Company	100.00	82-3971925	16234	AZ
Equitable Financial Life Insurance Company	100.00	13-5570651	62944	NY
Equitable Investment Management Group, LLC	100.00	27-5373651		
EVSA, Inc	100.00	23-2671508		
Broad Vista Partners, LLC	70.00	81-3019204		
200 East 87th Street Company, LLC	100.00	86-3691523		
EQ Holdings, LLC	100.00	22-2766036		
Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
Equitable Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
Equitable Structured Settlement Corporation	100.00	22-3492811		DE
Equitable Financial Life and Annuity Company	100.00	13-3198083	62880	CO
Equitable Financial Life Insurance Company of America	100.00	86-0222062	78077	AZ
MONY International Holdings, LLC	100.00	13-3790446		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
1740 Advisors, Inc.	100.00	13-2645490		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4965	Equitable Holdings Inc Grp	00000	90-0226248		1333986	New York Stock Exchange	Equitable Holdings, Inc	US	UIP	Publicly Traded	Ownership	0.000	Publicly Traded		
0000		00000	83-2796390				Alpha Units Holdings, Inc.	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Holdings, Inc.	Ownership	28.590	Equitable Holdings, Inc		
0000		00000	13-3633538				AllianceBernstein Corporation	US	NIA	Alpha Units Holdings, Inc.	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	68-0461436				Alpha Units Holdings II, Inc.	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Holdings II, Inc.	Ownership	15.230	Equitable Holdings, Inc		
0000		00000	27-0294443				787 Holdings, LLC	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	46-1106388				1285 Holdings, LLC	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Equitable Holdings, Inc	Ownership	20.470	Equitable Holdings, Inc		
0000		00000	47-2605009				AXA Strategic Ventures US, LLC	US	NIA	Equitable Holdings, Inc	Ownership	99.000	Equitable Holdings, Inc		
0000		00000	52-2197822		1257148		Equitable Financial Services, LLC	US	UDP	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	15502	46-5697182				CS Life Re Company	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	87-1424173				Equitable Investment Management, LLC	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4078005				Equitable Distribution Holding Corporation	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4071393		33179		Equitable Advisors, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	06-1555494		1292309		Equitable Network, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	27-1540220				PlanConnect, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	16234	82-3971925				EQ AZ Life Re	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	62944	13-5570651		727920		Equitable Financial Life Insurance Company	US	RE	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	27-5373651				Equitable Investment Management Group, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	23-2671508				EVSA, Inc	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	81-3019204				Broad Vista Partners, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	70.000	Equitable Holdings, Inc		
0000		00000	86-3691523				200 East 87th Street Company, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	22-2766036		1257149		Equitable Holdings, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	10589	06-1166226				Equitable Casualty Insurance Company	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	52-2233674		858875		Equitable Distributors, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-3813232				JMR Reality services, Inc	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	22-3492811				Equitable Structured Settlement Corp.	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	62880	13-3198083		1342913		Equitable Financial Life and Annuity Company	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	78077	86-0222062		835357		Equitable Financial Life Insurance Company of America	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-3790446				MONY International Holdings, LLC	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	11-3722370				MONY Financial Services, Inc	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	31-1465146				Financial Marketing Agency, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-2645490				1740 Advisors, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	100.000	Equitable Holdings, Inc		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Corporate-owned life insurance	863,773,099	0	863,773,099	999,376,574
2505. Deferred Asset - Derivatives SSAP 108	1,208,347,473	0	1,208,347,473	1,223,187,505
2597. Summary of remaining write-ins for Line 25 from overflow page	2,072,120,572	0	2,072,120,572	2,222,564,079

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. IMR Ceded	0	(513,959,042)	(513,959,042)
2797. Summary of remaining write-ins for Line 27 from overflow page	0	(513,959,042)	(513,959,042)

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. United Kingdom	XXX	0	0	31,505	0	31,505	0
58005. Other Foreign	XXX	19,654,620	0	145,524	125	19,800,269	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	19,654,620	0	177,029	125	19,831,774	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	11,517,892,091	12,213,286,788
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,387,010,685	891,916,158
	2.2 Additional investment made after acquisition	149,415,148	113,586,963
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	916,332	1,043,691
5.	Unrealized valuation increase (decrease)	(1,800,000)	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,004,737,864	1,701,941,509
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	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)	12,048,696,392	11,517,892,091
12.	Total valuation allowance	(2,206,304)	(1,606,304)
13.	Subtotal (Line 11 plus Line 12)	12,046,490,088	11,516,285,787
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	12,046,490,088	11,516,285,787

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,269,785,844	1,428,802,450
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	39,054,696	308,990,903
	2.2 Additional investment made after acquisition	515,515,131	668,346,074
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	13,479	76
5.	Unrealized valuation increase (decrease)	(17,507,799)	286,125,156
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	168,954,792	404,184,795
8.	Deduct amortization of premium and depreciation	79,403	136,426
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	11,368,975	18,157,594
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,626,458,181	2,269,785,844
12.	Deduct total nonadmitted amounts	10,372,186	9,651,953
13.	Statement value at end of current period (Line 11 minus Line 12)	2,616,085,995	2,260,133,891

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,692,183,034	53,008,879,248
2.	Cost of bonds and stocks acquired	8,159,402,566	21,603,861,060
3.	Accrual of discount	186,277,686	318,960,656
4.	Unrealized valuation increase (decrease)	(82,126,363)	(4,769,211)
5.	Total gain (loss) on disposals	(442,810,544)	644,399,739
6.	Deduct consideration for bonds and stocks disposed of	8,237,605,286	28,936,218,887
7.	Deduct amortization of premium	(4,369,464)	6,994,072
8.	Total foreign exchange change in book/adjusted carrying value	(88,765,959)	(799,491)
9.	Deduct current year's other than temporary impairment recognized	250,749,665	12,943,723
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,000,357	77,807,715
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	45,955,175,290	46,692,183,034
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	45,955,175,290	46,692,183,034

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	26,755,339,635	507,433,585	870,194,565	144,177,991	26,289,667,075	26,755,339,635	26,536,756,646	27,451,151,395
2.	NAIC 2 (a)	16,565,673,080	206,167,651	175,062,576	(379,012,200)	16,526,103,637	16,565,673,080	16,217,765,955	16,123,955,271
3.	NAIC 3 (a)	1,318,231,497	125,543,853	83,195,572	(17,270,068)	1,391,668,092	1,318,231,497	1,343,309,710	1,346,707,210
4.	NAIC 4 (a)	1,070,254,007	39,765,421	43,153,845	5,853,335	1,029,423,085	1,070,254,007	1,072,718,918	952,211,569
5.	NAIC 5 (a)	53,211,876	361,240	17,688,536	7,945,585	46,565,425	53,211,876	43,830,165	126,568,726
6.	NAIC 6 (a)	5,215,538	0	0	(4,974,091)	4,996,716	5,215,538	241,447	4,968,825
7.	Total Bonds	45,767,925,633	879,271,750	1,189,295,094	(243,279,448)	45,288,424,030	45,767,925,633	45,214,622,841	46,005,562,996
	PREFERRED STOCK								
8.	NAIC 1	24,291,728	0	0	(1,880,280)	26,005,683	24,291,728	22,411,448	29,559,450
9.	NAIC 2	364,710,065	0	0	(19,865,598)	330,389,351	364,710,065	344,844,467	334,636,424
10.	NAIC 3	6,190,281	0	0	(669,543)	7,030,199	6,190,281	5,520,738	7,532,356
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	395,192,074	0	0	(22,415,421)	363,425,233	395,192,074	372,776,653	371,728,230
15.	Total Bonds and Preferred Stock	46,163,117,707	879,271,750	1,189,295,094	(265,694,869)	45,651,849,263	46,163,117,707	45,587,399,494	46,377,291,226

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

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	336,063	522,524
2.	Cost of short-term investments acquired	0	338,769
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(773)	0
6.	Deduct consideration received on disposals	335,000	522,524
7.	Deduct amortization of premium	290	2,706
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)	0	336,063
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	336,063

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)	8,069,503
2.	Cost Paid/(Consideration Received) on additions	3,560,984
3.	Unrealized Valuation increase/(decrease)	93,881,827
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(469,196,099)
6.	Considerations received/(paid) on terminations	(297,734,904)
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(65,948,881)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(65,948,881)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				94,482,369
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(21,599,379)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	195,442,948			
	3.14 Section 1, Column 18, prior year	28,597,096	166,845,852	166,845,852	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	195,442,948			
	3.24 Section 1, Column 19, prior year plus	28,597,096			
	3.25 SSAP No. 108 adjustments	0	166,845,852	166,845,852	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(1,077,431,892)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(1,077,431,892)			
	4.23 SSAP No. 108 adjustments	0	(1,077,431,892)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				72,882,990
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				72,882,990

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
341027	PORTFOLIO HEDGE	1.A	10,000,000	12,676,045	8,430,654	04/05/2012	02/15/2042	341027 ASSET TIP SWAP-CPI	0	(2,077,304)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	12,676,045	10,507,958
432346	PORTFOLIO HEDGE	1.A	25,000,000	27,303,599	18,559,665	07/10/2013	02/15/2043	432346 ASSET TIP SWAP-CPI	0	(6,116,160)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	27,303,599	24,675,825
528823	PORTFOLIO HEDGE	1.A	55,000,000	5,946,420	(5,861,002)	10/01/2014	02/15/2043	528823 ASSET TIP SWAP-CPI	0	(10,796,167)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	5,946,420	4,935,165
530441	PORTFOLIO HEDGE	1.A	80,000,000	35,649,368	13,591,475	10/07/2014	02/15/2043	530441 ASSET TIP SWAP-CPI	0	(16,019,516)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	35,649,368	29,610,991
540807	PORTFOLIO HEDGE	1.A	25,000,000	29,640,903	19,110,296	12/02/2014	02/15/2043	540807 ASSET TIP SWAP-CPI	0	(5,565,529)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	29,640,903	24,675,825
540808	PORTFOLIO HEDGE	1.A	25,000,000	29,682,527	19,091,151	12/02/2014	02/15/2043	540808 ASSET TIP SWAP-CPI	0	(5,584,674)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	29,682,527	24,675,825
540809	PORTFOLIO HEDGE	1.A	50,000,000	59,357,488	38,346,457	12/02/2014	02/15/2043	540809 ASSET TIP SWAP-CPI	0	(11,005,194)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	59,357,488	49,351,651
558181	PORTFOLIO HEDGE	1.A	75,000,000	26,010,732	3,356,271	02/23/2015	02/15/2042	558181 ASSET TIP SWAP-CPI	0	(17,659,645)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	26,010,732	21,015,916
559222	PORTFOLIO HEDGE	1.A	50,000,000	13,131,617	(943,408)	02/26/2015	02/15/2042	559222 ASSET TIP SWAP-CPI	0	(11,451,366)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	13,131,617	10,507,958
561123	PORTFOLIO HEDGE	1.A	30,000,000	39,280,384	24,198,531	03/06/2015	02/15/2042	561123 ASSET TIP SWAP-CPI	0	(7,325,343)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	39,280,384	31,523,874
566680	PORTFOLIO HEDGE	1.A	50,000,000	13,905,979	(1,589,746)	03/30/2015	02/15/2042	566680 ASSET TIP SWAP-CPI	0	(12,097,704)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	13,905,979	10,507,958
607588	PORTFOLIO HEDGE	1.A	50,000,000	13,376,359	(3,865,514)	09/18/2015	02/15/2042	607588 ASSET TIP SWAP-CPI	0	(14,373,472)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	13,376,359	10,507,958
608144	PORTFOLIO HEDGE	1.A	42,000,000	16,644,297	125,374	09/21/2015	02/15/2042	608144 ASSET TIP SWAP-CPI	0	(12,484,175)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	16,644,297	12,609,550
608326	PORTFOLIO HEDGE	1.A	25,000,000	24,768,313	13,142,665	09/22/2015	02/15/2041	608326 ASSET TIP SWAP-CPI	0	(7,715,556)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	24,768,313	20,858,221
609270	PORTFOLIO HEDGE	1.A	50,000,000	41,923,604	19,059,340	09/25/2015	02/15/2041	609270 ASSET TIP SWAP-CPI	0	(15,704,362)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	41,923,604	34,763,702
609776	PORTFOLIO HEDGE	1.A	50,000,000	41,859,185	18,548,135	09/28/2015	02/15/2041	609776 ASSET TIP SWAP-CPI	0	(16,215,567)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	41,859,185	34,763,702
610645	PORTFOLIO HEDGE	1.A	50,000,000	79,992,345	52,909,969	09/30/2015	02/15/2041	610645 ASSET TIP SWAP-CPI	0	(16,617,435)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	79,992,345	69,527,404
612607	PORTFOLIO HEDGE	1.A	25,000,000	41,123,392	27,540,270	10/08/2015	02/15/2041	612607 ASSET TIP SWAP-CPI	0	(7,223,432)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	41,123,392	34,763,702
615125	PORTFOLIO HEDGE	1.A	20,000,000	32,282,055	21,622,493	10/14/2015	02/15/2041	615125 ASSET TIP SWAP-CPI	0	(6,188,469)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	32,282,055	27,810,962
615626	PORTFOLIO HEDGE	1.A	50,000,000	79,787,307	54,328,481	10/15/2015	02/15/2041	615626 ASSET TIP SWAP-CPI	0	(15,198,923)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	79,787,307	69,527,404
616276	PORTFOLIO HEDGE	1.A	50,000,000	79,992,345	54,186,415	10/20/2015	02/15/2041	616276 ASSET TIP SWAP-CPI	0	(15,340,989)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	79,992,345	69,527,404
617604	PORTFOLIO HEDGE	1.A	20,000,000	33,001,067	21,969,716	10/26/2015	02/15/2041	617604 ASSET TIP SWAP-CPI	0	(5,841,246)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	33,001,067	27,810,962
617688	PORTFOLIO HEDGE	1.A	10,000,000	16,710,608	10,928,807	10/27/2015	02/15/2041	617688 ASSET TIP SWAP-CPI	0	(2,976,674)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	16,710,608	13,905,481
618589	PORTFOLIO HEDGE	1.A	35,000,000	57,147,914	38,477,992	10/29/2015	02/15/2041	618589 ASSET TIP SWAP-CPI	0	(10,191,191)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	57,147,914	48,669,183
568087	PORTFOLIO HEDGE	1.C F	2,549,820	5,474,376	4,664,177	04/07/2015	07/25/2040	568087 ASSET TIP SWAP-CPTFEMU	0	663,239	EG2406-86-6	FRANCE I/L	1.C FE	5,474,376	4,000,937
9999999999 - Totals				856,668,230	469,928,666	XXX	XXX	XXX	0	(251,106,854)	XXX	XXX	XXX	856,668,230	721,035,520

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	86	17,053,859	86	17,053,859	86	17,053,859	0	0	86	17,053,859
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	61	17,053,859	0	0	61	17,053,859
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	86	17,053,859	86	17,053,859	25	0	0	0	25	0

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	(65,948,889)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	72,882,989	
3.	Total (Line 1 plus Line 2)		6,934,101
4.	Part D, Section 1, Column 6	154,248,238	
5.	Part D, Section 1, Column 7	(147,314,137)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	23,162,038	
8.	Part B, Section 1, Column 13	11,209,722	
9.	Total (Line 7 plus Line 8)		34,371,761
10.	Part D, Section 1, Column 9	193,552,614	
11.	Part D, Section 1, Column 10	(159,180,854)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

			Potential Exposure Check
13.	Part A, Section 1, Column 21	203,794,575	
14.	Part B, Section 1, Column 20	198,329,569	
15.	Part D, Section 1, Column 12	402,124,146	
16.	Total (Line 13 plus Line 14 minus Line 15)		(2)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	902,800,000	1,152,927,829
2.	Cost of cash equivalents acquired	63,668,094,381	142,043,400,000
3.	Accrual of discount	76,399	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	64,340,298,760	142,293,527,829
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)	230,672,020	902,800,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	230,672,020	902,800,000

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
60722238	SISKIYOU	CA		08/16/2022	5.750	240,000	0	430,000
60722231	DECATUR	GA		08/26/2022	5.550	7,550,000	0	13,275,000
60722252	TWIN FALLS	ID		09/26/2022	5.100	425,000	0	820,000
60722236	CLINTON	IN		07/29/2022	5.450	300,000	0	965,947
60722241	LINN	MO		09/16/2022	5.400	300,000	0	1,090,970
60712287	BLAINE	MT		07/20/2022	4.500	0	2,436	1,885,000
60722235	CUSTER	MT		09/19/2022	5.100	12,285,000	0	25,050,000
60722221	POWDER RIVER	MT		07/13/2022	4.550	2,975,000	0	9,500,000
60722242	CATRON	NM		08/17/2022	5.450	450,000	0	1,065,560
60722214	UMATILLA	OR		08/08/2022	4.300	715,000	0	1,753,326
60722255	BUTTE	SD		09/30/2022	5.050	2,835,000	0	4,705,707
60722239	FRANKLIN	WA		09/09/2022	5.800	2,000,000	0	4,848,615
60722204	PORTAGE	WI		07/01/2022	4.500	5,500,000	0	10,500,000
0199999. Mortgages in good standing - Farm Mortgages						35,575,000	2,436	75,890,126
160001117	LOS ANGELES	CA		12/10/2019	4.100	0	6,783,072	152,058,000
160001180	DENVER	CO		09/29/2022	5.196	184,075,000	0	266,900,000
260000012	DENVER	CO		09/03/2021	5.457	0	24,098	58,098,000
160001144	WASHINGTON	DC		06/28/2021	3.870	0	8,519,401	21,472,000
260000024	WATERTOWN	MA		08/04/2022	5.647	148,500,000	0	249,500,000
160001123	SILVER SPRING	MD		04/14/2020	4.250	0	7,416,694	119,932,000
160001121	PORTLAND	OR		02/07/2020	4.080	0	21,447,222	92,841,000
260000010	MCLEAN	VA		08/10/2021	5.757	0	459,998	201,609,000
160001176	SUNNYVALE	CA		08/11/2022	4.380	76,227,250	0	147,170,000
160001178	NEW YORK	NY		08/09/2022	4.490	136,250,000	0	362,900,000
160001179	NEW YORK	NY		08/09/2022	4.490	93,750,000	0	147,871,000
0599999. Mortgages in good standing - Commercial mortgages-all other						638,802,250	44,650,485	1,820,351,000
0899999. Total Mortgages in good standing						674,377,250	44,652,921	1,896,241,126
1699999. Total - Restructured Mortgages						0	0	0
60713292	WASHINGTON	KS		07/20/2022	4.750	0	362	4,656,000
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages						0	362	4,656,000
2499999. Total - Mortgages with overdue interest over 90 days						0	362	4,656,000
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						674,377,250	44,653,283	1,900,897,126

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60712163	MENDOCINO	CA		06/01/2012	09/19/2022	1,538,525	0	0	0	0	0	0	1,469,764	1,469,764	0	0	0
60714244	SUTTER	CA		11/12/2014	08/04/2022	16,204,843	0	0	0	0	0	0	13,974,336	13,974,336	0	0	0
60714149	MANATEE	FL		04/15/2014	09/07/2022	1,250,000	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
60716339	MANATEE	FL		12/15/2016	09/07/2022	117,500	0	0	0	0	0	0	92,500	92,500	0	0	0
60713130	BAKER	GA		03/07/2013	08/18/2022	630,503	0	0	0	0	0	0	621,877	621,877	0	0	0
60716124	DECATUR	GA		04/08/2016	08/26/2022	5,264,121	0	0	0	0	0	0	5,201,458	5,201,458	0	0	0
160000952	CHICAGO	IL		08/01/2012	07/27/2022	22,592,303	0	0	0	0	0	0	22,188,046	22,246,401	0	0	0
60715170	BOONE	IN		04/17/2015	08/09/2022	438,419	0	0	0	0	0	0	432,429	432,429	0	0	0
60715133	POSEY	IN		02/19/2015	07/21/2022	3,757,676	0	0	0	0	0	0	3,714,881	3,714,881	0	0	0
11016500	INGHAM	MI		11/26/2008	09/30/2022	404,050	0	0	0	0	0	0	377,103	377,103	0	0	0
60712135	BLUE EARTH	MN		03/15/2012	09/19/2022	740,000	0	0	0	0	0	0	610,000	610,000	0	0	0
60717162	CHIPPEWA	MN		04/07/2017	09/07/2022	145,056	0	0	0	0	0	0	139,427	139,427	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/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60713261	CASCADE	MT		10/03/2013	08/23/2022	805,305	0	0	0	0	0	0	790,397	790,397	0	0	0
60714282	CUSTER	MT		12/19/2014	09/19/2022	5,775,890	0	0	0	0	0	0	5,629,665	5,629,665	0	0	0
60716169	CUSTER	MT		04/28/2016	09/19/2022	1,300,247	0	0	0	0	0	0	1,267,329	1,267,329	0	0	0
60718202	CUSTER	MT		05/31/2018	09/19/2022	2,407,107	0	0	0	0	0	0	2,346,322	2,346,322	0	0	0
10266000	POWDER RIVER	MT		06/03/2011	07/13/2022	1,720,000	0	0	0	0	0	0	1,690,000	1,690,000	0	0	0
60718139	POWDER RIVER	MT		03/08/2018	07/13/2022	1,218,750	0	0	0	0	0	0	1,203,125	1,203,125	0	0	0
60712220	DONA ANA	NM		08/23/2012	09/01/2022	348,400	0	0	0	0	0	0	337,200	337,200	0	0	0
60712151	LUNA	NM		08/02/2012	09/01/2022	1,135,000	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
160000925	NEW YORK	NY		10/20/2011	07/26/2022	45,000,000	0	0	0	0	0	0	45,000,000	45,000,000	0	0	0
60714199	BAKER	OR		08/26/2014	07/20/2022	1,271,062	0	0	0	0	0	0	1,271,062	1,271,062	0	0	0
19700400	HIDALGO	TX		02/15/1994	09/21/2022	14,250	0	0	0	0	0	0	11,820	11,820	0	0	0
60712234	LAFAYETTE	WI		10/10/2012	09/16/2022	1,628,944	0	0	0	0	0	0	1,540,272	1,540,272	0	0	0
60715249	WAUSHARA	WI		07/21/2015	07/01/2022	2,897,214	0	0	0	0	0	0	2,846,249	2,846,249	0	0	0
0199999. Mortgages closed by repayment						118,605,165	0	0	0	0	0	0	115,055,263	115,113,618	0	0	0
160001092	AUBURN	AL		08/01/2018		0	0	0	0	0	0	0	0	99,875	0	0	0
60717181	DALLAS	AL		06/06/2017		0	0	0	0	0	0	0	0	26,923	0	0	0
60718314	MONROE	AL		10/25/2018		0	0	0	0	0	0	0	0	11,637	0	0	0
60715301	WILCOX	AL		11/25/2015		0	0	0	0	0	0	0	0	7,432	0	0	0
60713193	CRAIGHEAD	AR		06/13/2013		0	0	0	0	0	0	0	0	276	0	0	0
60716158	CRITTENDEN	AR		03/28/2016		0	0	0	0	0	0	0	0	20,592	0	0	0
60717171	JACKSON	AR		04/06/2017		0	0	0	0	0	0	0	0	5,450	0	0	0
60720154	JACKSON	AR		04/30/2020		0	0	0	0	0	0	0	0	227,345	0	0	0
60717208	MISSISSIPPI	AR		05/17/2017		0	0	0	0	0	0	0	0	13,000	0	0	0
60718167	MISSISSIPPI	AR		04/11/2018		0	0	0	0	0	0	0	0	3,865	0	0	0
60718168	MISSISSIPPI	AR		04/11/2018		0	0	0	0	0	0	0	0	2,821	0	0	0
60719343	MISSISSIPPI	AR		12/11/2019		0	0	0	0	0	0	0	0	5,406	0	0	0
60721122	MISSISSIPPI	AR		02/03/2021		0	0	0	0	0	0	0	0	33,422	0	0	0
11632200	GRAHAM	AZ		11/03/2008		0	0	0	0	0	0	0	0	21,899	0	0	0
160001010	BEVERLY HILLS	CA		11/04/2016		0	0	0	0	0	0	0	0	163,181	0	0	0
160001026	CARMEL	CA		01/07/2016		0	0	0	0	0	0	0	0	130,923	0	0	0
160001089	CARSON	CA		06/29/2018		0	0	0	0	0	0	0	0	246,124	0	0	0
60719167	COLUSA	CA		04/24/2019		0	0	0	0	0	0	0	0	58,047	0	0	0
60721278	CONTRA COSTA	CA		09/20/2021		0	0	0	0	0	0	0	0	38,022	0	0	0
60712212	FRESNO	CA		09/21/2012		0	0	0	0	0	0	0	0	159,568	0	0	0
60712213	FRESNO	CA		09/21/2012		0	0	0	0	0	0	0	0	69,526	0	0	0
60712214	FRESNO	CA		09/21/2012		0	0	0	0	0	0	0	0	50,015	0	0	0
60712215	FRESNO	CA		09/21/2012		0	0	0	0	0	0	0	0	18,266	0	0	0
60716182	FRESNO	CA		04/18/2016		0	0	0	0	0	0	0	0	387,921	0	0	0
60713246	GLENN	CA		08/08/2013		0	0	0	0	0	0	0	0	13,000	0	0	0
60715237	KERN	CA		07/23/2015		0	0	0	0	0	0	0	0	31,937	0	0	0
60718384	KERN	CA		12/07/2018		0	0	0	0	0	0	0	0	39,734	0	0	0
11630200	KINGS	CA		07/28/2008		0	0	0	0	0	0	0	0	130,407	0	0	0
60713290	KINGS	CA		01/29/2014		0	0	0	0	0	0	0	0	15,083	0	0	0
160001045	LA JOLLA	CA		10/11/2016		0	0	0	0	0	0	0	0	206,177	0	0	0
160001002	LAGUNA BEACH	CA		09/01/2015		0	0	0	0	0	0	0	0	135,144	0	0	0
60713233	LAKE	CA		12/20/2013		0	0	0	0	0	0	0	0	124,342	0	0	0
60718229	LAKE	CA		04/27/2018		0	0	0	0	0	0	0	0	18,875	0	0	0
60718230	LAKE	CA		05/25/2018		0	0	0	0	0	0	0	0	47,636	0	0	0
60721151	LAKE	CA		04/09/2021		0	0	0	0	0	0	0	0	139,339	0	0	0
160000980	LOS ANGELES	CA		09/11/2013		0	0	0	0	0	0	0	0	307,800	0	0	0
160001025	LOS ANGELES	CA		03/08/2016		0	0	0	0	0	0	0	0	496,201	0	0	0
60719241	MADERA	CA		07/19/2019		0	0	0	0	0	0	0	0	17,514	0	0	0
60712163	MENDOCINO	CA		06/01/2012		0	0	0	0	0	0	0	0	34,810	0	0	0
60720121	MERCED	CA		03/19/2020		0	0	0	0	0	0	0	0	116,664	0	0	0
60712209	MODOC	CA		09/20/2012		0	0	0	0	0	0	0	0	70,735	0	0	0
60713252	MODOC	CA		09/26/2013		0	0	0	0	0	0	0	0	130,170	0	0	0
10166500	MONTEREY	CA		03/31/2011		0	0	0	0	0	0	0	0	38,216	0	0	0
60717197	MONTEREY	CA		08/02/2017		0	0	0	0	0	0	0	0	81,913	0	0	0
60713186	NAPA	CA		07/17/2013		0	0	0	0	0	0	0	0	28,323	0	0	0
60713187	NAPA	CA		07/17/2013		0	0	0	0	0	0	0	0	11,568	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/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60715296	NAPA	CA		10/13/2015		0	0	0	0	0	0	0	0	29,279	0	0	0
60716118	NAPA	CA		06/14/2016		0	0	0	0	0	0	0	0	10,661	0	0	0
60717157	NAPA	CA		04/05/2017		0	0	0	0	0	0	0	0	4,353	0	0	0
60717289	NAPA	CA		10/27/2017		0	0	0	0	0	0	0	0	45,294	0	0	0
60719261	NAPA	CA		08/29/2019		0	0	0	0	0	0	0	0	9,318	0	0	0
60721108	NAPA	CA		01/27/2021		0	0	0	0	0	0	0	0	35,407	0	0	0
160001023	ROSEVILLE	CA		12/03/2015		0	0	0	0	0	0	0	0	132,422	0	0	0
60711206	SACRAMENTO	CA		03/05/2012		0	0	0	0	0	0	0	0	80,000	0	0	0
60713291	SACRAMENTO	CA		01/23/2014		0	0	0	0	0	0	0	0	19,178	0	0	0
60714309	SACRAMENTO	CA		12/18/2014		0	0	0	0	0	0	0	0	42,725	0	0	0
60721276	SACRAMENTO	CA		08/10/2021		0	0	0	0	0	0	0	0	1,031,494	0	0	0
60715144	SAN BENITO	CA		04/10/2015		0	0	0	0	0	0	0	0	91,768	0	0	0
60716108	SAN BENITO	CA		02/01/2016		0	0	0	0	0	0	0	0	194,795	0	0	0
160001060	SAN DIEGO	CA		02/08/2017		0	0	0	0	0	0	0	0	582,708	0	0	0
160001107	SAN DIEGO	CA		04/24/2019		0	0	0	0	0	0	0	0	106,940	0	0	0
160001007	SAN FRANCISCO	CA		10/23/2015		0	0	0	0	0	0	0	0	338,626	0	0	0
11631000	SAN JOAQUIN	CA		10/20/2008		0	0	0	0	0	0	0	0	56,561	0	0	0
60712177	SAN JOAQUIN	CA		06/05/2012		0	0	0	0	0	0	0	0	27,064	0	0	0
60716165	SAN JOAQUIN	CA		04/25/2016		0	0	0	0	0	0	0	0	66,182	0	0	0
60718137	SAN JOAQUIN	CA		02/22/2018		0	0	0	0	0	0	0	0	19,279	0	0	0
60713257	SAN LUIS OBISPO	CA		02/25/2014		0	0	0	0	0	0	0	0	70,440	0	0	0
60718307	SAN LUIS OBISPO	CA		07/27/2018		0	0	0	0	0	0	0	0	9,531	0	0	0
60720193	SAN LUIS OBISPO	CA		05/08/2020		0	0	0	0	0	0	0	0	69,824	0	0	0
160001109	SAN MATEO	CA		05/30/2019		0	0	0	0	0	0	0	0	228,132	0	0	0
60717172	SANTA BARBARA	CA		05/15/2017		0	0	0	0	0	0	0	0	95,670	0	0	0
60718204	SANTA BARBARA	CA		04/27/2018		0	0	0	0	0	0	0	0	8,954	0	0	0
60718237	SANTA BARBARA	CA		06/19/2018		0	0	0	0	0	0	0	0	13,566	0	0	0
60720177	SANTA BARBARA	CA		04/30/2020		0	0	0	0	0	0	0	0	19,052	0	0	0
60719112	SOLANO	CA		01/04/2019		0	0	0	0	0	0	0	0	5,571	0	0	0
60713310	SONOMA	CA		02/05/2014		0	0	0	0	0	0	0	0	60,616	0	0	0
60714225	SONOMA	CA		08/27/2014		0	0	0	0	0	0	0	0	200	0	0	0
60716195	SONOMA	CA		06/23/2016		0	0	0	0	0	0	0	0	39,284	0	0	0
60716317	SONOMA	CA		10/24/2016		0	0	0	0	0	0	0	0	223,756	0	0	0
60718169	SONOMA	CA		04/05/2018		0	0	0	0	0	0	0	0	57,272	0	0	0
60720205	SONOMA	CA		06/01/2020		0	0	0	0	0	0	0	0	80,333	0	0	0
60720269	SONOMA	CA		06/08/2020		0	0	0	0	0	0	0	0	115,804	0	0	0
60720281	SONOMA	CA		07/16/2020		0	0	0	0	0	0	0	0	309,528	0	0	0
60714244	SUTTER	CA		11/12/2014		0	0	0	0	0	0	0	0	2,008,034	0	0	0
60716297	TULARE	CA		11/01/2016		0	0	0	0	0	0	0	0	4,607	0	0	0
60719131	TULARE	CA		06/21/2019		0	0	0	0	0	0	0	0	231,262	0	0	0
60721134	VENTURA	CA		02/26/2021		0	0	0	0	0	0	0	0	12,498	0	0	0
60720290	YUBA	CA		07/31/2020		0	0	0	0	0	0	0	0	18,937	0	0	0
160000956	ENGLEWOOD	CO		02/20/2013		0	0	0	0	0	0	0	0	212,832	0	0	0
60714198	KIT CARSON	CO		08/11/2014		0	0	0	0	0	0	0	0	42,756	0	0	0
60717132	PHILLIPS	CO		02/08/2017		0	0	0	0	0	0	0	0	45,894	0	0	0
60713240	WASHINGTON	CO		07/25/2013		0	0	0	0	0	0	0	0	13,232	0	0	0
160000979	WASHINGTON	DC		09/11/2013		0	0	0	0	0	0	0	0	244,725	0	0	0
160001005	WASHINGTON	DC		06/04/2015		0	0	0	0	0	0	0	0	185,131	0	0	0
60714214	MANATEE	FL		08/12/2014		0	0	0	0	0	0	0	0	25,000	0	0	0
60715100	PALM BEACH	FL		12/30/2014		0	0	0	0	0	0	0	0	30,000	0	0	0
60719126	PALM BEACH	FL		02/15/2019		0	0	0	0	0	0	0	0	8,029	0	0	0
60713248	BERRIEN	GA		09/19/2013		0	0	0	0	0	0	0	0	19,862	0	0	0
60721214	LAURENS	GA		05/24/2021		0	0	0	0	0	0	0	0	11,880	0	0	0
60717176	TERRELL	GA		05/31/2017		0	0	0	0	0	0	0	0	7,805	0	0	0
60719204	ADAIR	IA		06/19/2019		0	0	0	0	0	0	0	0	60,355	0	0	0
60711170	BENTON	IA		01/13/2012		0	0	0	0	0	0	0	0	13,300	0	0	0
60715259	BLACK HAWK	IA		10/02/2015		0	0	0	0	0	0	0	0	13,182	0	0	0
60721101	CARROLL	IA		04/01/2021		0	0	360	0	0	360	0	0	0	0	0	0
60721303	DALLAS	IA		11/12/2021		0	0	0	0	0	0	0	0	3,631	0	0	0
60720203	DELAWARE	IA		07/09/2020		0	0	0	0	0	0	0	0	16,411	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60716174	HANCOCK	IA		05/25/2016		0	0	0	0	0	0	0	0	9,118	0	0	0
60716292	HANCOCK	IA		01/09/2017		0	0	0	0	0	0	0	0	37,146	0	0	0
60718280	HANCOCK	IA		07/26/2018		0	0	0	0	0	0	0	0	6,817	0	0	0
60713174	JACKSON	IA		06/04/2013		0	0	0	0	0	0	0	0	25,790	0	0	0
60719120	JEFFERSON	IA		07/02/2019		0	0	0	0	0	0	0	0	27,911	0	0	0
60719121	JEFFERSON	IA		07/02/2019		0	0	0	0	0	0	0	0	27,315	0	0	0
60721161	JEFFERSON	IA		03/03/2021		0	0	0	0	0	0	0	0	4,512	0	0	0
60716181	JONES	IA		07/08/2016		0	0	0	0	0	0	0	0	32,380	0	0	0
10006400	KOSSUTH	IA		12/11/2009		0	0	0	0	0	0	0	0	11,600	0	0	0
60715308	KOSSUTH	IA		11/25/2015		0	0	0	0	0	0	0	0	5,462	0	0	0
60716210	KOSSUTH	IA		07/25/2016		0	0	0	0	0	0	0	0	66,696	0	0	0
60718191	KOSSUTH	IA		05/16/2018		0	0	0	0	0	0	0	0	12,206	0	0	0
60718192	KOSSUTH	IA		05/16/2018		0	0	0	0	0	0	0	0	20,519	0	0	0
60719264	KOSSUTH	IA		10/11/2019		0	0	0	0	0	0	0	0	18,208	0	0	0
60719303	KOSSUTH	IA		12/05/2019		0	0	0	0	0	0	0	0	4,510	0	0	0
60720287	OSCEOLA	IA		08/24/2020		0	0	0	0	0	0	0	0	7,061	0	0	0
60718328	BEAR LAKE	ID		11/01/2018		0	0	0	0	0	0	0	0	34,687	0	0	0
60715241	BINGHAM	ID		07/14/2015		0	0	0	0	0	0	0	0	8,996	0	0	0
60716315	BINGHAM	ID		11/23/2016		0	0	0	0	0	0	0	0	10,590	0	0	0
60718219	BINGHAM	ID		04/24/2018		0	0	0	0	0	0	0	0	13,363	0	0	0
60719206	CANYON	ID		09/05/2019		0	0	1,279	0	0	1,279	0	0	0	0	0	0
60719286	CANYON	ID		12/20/2019		0	0	0	0	0	0	0	0	11,366	0	0	0
60715139	CASSIA	ID		04/14/2015		0	0	0	0	0	0	0	0	27,121	0	0	0
60716200	CASSIA	ID		06/09/2016		0	0	0	0	0	0	0	0	13,498	0	0	0
60719344	GOODING	ID		02/21/2020		0	0	0	0	0	0	0	0	12,810	0	0	0
60720215	GOODING	ID		06/08/2020		0	0	0	0	0	0	0	0	2,402	0	0	0
60720194	JEROME	ID		06/16/2020		0	0	0	0	0	0	0	0	26,204	0	0	0
60721230	JEROME	ID		04/19/2021		0	0	0	0	0	0	0	0	3,461	0	0	0
60714292	MADISON	ID		12/29/2014		0	0	0	0	0	0	0	0	299,704	0	0	0
60716146	OWYHEE	ID		04/07/2016		0	0	0	0	0	0	0	0	52,043	0	0	0
60714131	POWER	ID		07/24/2014		0	0	0	0	0	0	0	0	77,375	0	0	0
60715338	POWER	ID		12/11/2015		0	0	0	0	0	0	0	0	20,024	0	0	0
60718262	POWER	ID		06/28/2018		0	0	0	0	0	0	0	0	28,324	0	0	0
60719239	BOONE	IL		09/03/2019		0	0	536	0	0	536	0	0	0	0	0	0
60713278	CHAMPAIGN	IL		10/18/2013		0	0	0	0	0	0	0	0	14,768	0	0	0
160000916	CHICAGO	IL		05/25/2011		0	0	0	0	0	0	0	0	386,173	0	0	0
160000973	CHICAGO	IL		07/11/2013		0	0	0	0	0	0	0	0	57,455	0	0	0
160000985	CHICAGO	IL		12/13/2013		0	0	0	0	0	0	0	0	428,581	0	0	0
60721105	IROQUOIS	IL		02/04/2021		0	0	0	0	0	0	0	0	31,034	0	0	0
60722136	KANE	IL		02/15/2022		0	0	0	0	0	0	0	0	49,857	0	0	0
60712266	LOGAN	IL		11/13/2012		0	0	0	0	0	0	0	0	5,952	0	0	0
60714191	LOGAN	IL		07/22/2014		0	0	0	0	0	0	0	0	28,938	0	0	0
60718413	MENARD	IL		12/20/2018		0	0	0	0	0	0	0	0	76,718	0	0	0
60714305	MERCER	IL		12/19/2014		0	0	0	0	0	0	0	0	6,644	0	0	0
60719158	MERCER	IL		02/22/2019		0	0	0	0	0	0	0	0	15,822	0	0	0
60719159	MERCER	IL		02/22/2019		0	0	0	0	0	0	0	0	3,275	0	0	0
60721118	MERCER	IL		01/19/2021		0	0	0	0	0	0	0	0	7,942	0	0	0
60722165	MERCER	IL		04/26/2022		0	0	0	0	0	0	0	0	36,494	0	0	0
160001044	OAKBROOK TERRACE	IL		07/28/2016		0	0	0	0	0	0	0	0	9,953,428	0	0	0
60720309	OGLE	IL		09/16/2020		0	0	0	0	0	0	0	0	11,779	0	0	0
60715116	VERMILION	IL		01/30/2015		0	0	0	0	0	0	0	0	13,593	0	0	0
60717199	VERMILION	IL		06/07/2017		0	0	0	0	0	0	0	0	33,967	0	0	0
60720199	WINNEBAGO	IL		05/11/2020		0	0	0	0	0	0	0	0	44,831	0	0	0
60714213	BOONE	IN		07/28/2014		0	0	0	0	0	0	0	0	8,778	0	0	0
60715214	BOONE	IN		06/09/2015		0	0	0	0	0	0	0	0	7,054	0	0	0
60715215	BOONE	IN		06/09/2015		0	0	0	0	0	0	0	0	2,243	0	0	0
60716328	BOONE	IN		11/29/2016		0	0	0	0	0	0	0	0	5,396	0	0	0
60716341	CLINTON	IN		01/26/2017		0	0	0	0	0	0	0	0	30,417	0	0	0
60715280	DAVIESS	IN		11/24/2015		0	0	0	0	0	0	0	0	31,921	0	0	0
60715300	DELAWARE	IN		09/11/2015		0	0	0	0	0	0	0	0	17,656	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60714166	GIBSON	IN		05/22/2014		0	0	0	0	0	0	0	0	17,844	0	0	0
60715244	GIBSON	IN		07/28/2015		0	0	0	0	0	0	0	0	15,472	0	0	0
60715245	GIBSON	IN		07/28/2015		0	0	0	0	0	0	0	0	7,292	0	0	0
60715320	GIBSON	IN		11/30/2015		0	0	0	0	0	0	0	0	40,800	0	0	0
60718316	KOSCIUSKO	IN		08/09/2018		0	0	0	0	0	0	0	0	55,808	0	0	0
60718367	KOSCIUSKO	IN		10/19/2018		0	0	0	0	0	0	0	0	16,716	0	0	0
60715125	MONTGOMERY	IN		02/24/2015		0	0	0	0	0	0	0	0	24,998	0	0	0
60717259	MONTGOMERY	IN		08/02/2017		0	0	0	0	0	0	0	0	5,000	0	0	0
60717324	MONTGOMERY	IN		10/10/2017		0	0	0	0	0	0	0	0	1,973	0	0	0
60720234	MONTGOMERY	IN		05/27/2020		0	0	0	0	0	0	0	0	36,640	0	0	0
60716243	PARKE	IN		08/12/2016		0	0	0	0	0	0	0	0	8,794	0	0	0
60716233	PULASKI	IN		06/07/2016		0	0	0	0	0	0	0	0	8,143	0	0	0
60714112	RUSH	IN		03/19/2014		0	0	0	0	0	0	0	0	6,409	0	0	0
60714270	SHELBY	IN		11/13/2014		0	0	0	0	0	0	0	0	5,629	0	0	0
60718317	SHELBY	IN		08/10/2018		0	0	0	0	0	0	0	0	20,401	0	0	0
60713307	WHITE	IN		02/06/2014		0	0	0	0	0	0	0	0	13,278	0	0	0
60716196	WHITE	IN		04/29/2016		0	0	0	0	0	0	0	0	10,041	0	0	0
60716211	WHITE	IN		05/19/2016		0	0	0	0	0	0	0	0	14,217	0	0	0
60721324	GRAY	KS		01/06/2022		0	0	0	0	0	0	0	0	293,106	0	0	0
60712191	MITCHELL	KS		09/20/2012		0	0	0	0	0	0	0	0	18,268	0	0	0
60716175	MITCHELL	KS		05/13/2016		0	0	0	0	0	0	0	0	36,372	0	0	0
60720286	RENO	KS		08/20/2020		0	0	0	0	0	0	0	0	10,124	0	0	0
60722107	STAFFORD	KS		12/07/2021		0	0	0	0	0	0	0	0	4,174	0	0	0
10613400	STANTON	KS		06/13/2001		0	0	0	0	0	0	0	0	4,400	0	0	0
60713292	WASHINGTON	KS		12/31/2013		0	0	0	0	0	0	0	0	13,833	0	0	0
160000969	BOSTON	MA		08/08/2013		0	0	0	0	0	0	0	0	560,446	0	0	0
160001106	BOSTON	MA		07/02/2019		0	0	0	0	0	0	0	0	50,816	0	0	0
160000961	BETHESDA	MD		02/26/2013		0	0	0	0	0	0	0	0	134,524	0	0	0
160001019	BETHESDA	MD		10/29/2015		0	0	0	0	0	0	0	0	210,643	0	0	0
160001068	BETHESDA	MD		04/21/2017		0	0	0	0	0	0	0	0	18,635	0	0	0
60718369	HURON	MI		11/09/2018		0	0	0	0	0	0	0	0	9,869	0	0	0
60720128	HURON	MI		02/26/2020		0	0	0	0	0	0	0	0	25,821	0	0	0
11016500	INGHAM	MI		11/26/2008		0	0	0	0	0	0	0	0	1,150	0	0	0
60712293	BECKER	MN		02/13/2013		0	0	0	0	0	0	0	0	27,690	0	0	0
11014000	BLUE EARTH	MN		03/14/2008		0	0	0	0	0	0	0	0	13,500	0	0	0
60712135	BLUE EARTH	MN		03/15/2012		0	0	0	0	0	0	0	0	15,000	0	0	0
60712233	BLUE EARTH	MN		10/03/2012		0	0	0	0	0	0	0	0	15,000	0	0	0
60713203	BLUE EARTH	MN		06/26/2013		0	0	0	0	0	0	0	0	94,954	0	0	0
60714296	BLUE EARTH	MN		01/08/2015		0	0	0	0	0	0	0	0	93,140	0	0	0
60714297	BLUE EARTH	MN		01/08/2015		0	0	0	0	0	0	0	0	142,690	0	0	0
60717104	BLUE EARTH	MN		01/27/2017		0	0	0	0	0	0	0	0	6,792	0	0	0
60717202	BLUE EARTH	MN		04/24/2017		0	0	0	0	0	0	0	0	36,790	0	0	0
60720137	BLUE EARTH	MN		03/17/2020		0	0	76	0	0	76	0	0	0	0	0	0
60714216	BROWN	MN		08/15/2014		0	0	0	0	0	0	0	0	8,750	0	0	0
60714217	BROWN	MN		08/15/2014		0	0	0	0	0	0	0	0	8,750	0	0	0
60718340	BROWN	MN		09/07/2018		0	0	0	0	0	0	0	0	5,921	0	0	0
60722137	CARVER	MN		03/30/2022		0	0	0	0	0	0	0	0	26,521	0	0	0
60713154	CHIPPEWA	MN		04/26/2013		0	0	0	0	0	0	0	0	3,142	0	0	0
60721156	CHIPPEWA	MN		02/24/2021		0	0	0	0	0	0	0	0	15,925	0	0	0
60716176	CLAY	MN		05/19/2016		0	0	0	0	0	0	0	0	5,166	0	0	0
10219800	COTTONWOOD	MN		03/23/2011		0	0	0	0	0	0	0	0	15,000	0	0	0
10258300	COTTONWOOD	MN		07/21/2011		0	0	0	0	0	0	0	0	2,300	0	0	0
11016800	COTTONWOOD	MN		11/07/2008		0	0	0	0	0	0	0	0	4,667	0	0	0
60714231	COTTONWOOD	MN		08/01/2014		0	0	0	0	0	0	0	0	15,266	0	0	0
60716190	COTTONWOOD	MN		02/01/2016		0	0	0	0	0	0	0	0	2,334	0	0	0
60718195	COTTONWOOD	MN		04/10/2018		0	0	0	0	0	0	0	0	19,220	0	0	0
60718212	COTTONWOOD	MN		05/25/2018		0	0	0	0	0	0	0	0	9,585	0	0	0
60718213	COTTONWOOD	MN		05/25/2018		0	0	0	0	0	0	0	0	18,986	0	0	0
60718338	COTTONWOOD	MN		09/07/2018		0	0	0	0	0	0	0	0	5,000	0	0	0
60717151	DAKOTA	MN		03/28/2017		0	0	0	0	0	0	0	0	7,500	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60717273	DODGE	MN		10/02/2017		0	0	0	0	0	0	0	0	11,521	0	0	0
60717275	DODGE	MN		09/05/2017		0	0	0	0	0	0	0	0	5,636	0	0	0
60713247	FARIBAULT	MN		09/20/2013		0	0	0	0	0	0	0	0	9,500	0	0	0
60715216	FARIBAULT	MN		06/17/2015		0	0	0	0	0	0	0	0	6,800	0	0	0
60715217	FARIBAULT	MN		06/18/2015		0	0	0	0	0	0	0	0	16,500	0	0	0
60716246	FARIBAULT	MN		08/16/2016		0	0	0	0	0	0	0	0	8,125	0	0	0
60718158	FARIBAULT	MN		04/12/2018		0	0	0	0	0	0	0	0	28,891	0	0	0
60718162	FARIBAULT	MN		03/22/2018		0	0	0	0	0	0	0	0	18,409	0	0	0
60718312	FARIBAULT	MN		08/29/2018		0	0	0	0	0	0	0	0	3,588	0	0	0
60720227	FARIBAULT	MN		06/01/2020		0	0	0	0	0	0	0	0	9,384	0	0	0
60720296	FARIBAULT	MN		08/28/2020		0	0	0	0	0	0	0	0	7,436	0	0	0
60717167	FREEBORN	MN		04/27/2017		0	0	0	0	0	0	0	0	4,476	0	0	0
60718248	FREEBORN	MN		06/26/2018		0	0	0	0	0	0	0	0	37,427	0	0	0
60720151	FREEBORN	MN		03/24/2020		0	0	0	0	0	0	0	0	16,429	0	0	0
60718348	GOODHUE	MN		10/09/2018		0	0	0	0	0	0	0	0	3,300	0	0	0
60713142	GRANT	MN		05/16/2013		0	0	0	0	0	0	0	0	10,638	0	0	0
60714124	GRANT	MN		03/12/2014		0	0	0	0	0	0	0	0	6,086	0	0	0
60715120	GRANT	MN		03/17/2015		0	0	0	0	0	0	0	0	23,651	0	0	0
60711144	JACKSON	MN		12/05/2011		0	0	0	0	0	0	0	0	9,800	0	0	0
60714277	JACKSON	MN		10/15/2014		0	0	0	0	0	0	0	0	19,500	0	0	0
60716290	JACKSON	MN		11/21/2016		0	0	0	0	0	0	0	0	2,200	0	0	0
60718270	JACKSON	MN		07/20/2018		0	0	0	0	0	0	0	0	27,761	0	0	0
60712108	KANDIYOHI	MN		03/21/2012		0	0	0	0	0	0	0	0	22,343	0	0	0
60712263	KANDIYOHI	MN		01/16/2013		0	0	0	0	0	0	0	0	29,000	0	0	0
60713272	KANDIYOHI	MN		09/25/2013		0	0	0	0	0	0	0	0	15,805	0	0	0
60718308	KANDIYOHI	MN		07/23/2018		0	0	0	0	0	0	0	0	2,197	0	0	0
60717301	LAC QUI PARLE	MN		11/09/2017		0	0	0	0	0	0	0	0	13,147	0	0	0
10164500	MARTIN	MN		01/31/2011		0	0	0	0	0	0	0	0	5,000	0	0	0
60720263	MARTIN	MN		06/30/2020		0	0	0	0	0	0	0	0	4,689	0	0	0
60721222	MARTIN	MN		05/12/2021		0	0	0	0	0	0	0	0	10,070	0	0	0
60722116	MARTIN	MN		03/08/2022		0	0	0	0	0	0	0	0	32,409	0	0	0
160000987	MINNEAPOLIS	MN		06/18/2014		0	0	0	0	0	0	0	0	242,848	0	0	0
160001065	MINNEAPOLIS	MN		04/27/2017		0	0	0	0	0	0	0	0	242,934	0	0	0
60718309	POLK	MN		08/01/2018		0	0	0	0	0	0	0	0	29,125	0	0	0
60720317	POLK	MN		10/08/2020		0	0	0	0	0	0	0	0	15,415	0	0	0
60721177	POLK	MN		06/11/2021		0	0	0	0	0	0	0	0	104,475	0	0	0
60713157	REDWOOD	MN		03/27/2013		0	0	0	0	0	0	0	0	4,000	0	0	0
60713161	REDWOOD	MN		06/05/2013		0	0	0	0	0	0	0	0	30,000	0	0	0
11014200	RENVILLE	MN		04/18/2008		0	0	0	0	0	0	0	0	5,000	0	0	0
60714145	RENVILLE	MN		04/17/2014		0	0	0	0	0	0	0	0	9,500	0	0	0
60715137	RENVILLE	MN		05/12/2015		0	0	0	0	0	0	0	0	1,922	0	0	0
60716327	RENVILLE	MN		12/13/2016		0	0	0	0	0	0	0	0	16,641	0	0	0
60720258	STEELE	MN		06/30/2020		0	0	0	0	0	0	0	0	19,000	0	0	0
60721115	STEELE	MN		01/25/2021		0	0	0	0	0	0	0	0	14,220	0	0	0
60716149	STEVENS	MN		04/14/2016		0	0	0	0	0	0	0	0	50,647	0	0	0
60713163	WASECA	MN		05/06/2013		0	0	0	0	0	0	0	0	66,500	0	0	0
60712314	WATONWAN	MN		02/11/2013		0	0	0	0	0	0	0	0	7,000	0	0	0
60716282	WATONWAN	MN		09/30/2016		0	0	0	0	0	0	0	0	25,000	0	0	0
60713279	WILKIN	MN		11/06/2013		0	0	0	0	0	0	0	0	4,060	0	0	0
60716185	WILKIN	MN		07/26/2016		0	0	0	0	0	0	0	0	8,080	0	0	0
60716187	WILKIN	MN		05/25/2016		0	0	0	0	0	0	0	0	9,360	0	0	0
60716214	WILKIN	MN		06/29/2016		0	0	0	0	0	0	0	0	82,362	0	0	0
60721226	WILKIN	MN		06/01/2021		0	0	0	0	0	0	0	0	13,047	0	0	0
60712276	YELLOW MEDICINE	MN		12/14/2012		0	0	0	0	0	0	0	0	4,500	0	0	0
60713249	YELLOW MEDICINE	MN		10/07/2013		0	0	0	0	0	0	0	0	4,250	0	0	0
60714311	YELLOW MEDICINE	MN		12/11/2014		0	0	0	0	0	0	0	0	9,623	0	0	0
60715229	YELLOW MEDICINE	MN		06/26/2015		0	0	0	0	0	0	0	0	40,500	0	0	0
60718147	YELLOW MEDICINE	MN		02/28/2018		0	0	0	0	0	0	0	0	7,160	0	0	0
60720223	AUDRAIN	MO		06/12/2020		0	0	0	0	0	0	0	0	31,171	0	0	0
60721245	AUDRAIN	MO		05/05/2021		0	0	0	0	0	0	0	0	9,749	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60720141	CALLAWAY	MO		04/13/2020		0	0	0	0	0	0	0	0	45,220	0	0	0
60719177	CARROLL	MO		03/04/2019		0	0	0	0	0	0	0	0	15,441	0	0	0
60721215	CARROLL	MO		05/26/2021		0	0	0	0	0	0	0	0	10,103	0	0	0
60717195	CHARITON	MO		05/18/2017		0	0	0	0	0	0	0	0	103,666	0	0	0
60715209	LINN	MO		05/27/2015		0	0	0	0	0	0	0	0	22,364	0	0	0
60716103	MILLER	MO		02/22/2016		0	0	781	0	0	781	0	0	120,000	0	0	0
60718109	MONROE	MO		01/05/2018		0	0	0	0	0	0	0	0	20,463	0	0	0
60714236	PUTNAM	MO		09/10/2014		0	0	0	0	0	0	0	0	16,626	0	0	0
11007200	RAY	MO		09/01/2012		0	0	0	0	0	0	0	0	19,500	0	0	0
10247700	SHELBY	MO		09/01/2012		0	0	0	0	0	0	0	0	9,844	0	0	0
60717288	HOLMES	MS		09/29/2017		0	0	0	0	0	0	0	0	39,989	0	0	0
60712298	LEFLORE	MS		02/28/2013		0	0	0	0	0	0	0	0	6	0	0	0
60715250	LEFLORE	MS		06/26/2015		0	0	0	0	0	0	0	0	2,375	0	0	0
10678000	SUNFLOWER	MS		06/08/2009		0	0	0	0	0	0	0	0	47,122	0	0	0
60712296	SUNFLOWER	MS		02/28/2013		0	0	0	0	0	0	0	0	220	0	0	0
60714121	SUNFLOWER	MS		03/07/2014		0	0	0	0	0	0	0	0	693	0	0	0
60716281	SUNFLOWER	MS		10/14/2016		0	0	0	0	0	0	0	0	4,031	0	0	0
60717105	SUNFLOWER	MS		01/04/2017		0	0	0	0	0	0	0	0	4,317	0	0	0
60720155	SUNFLOWER	MS		04/23/2020		0	0	0	0	0	0	0	0	2,095	0	0	0
60714181	CASCADE	MT		05/01/2014		0	0	0	0	0	0	0	0	5,871	0	0	0
60720115	CHOUTEAU	MT		01/29/2020		0	0	0	0	0	0	0	0	16,015	0	0	0
60720340	CHOUTEAU	MT		09/29/2020		0	0	0	0	0	0	0	0	29,522	0	0	0
60721262	CHOUTEAU	MT		07/23/2021		0	0	0	0	0	0	0	0	19,574	0	0	0
60715113	CUSTER	MT		03/31/2015		0	0	0	0	0	0	0	0	56,250	0	0	0
60719333	CUSTER	MT		01/15/2020		0	0	0	0	0	0	0	0	22,114	0	0	0
60714197	FERGUS	MT		08/04/2014		0	0	0	0	0	0	0	0	17,300	0	0	0
60720354	GALLATIN	MT		12/16/2020		0	0	0	0	0	0	0	0	20,840	0	0	0
60719174	GARFIELD	MT		03/06/2019		0	0	0	0	0	0	0	0	10,358	0	0	0
60715343	LIBERTY	MT		01/06/2016		0	0	0	0	0	0	0	0	8,122	0	0	0
60716150	MCCONE	MT		04/07/2016		0	0	0	0	0	0	0	0	19,184	0	0	0
11618500	MEAGHER	MT		09/07/2006		0	0	0	0	0	0	0	0	12,500	0	0	0
10009500	MUSSELSHELL	MT		12/22/2009		0	0	0	0	0	0	0	0	8,582	0	0	0
60713171	MUSSELSHELL	MT		06/17/2013		0	0	0	0	0	0	0	0	46,878	0	0	0
60716257	MUSSELSHELL	MT		07/25/2016		0	0	0	0	0	0	0	0	6,121	0	0	0
60721185	MUSSELSHELL	MT		04/07/2021		0	0	0	0	0	0	0	0	91,686	0	0	0
60721266	MUSSELSHELL	MT		08/23/2021		0	0	0	0	0	0	0	0	7,550	0	0	0
60719193	PETROLEUM	MT		05/02/2019		0	0	0	0	0	0	0	0	12,559	0	0	0
10100100	TETON	MT		09/14/2010		0	0	0	0	0	0	0	0	5,610	0	0	0
60719230	TOOLE	MT		06/28/2019		0	0	0	0	0	0	0	0	13,544	0	0	0
60717139	WHEATLAND	MT		02/07/2017		0	0	0	0	0	0	0	0	5,622	0	0	0
60718299	BARNES	ND		08/07/2018		0	0	0	0	0	0	0	0	4,106	0	0	0
60713165	CASS	ND		05/14/2013		0	0	0	0	0	0	0	0	11,918	0	0	0
60714261	CASS	ND		10/21/2014		0	0	0	0	0	0	0	0	14,427	0	0	0
60715107	CASS	ND		03/24/2015		0	0	0	0	0	0	0	0	19,755	0	0	0
60715114	CASS	ND		02/19/2015		0	0	0	0	0	0	0	0	7,917	0	0	0
60715115	CASS	ND		02/24/2015		0	0	0	0	0	0	0	0	15,978	0	0	0
60715235	CASS	ND		07/21/2015		0	0	0	0	0	0	0	0	14,267	0	0	0
60715261	CASS	ND		07/29/2015		0	0	0	0	0	0	0	0	5,385	0	0	0
60716131	CASS	ND		02/16/2016		0	0	0	0	0	0	0	0	6,144	0	0	0
60716229	CASS	ND		06/30/2016		0	0	0	0	0	0	0	0	8,618	0	0	0
60717138	CASS	ND		03/13/2017		0	0	0	0	0	0	0	0	65,970	0	0	0
60717190	CASS	ND		05/10/2017		0	0	0	0	0	0	0	0	2,776	0	0	0
60718173	CASS	ND		04/04/2018		0	0	0	0	0	0	0	0	9,400	0	0	0
60717130	DICKEY	ND		02/09/2017		0	0	0	0	0	0	0	0	19,293	0	0	0
60719228	DICKEY	ND		07/16/2019		0	0	0	0	0	0	0	0	14,563	0	0	0
60713168	LAMOURE	ND		05/22/2013		0	0	0	0	0	0	0	0	17,027	0	0	0
60717267	LAMOURE	ND		09/28/2017		0	0	0	0	0	0	0	0	16,798	0	0	0
60717315	LAMOURE	ND		12/05/2017		0	0	0	0	0	0	0	0	8,796	0	0	0
60715138	RANSOM	ND		04/16/2015		0	0	0	0	0	0	0	0	14,496	0	0	0
60715287	RANSOM	ND		09/22/2015		0	0	0	0	0	0	0	0	14,079	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60716106	RANSOM	ND		02/03/2016		0	0	0	0	0	0	0	0	15,285	0	0	0
60716159	RANSOM	ND		04/28/2016		0	0	0	0	0	0	0	0	7,120	0	0	0
60716197	RANSOM	ND		05/24/2016		0	0	0	0	0	0	0	0	11,903	0	0	0
60720324	RANSOM	ND		10/14/2020		0	0	0	0	0	0	0	0	25,161	0	0	0
60721309	RANSOM	ND		11/23/2021		0	0	0	0	0	0	0	0	32,118	0	0	0
60715262	RICHLAND	ND		08/26/2015		0	0	0	0	0	0	0	0	74,947	0	0	0
60716105	SARGENT	ND		01/19/2016		0	0	0	0	0	0	0	0	5,631	0	0	0
60716329	STEELE	ND		12/19/2016		0	0	0	0	0	0	0	0	10,565	0	0	0
60715260	TOWNER	ND		09/01/2015		0	0	0	0	0	0	0	0	22,683	0	0	0
60716287	TOWNER	ND		11/23/2016		0	0	0	0	0	0	0	0	53,458	0	0	0
60713177	TRAILL	ND		06/20/2013		0	0	0	0	0	0	0	0	18,768	0	0	0
60715302	TRAILL	ND		11/04/2015		0	0	0	0	0	0	0	0	10,621	0	0	0
60721163	TRAILL	ND		04/07/2021		0	0	0	0	0	0	0	0	13,636	0	0	0
60717261	CLAY	NE		09/12/2017		0	0	0	0	0	0	0	0	12,215	0	0	0
60716252	DODGE	NE		07/05/2016		0	0	0	0	0	0	0	0	3,099	0	0	0
60718210	GAGE	NE		06/06/2018		0	0	0	0	0	0	0	0	3,822	0	0	0
60715129	HAMILTON	NE		03/03/2015		0	0	0	0	0	0	0	0	3,136	0	0	0
60717314	RICHARDSON	NE		12/20/2017		0	0	0	0	0	0	0	0	29,160	0	0	0
60715151	SALINE	NE		03/03/2015		0	0	0	0	0	0	0	0	9,487	0	0	0
60715127	SAUNDERS	NE		04/14/2015		0	0	345	0	0	345	0	0	0	0	0	0
160000997	PRINCETON	NJ		12/23/2014		0	0	0	0	0	0	0	0	446,917	0	0	0
160000966	TEANECK	NJ		04/09/2013		0	0	0	0	0	0	0	0	271,405	0	0	0
60717155	CHAVES	NM		02/24/2017		0	0	0	0	0	0	0	0	30,000	0	0	0
60720251	COLFAX	NM		06/09/2020		0	0	0	0	0	0	0	0	10,327	0	0	0
10061400	DONA ANA	NM		12/22/2010		0	0	0	0	0	0	0	0	50,000	0	0	0
10623800	DONA ANA	NM		10/22/2002		0	0	0	0	0	0	0	0	150,000	0	0	0
60712221	DONA ANA	NM		08/23/2012		0	0	0	0	0	0	0	0	20,000	0	0	0
60719300	DONA ANA	NM		12/11/2019		0	0	0	0	0	0	0	0	175,000	0	0	0
60719320	DONA ANA	NM		02/21/2020		0	0	0	0	0	0	0	0	150,000	0	0	0
60720360	DONA ANA	NM		11/06/2020		0	0	0	0	0	0	0	0	25,000	0	0	0
60720375	DONA ANA	NM		01/07/2021		0	0	0	0	0	0	0	0	23,392	0	0	0
60721109	DONA ANA	NM		02/04/2021		0	0	0	0	0	0	0	0	64,000	0	0	0
60721145	DONA ANA	NM		03/11/2021		0	0	0	0	0	0	0	0	135,000	0	0	0
60721176	HARDING	NM		04/05/2021		0	0	0	0	0	0	0	0	18,911	0	0	0
60721265	HARDING	NM		10/26/2021		0	0	0	0	0	0	0	0	5,203	0	0	0
60718412	HIDALGO	NM		12/20/2018		0	0	0	0	0	0	0	0	7,000	0	0	0
60718143	TORRANCE	NM		03/08/2018		0	0	0	0	0	0	0	0	200,000	0	0	0
60721107	TORRANCE	NM		02/17/2021		0	0	0	0	0	0	0	0	80,000	0	0	0
60721279	HUMBOLDT	NV		12/10/2021		0	0	0	0	0	0	0	0	40,750	0	0	0
160001108	BROOKLYN	NY		06/07/2019		0	0	0	0	0	0	0	0	187,054	0	0	0
160001091	FOREST HILLS	NY		06/25/2018		0	0	0	0	0	0	0	0	320,942	0	0	0
160000986	LONG ISLAND CITY	NY		03/10/2014		0	0	0	0	0	0	0	0	751,874	0	0	0
160000953	NEW YORK	NY		08/29/2012		0	0	0	0	0	0	0	0	279,510	0	0	0
160000955	NEW YORK	NY		10/17/2012		0	0	0	0	0	0	0	0	288,537	0	0	0
160000977	NEW YORK	NY		09/27/2013		0	0	0	0	0	0	0	0	347,120	0	0	0
160000989	NEW YORK	NY		05/14/2014		0	0	0	0	0	0	0	0	302,124	0	0	0
160000990	NEW YORK	NY		05/22/2014		0	0	0	0	0	0	0	0	226,684	0	0	0
160000992	NEW YORK	NY		07/30/2014		0	0	0	0	0	0	0	0	303,914	0	0	0
160001024	NEW YORK	NY		12/23/2015		0	0	0	0	0	0	0	0	252,000	0	0	0
160001042	NEW YORK	NY		08/02/2016		0	0	0	0	0	0	0	0	453,169	0	0	0
160001094	NEW YORK	NY		08/21/2018		0	0	0	0	0	0	0	0	152,935	0	0	0
60716330	FAYETTE	OH		12/14/2016		0	0	0	0	0	0	0	0	110,691	0	0	0
60718152	LICKING	OH		03/01/2018		0	0	0	0	0	0	0	0	15,585	0	0	0
60719209	LICKING	OH		04/25/2019		0	0	0	0	0	0	0	0	18,435	0	0	0
60720365	LICKING	OH		01/15/2021		0	0	0	0	0	0	0	0	131,123	0	0	0
60714224	WAYNE	OH		09/23/2014		0	0	0	0	0	0	0	0	15,603	0	0	0
60713225	ADAIR	OK		07/30/2013		0	0	0	0	0	0	0	0	40,000	0	0	0
60719290	ADAIR	OK		11/14/2019		0	0	0	0	0	0	0	0	12,995	0	0	0
60720161	ADAIR	OK		05/22/2020		0	0	0	0	0	0	0	0	13,500	0	0	0
60714304	LE FLORE	OK		02/12/2015		0	0	0	0	0	0	0	0	55,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60715242	OSAGE	OK		09/16/2015		0	0	0	0	0	0	0	0	68,372	0	0	0
60720106	CLACKAMAS	OR		01/24/2020		0	0	0	0	0	0	0	0	22,041	0	0	0
60720105	LANE	OR		12/02/2019		0	0	0	0	0	0	0	0	30,762	0	0	0
60716340	LINN	OR		01/19/2017		0	0	0	0	0	0	0	0	17,297	0	0	0
60718128	LINN	OR		03/05/2018		0	0	0	0	0	0	0	0	70,259	0	0	0
60720374	LINN	OR		11/16/2020		0	0	0	0	0	0	0	0	28,244	0	0	0
60715186	MALHEUR	OR		05/08/2015		0	0	0	0	0	0	0	0	22,158	0	0	0
60715187	MALHEUR	OR		05/08/2015		0	0	0	0	0	0	0	0	30,318	0	0	0
60717119	MALHEUR	OR		02/02/2017		0	0	0	0	0	0	0	0	5,075	0	0	0
60714162	MARION	OR		06/09/2014		0	0	0	0	0	0	0	0	42,108	0	0	0
60717131	MARION	OR		02/27/2017		0	0	0	0	0	0	0	0	44,792	0	0	0
60718242	MARION	OR		06/15/2018		0	0	0	0	0	0	0	0	33,944	0	0	0
60722210	MARION	OR		06/29/2022		0	0	0	0	0	0	0	0	11,538	0	0	0
60712136	POLK	OR		04/10/2012		0	0	0	0	0	0	0	0	43,213	0	0	0
160001001	PORTLAND	OR		09/02/2015		0	0	0	0	0	0	0	0	129,165	0	0	0
11617500	UMATILLA	OR		07/17/2006		0	0	0	0	0	0	0	0	116,303	0	0	0
11617600	UMATILLA	OR		07/17/2006		0	0	0	0	0	0	0	0	13,741	0	0	0
60711183	UMATILLA	OR		01/17/2012		0	0	0	0	0	0	0	0	10,794	0	0	0
60711184	UMATILLA	OR		01/17/2012		0	0	0	0	0	0	0	0	10,794	0	0	0
60711193	UMATILLA	OR		07/31/2012		0	0	0	0	0	0	0	0	108,562	0	0	0
60714146	UMATILLA	OR		03/10/2014		0	0	0	0	0	0	0	0	5,555	0	0	0
60717241	UMATILLA	OR		06/26/2017		0	0	0	0	0	0	0	0	6,761	0	0	0
60717242	UMATILLA	OR		06/26/2017		0	0	0	0	0	0	0	0	12,540	0	0	0
60721286	UMATILLA	OR		10/21/2021		0	0	0	0	0	0	0	0	46,255	0	0	0
60722129	UMATILLA	OR		03/21/2022		0	0	0	0	0	0	0	0	19,734	0	0	0
60722130	UMATILLA	OR		03/21/2022		0	0	0	0	0	0	0	0	66,478	0	0	0
60722131	UMATILLA	OR		03/21/2022		0	0	0	0	0	0	0	0	48,274	0	0	0
60722133	UMATILLA	OR		03/21/2022		0	0	0	0	0	0	0	0	23,353	0	0	0
60717127	UNION	OR		03/07/2017		0	0	0	0	0	0	0	0	9,459	0	0	0
160001125	NEWTOWN SQUARE	PA		04/13/2020		0	0	0	0	0	0	0	0	460,935	0	0	0
160000937	PHILADELPHIA	PA		03/30/2012		0	0	0	0	0	0	0	0	177,679	0	0	0
160001061	PHILADELPHIA	PA		10/02/2017		0	0	0	0	0	0	0	0	248,547	0	0	0
60717277	BROWN	SD		08/10/2017		0	0	0	0	0	0	0	0	30,000	0	0	0
60719265	BUTTE	SD		09/26/2019		0	0	0	0	0	0	0	0	26,350	0	0	0
60718179	CAMPBELL	SD		04/27/2018		0	0	0	0	0	0	0	0	12,500	0	0	0
60720288	HAAKON	SD		08/05/2020		0	0	0	0	0	0	0	0	5,246	0	0	0
60715194	HUGHES	SD		04/22/2015		0	0	0	0	0	0	0	0	23,407	0	0	0
60714126	LYMAN	SD		03/12/2014		0	0	0	0	0	0	0	0	35,000	0	0	0
60714186	LYMAN	SD		05/21/2014		0	0	0	0	0	0	0	0	38,000	0	0	0
60717193	LYMAN	SD		04/12/2017		0	0	0	0	0	0	0	0	30,000	0	0	0
60718103	LYMAN	SD		12/08/2017		0	0	0	0	0	0	0	0	12,554	0	0	0
60719134	LYMAN	SD		02/28/2019		0	0	0	0	0	0	0	0	16,608	0	0	0
60713137	MCPHERSON	SD		04/01/2013		0	0	0	0	0	0	0	0	7,196	0	0	0
10669500	PENNINGTON	SD		05/02/2007		0	0	0	0	0	0	0	0	7,422	0	0	0
60713209	PENNINGTON	SD		06/17/2013		0	0	0	0	0	0	0	0	6,871	0	0	0
60716172	PENNINGTON	SD		03/29/2016		0	0	0	0	0	0	0	0	3,145	0	0	0
60720271	PERKINS	SD		07/22/2020		0	0	0	0	0	0	0	0	55,819	0	0	0
60719197	DYER	TN		05/24/2019		0	0	0	0	0	0	0	0	911,093	0	0	0
60718205	ATASCOSA	TX		06/22/2018		0	0	0	0	0	0	0	0	95,000	0	0	0
160000950	AUSTIN	TX		08/02/2012		0	0	0	0	0	0	0	0	148,483	0	0	0
60718285	BOWIE	TX		08/09/2018		0	0	0	0	0	0	0	0	67,000	0	0	0
60718175	CASTRO	TX		04/12/2018		0	0	0	0	0	0	0	0	125,000	0	0	0
60722151	CLAY	TX		04/06/2022		0	0	0	0	0	0	0	0	100,000	0	0	0
60720358	COMANCHE	TX		11/17/2020		0	0	0	0	0	0	0	0	150,000	0	0	0
60721237	COMANCHE	TX		07/06/2021		0	0	0	0	0	0	0	0	85,308	0	0	0
60715272	COOKE	TX		07/15/2015		0	0	0	0	0	0	0	0	15,000	0	0	0
60718108	COOKE	TX		12/22/2017		0	0	0	0	0	0	0	0	20,000	0	0	0
60720140	COOKE	TX		03/10/2020		0	0	0	0	0	0	0	0	30,000	0	0	0
60717295	DALLAM	TX		11/01/2017		0	0	0	0	0	0	0	0	200,000	0	0	0
60721213	FALLS	TX		10/01/2021		0	0	0	0	0	0	0	0	58,255	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/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
160001006	HOUSTON	TX		07/14/2015		0	0	0	0	0	0	0	0	172,779	0	0	0
60713136	JONES	TX		04/03/2013		0	0	0	0	0	0	0	0	39,600	0	0	0
60720250	MILAM	TX		06/03/2020		0	0	0	0	0	0	0	0	23,212	0	0	0
60715154	MONTAGUE	TX		03/30/2015		0	0	0	0	0	0	0	0	430,000	0	0	0
60720207	PARMER	TX		05/15/2020		0	0	0	0	0	0	0	0	77,680	0	0	0
19698400	REFUGIO	TX		11/03/1993		0	0	0	0	0	0	0	0	1,356	0	0	0
19547200	ROBERTS	TX		07/13/1990		0	0	0	0	0	0	0	0	6,000	0	0	0
60714265	TRAVIS	TX		10/20/2014		0	0	0	0	0	0	0	0	8,924	0	0	0
60715197	TRAVIS	TX		04/29/2015		0	0	0	0	0	0	0	0	8,250	0	0	0
60721138	TRAVIS	TX		03/29/2021		0	0	0	0	0	0	0	0	26,198	0	0	0
60721328	WILLIAMSON	TX		02/02/2022		0	0	0	0	0	0	0	0	39,511	0	0	0
60721232	BOX ELDER	UT		06/30/2021		0	0	0	0	0	0	0	0	11,594	0	0	0
60721211	RICH	UT		07/19/2021		0	0	0	0	0	0	0	0	46,989	0	0	0
160000959	ARLINGTON	VA		05/22/2013		0	0	0	0	0	0	0	0	183,202	0	0	0
60711120	ADAMS	WA		11/21/2011		0	0	0	0	0	0	0	0	18,696	0	0	0
60715303	ADAMS	WA		10/02/2015		0	0	0	0	0	0	0	0	91,408	0	0	0
60718335	ADAMS	WA		09/18/2018		0	0	0	0	0	0	0	0	15,175	0	0	0
60719274	ADAMS	WA		10/16/2019		0	0	0	0	0	0	0	0	26,227	0	0	0
60711182	BENTON	WA		01/13/2012		0	0	0	0	0	0	0	0	80,498	0	0	0
60713117	BENTON	WA		03/29/2013		0	0	0	0	0	0	0	0	108,104	0	0	0
60713117A	BENTON	WA		03/29/2013		0	0	0	0	0	0	0	0	373,427	0	0	0
60713117C	BENTON	WA		04/13/2021		0	0	0	0	0	0	0	0	166,691	0	0	0
60720266	BENTON	WA		08/14/2020		0	0	0	0	0	0	0	0	392,150	0	0	0
60714237	DOUGLAS	WA		08/13/2014		0	0	0	0	0	0	0	0	30,541	0	0	0
60712188	FRANKLIN	WA		07/30/2012		0	0	0	0	0	0	0	0	22,941	0	0	0
60713304	FRANKLIN	WA		12/20/2013		0	0	0	0	0	0	0	0	52,144	0	0	0
60715110	FRANKLIN	WA		01/30/2015		0	0	0	0	0	0	0	0	35,166	0	0	0
60715294	FRANKLIN	WA		09/14/2015		0	0	0	0	0	0	0	0	84,393	0	0	0
60715295	FRANKLIN	WA		09/14/2015		0	0	0	0	0	0	0	0	115,159	0	0	0
60718181	FRANKLIN	WA		05/03/2018		0	0	0	0	0	0	0	0	161,460	0	0	0
10076200	GRANT	WA		09/01/2012		0	0	0	0	0	0	0	0	55,141	0	0	0
60712307	GRANT	WA		02/11/2013		0	0	0	0	0	0	0	0	33,692	0	0	0
60714207	GRANT	WA		08/08/2014		0	0	0	0	0	0	0	0	47,826	0	0	0
60716101	GRANT	WA		12/30/2015		0	0	0	0	0	0	0	0	3,965	0	0	0
60716223	GRANT	WA		05/31/2016		0	0	0	0	0	0	0	0	18,746	0	0	0
60716277	GRANT	WA		09/29/2016		0	0	0	0	0	0	0	0	21,794	0	0	0
60716316	GRANT	WA		06/09/2017		0	0	0	0	0	0	0	0	1,152,958	0	0	0
60717213	GRANT	WA		06/27/2017		0	0	0	0	0	0	0	0	86,101	0	0	0
60717250	GRANT	WA		07/11/2017		0	0	0	0	0	0	0	0	23,336	0	0	0
60717327	GRANT	WA		11/13/2017		0	0	0	0	0	0	0	0	5,749	0	0	0
60718373	GRANT	WA		11/14/2018		0	0	0	0	0	0	0	0	32,030	0	0	0
60718374	GRANT	WA		11/14/2018		0	0	0	0	0	0	0	0	29,430	0	0	0
60718375	GRANT	WA		11/14/2018		0	0	0	0	0	0	0	0	17,316	0	0	0
60720217	GRANT	WA		05/12/2020		0	0	0	0	0	0	0	0	38,081	0	0	0
60720323	GRANT	WA		09/24/2020		0	0	0	0	0	0	0	0	40,532	0	0	0
60721337	GRANT	WA		12/01/2021		0	0	0	0	0	0	0	0	32,993	0	0	0
60722110	GRANT	WA		12/14/2021		0	0	0	0	0	0	0	0	38,155	0	0	0
60717330	KITTITAS	WA		12/22/2017		0	0	0	0	0	0	0	0	113,483	0	0	0
60717331	KITTITAS	WA		12/22/2017		0	0	0	0	0	0	0	0	8,904	0	0	0
60712236	OKANOGAN	WA		08/29/2012		0	0	0	0	0	0	0	0	30,932	0	0	0
60712281	OKANOGAN	WA		11/29/2012		0	0	0	0	0	0	0	0	154,494	0	0	0
60712282	OKANOGAN	WA		11/29/2012		0	0	0	0	0	0	0	0	57,940	0	0	0
60713218	OKANOGAN	WA		07/09/2013		0	0	0	0	0	0	0	0	18,437	0	0	0
60714238	OKANOGAN	WA		08/05/2014		0	0	0	0	0	0	0	0	54,436	0	0	0
60715256	OKANOGAN	WA		08/07/2015		0	0	0	0	0	0	0	0	21,666	0	0	0
60716206	OKANOGAN	WA		05/25/2016		0	0	0	0	0	0	0	0	30,561	0	0	0
60716207	OKANOGAN	WA		05/31/2016		0	0	0	0	0	0	0	0	115,753	0	0	0
60717253	OKANOGAN	WA		09/06/2017		0	0	0	0	0	0	0	0	73,458	0	0	0
60718355	OKANOGAN	WA		10/15/2018		0	0	0	0	0	0	0	0	26,297	0	0	0
60719244	OKANOGAN	WA		09/11/2019		0	0	0	0	0	0	0	0	70,703	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/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
60719245	OKANOGAN	WA		07/30/2019		0	0	0	0	0	0	0	0	24,280	0	0	0
60719297	OKANOGAN	WA		11/07/2019		0	0	0	0	0	0	0	0	58,120	0	0	0
60720160	OKANOGAN	WA		06/04/2020		0	0	0	0	0	0	0	0	155,936	0	0	0
60720306	OKANOGAN	WA		09/08/2020		0	0	0	0	0	0	0	0	55,026	0	0	0
160000995	SEATTLE	WA		09/30/2014		0	0	0	0	0	0	0	0	361,002	0	0	0
60719141	SKAGIT	WA		01/31/2019		0	0	0	0	0	0	0	0	25,881	0	0	0
60719242	SKAGIT	WA		06/21/2019		0	0	0	0	0	0	0	0	9,927	0	0	0
60720148	SPOKANE	WA		04/17/2020		0	0	0	0	0	0	0	0	93,593	0	0	0
60720344	SPOKANE	WA		11/24/2020		0	0	0	0	0	0	0	0	82,955	0	0	0
60713135	STEVENS	WA		02/20/2013		0	0	0	0	0	0	0	0	37,000	0	0	0
60722132	WALLA WALLA	WA		03/21/2022		0	0	0	0	0	0	0	0	30,500	0	0	0
10037000	WHITMAN	WA		05/24/2010		0	0	0	0	0	0	0	0	17,278	0	0	0
60716346	WHITMAN	WA		12/20/2016		0	0	0	0	0	0	0	0	5,997	0	0	0
60722117	WHITMAN	WA		02/03/2022		0	0	0	0	0	0	0	0	7,651	0	0	0
60720157	JEFFERSON	WI		05/05/2020		0	0	0	0	0	0	0	0	105,195	0	0	0
60712234	LAFAYETTE	WI		10/10/2012		0	0	0	0	0	0	0	0	29,882	0	0	0
60715341	LAFAYETTE	WI		12/22/2015		0	0	0	0	0	0	0	0	12,500	0	0	0
60718105	LAFAYETTE	WI		01/04/2018		0	0	0	0	0	0	0	0	11,275	0	0	0
60718311	LAFAYETTE	WI		08/03/2018		0	0	0	0	0	0	0	0	13,695	0	0	0
60719262	PIERCE	WI		10/15/2019		0	0	0	0	0	0	0	0	32,446	0	0	0
60714271	POLK	WI		11/20/2014		0	0	0	0	0	0	0	0	40,715	0	0	0
60719153	POLK	WI		02/27/2019		0	0	0	0	0	0	0	0	5,392	0	0	0
60719154	POLK	WI		02/27/2019		0	0	0	0	0	0	0	0	5,949	0	0	0
60713109	PORTAGE	WI		03/19/2013		0	0	0	0	0	0	0	0	58,983	0	0	0
60722204	PORTAGE	WI		07/01/2022		0	0	0	0	0	0	0	0	9,688	0	0	0
60719181	WALWORTH	WI		03/29/2019		0	0	0	0	0	0	0	0	13,335	0	0	0
60722173	WALWORTH	WI		04/20/2022		0	0	0	0	0	0	0	0	6,947	0	0	0
60721139	WINNEBAGO	WI		02/26/2021		0	0	0	0	0	0	0	0	306,725	0	0	0
60713311	LINCOLN	WY		02/07/2014		0	0	0	0	0	0	0	0	10,403	0	0	0
60713143	NATRONA	WY		04/03/2013		0	0	0	0	0	0	0	0	9,743	0	0	0
0299999. Mortgages with partial repayments						0	0	3,376	0	0	3,376	0	0	46,717,859	0	0	0
0599999 - Totals						118,605,165	0	3,376	0	0	3,376	0	115,055,263	161,831,477	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AB BSL CLO 4 LTD.	CAYMAN ISLAND		ALLIANCE BERNSTEIN L.P.		09/02/2021	2	0	3,000,000	0	24,300,000	100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,000,000	0	24,300,000	XXX
000000-00-0	AESF VI B L.P.	SCOTLAND		AESF VI GP LIMITED		10/19/2016	3	0	344,545	0	3,888,402	7.450
000000-00-0	ALTARIS CONSTELLATION PARTNERS IV, L.P.	DOVER	DE	AHP IV, GP L.P.		06/29/2017	3	0	(214,918)	0	308,926	1.200
000000-00-0	ALTARIS HEALTH PARTNERS IV, L.P.	DOVER	DE	AHP IV, GP L.P.		06/29/2017	3	0	33,180	0	1,494,950	1.080
000000-00-0	ALTARIS HEALTH PARTNERS V, L.P.	DOVER	DE	ALTARIS CAPITAL PARTNERS, LLC		12/19/2019	3	0	9,219,744	0	26,160,081	2.150
000000-00-0	AMERICAN SECURITIES PARTNERS VIII, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES VIII, L.L.C.		02/23/2018	3	0	1,064,939	0	4,270,017	0.340
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.	WILMINGTON	DE	APOLLO ADVISORS IX, L.P.		05/15/2017	3	0	1,885,925	0	11,323,264	0.280
000000-00-0	APOLLO INVESTMENT FUND VIII, LP	WILMINGTON	DE	APOLLO CAPITAL MANAGEMENT VIII, LLC		02/05/2014	3	0	16,119	0	1,913,721	0.160
000000-00-0	APOLLO INVESTMENT FUND X, L.P.	WILMINGTON	DE	APOLLO ADVISORS X, L.P.		08/03/2022	3	0	0	0	35,000,000	0.140
000000-00-0	ARDIAN PRIVATE DEBT IV S.C.S., SICAV-RAIF	LUXEMBOURG	LUX	ARDIAN PRIVATE DEBT IV S.C.S., SICAV-RAIF		11/16/2017	3	0	1,116,832	0	5,248,574	1.420
000000-00-0	ARSENAL CAPITAL PARTNERS GROWTH LP	WILMINGTON	DE	ARSENAL CAPITAL INVESTMENT GROWTH LP		11/01/2021	1	0	332,635	0	12,193,915	1.500
000000-00-0	ARSENAL CAPITAL PARTNERS IV, LP	WILMINGTON	DE	ARSENAL CAPITAL MANAGEMENT IV, LP		10/07/2016	3	0	17,308	0	2,105,987	1.040
000000-00-0	ARSENAL CAPITAL PARTNERS V, LP	WILMINGTON	DE	ARSENAL CAPITAL MANAGEMENT V, LP		03/29/2019	1	0	161,554	0	2,071,464	0.720
000000-00-0	ASF VII B L.P.	SCOTLAND		ASF VII GP LIMITED		05/21/2015	3	0	328,703	0	5,790,377	0.640
000000-00-0	ASF VIII B L.P.	SCOTLAND		ASF VIII GP LIMITED		09/21/2018	3	0	2,351,321	0	31,309,690	1.260
000000-00-0	AVP CAPITAL II S.L.P.	Paris, FR		AXA Venture Partners S.A.S.		09/30/2021	3	0	1,055,113	0	28,434,334	12.290
000000-00-0	AXA EARLY SECONDARY FUND V B L.P.		GBR	AXA PRIVATE EQUITY UK LIMITED		09/12/2012	3	0	426,024	0	4,661,502	49.390
000000-00-0	BONACCORD CAPITAL PARTNERS I, L.P.	WILMINGTON	DE	ABERDEEN CAPITAL MANAGEMENT, LLC.		06/15/2021	1	0	9,368,783	0	14,906,286	4.730
000000-00-0	CARLYLE PARTNERS VII, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		02/23/2018	3	0	110,854	0	1,159,545	0.160
000000-00-0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.	CAYMAN ISLAND		CLAYTON, DUBILIER & RICE, INC		02/12/2008	3	0	(17,055)	0	3,697,419	0.480
000000-00-0	CRESTLINE OPPORTUNITY FUND IV ONSHORE T, L.P.	DOVER	DE	CRESTLINE OPPORTUNITY IV GP, LLC		10/31/2019	1	0	1,865,564	0	13,587,149	2.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X, L.P.	HOUSTON	TX	ENCAP EQUITY FUND X GP, LP		04/07/2015	3	0	(93,634)	0	1,467,008	0.350
000000-00-0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		02/16/2005	3	0	(176)	0	2,490,488	98.820
000000-00-0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.		03/18/2015	3	0	37,795	0	1,918,836	15.140
000000-00-0	GENERAL ATLANTIC PARTNERS, L.P. (2016)	NEW YORK	NY	GENERAL ATLANTIC LLC		05/20/2016	3	0	(229,230)	0	4,223,278	0.230
000000-00-0	GENERAL ATLANTIC SERVICE COMPANY, L.P. (2021)			GENERAL ATLANTIC LLC		03/19/2021	1	0	2,226,026	0	25,068,263	0.030
000000-00-0	GREEN EQUITY INVESTORS VII, L.P.	WILMINGTON	DE	GEI CAPITAL VII, LLC		03/15/2016	3	0	1,785,644	0	7,277,314	0.600
000000-00-0	GREEN EQUITY INVESTORS VIII, L.P.	DOVER	DE	GEI CAPITAL VIII, LLC		10/09/2019	1	0	2,420,614	0	3,239,959	0.450
000000-00-0	HARVEST PARTNERS IX, LP	WILMINGTON	DE	HARVEST ASSOCIATES IX, L.P.		12/17/2021	1	0	1,915,911	0	23,039,385	0.480
000000-00-0	HARVEST PARTNERS VIII, L.P.	WILMINGTON	DE	HARVEST PARTNERS, L.P.		10/04/2019	1	0	3,302,087	0	2,734,027	0.560
000000-00-0	IRONWOOD CAPITAL PARTNERS V FEEDER, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL MANAGEMENT V LLC		09/30/2021	1	0	156,596	0	2,843,404	25.750
000000-00-0	IRONWOOD MEZZANINE FUND IV, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL ADVISORS IV, LLC		12/16/2016	2	0	633,161	0	3,642,651	13.460
000000-00-0	KOHLBERG INVESTORS IX, L.P.	WILMINGTON	DE	KOHLBERG & COMPANY		11/20/2019	1	0	2,401,154	0	16,586,029	1.170
62879Y-AB-9	NB SPECIALTY FINANCE INSURANCE RES INT		DE	NB SPECIALTY FINANCE INSURANCE RES INT		05/06/2021	1	0	750,000	0	0	0.000
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS LLC		04/09/2020	2	0	1,239,771	0	25,304,600	0.520
000000-00-0	OAK HILL CAPITAL PARTNERS V (ONSHORE), L.P.	CAYMAN ISLAND		OHCP GENPAR V, L.P.		07/25/2019	1	0	585,307	0	1,812,377	0.640
000000-00-0	OAK HILL CAPITAL PARTNERS VI, LP	WILMINGTON	DE	OHCP GenPar VI, L.P.		07/01/2022	1	0	0	0	35,000,000	0.700
000000-00-0	PRIMAVERA CAPITAL FUND II L.P.	CAYMAN ISLAND		PRIMAVERA CAPITAL GP II LTD		11/18/2015	3	0	(100,032)	0	1,140,675	0.780
000000-00-0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3	0	(2,931)	0	969,227	0.200
000000-00-0	VESTIGO VENTURES FUND II, LP	WILMINGTON	DE	VESTIGO VENTURES MANAGEMENT		01/27/2022	1	1,000,000	0	0	6,000,000	8.460
000000-00-0	WCAS XIII, L.P.	WILMINGTON	DE	WCAS XIII Associates LLC		12/20/2018	1	0	2,286,575	0	4,326,526	0.690
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,000,000	48,781,808	0	378,609,650	XXX
000000-00-0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P		08/25/2014	3	0	370,407	0	10,360,614	3.900
000000-00-0	ARES US REAL ESTATE OPPORTUNITY FUND III, L.P.	WILMINGTON	DE	ARES REAL ESTATE MANAGEMENT HOLDINGS, LLC		12/12/2019	3	0	1,156,435	0	18,458,005	2.000
000000-00-0	BLACK IMPACT NON OZ FUND 1, LP	WILMINGTON	DE	BLACK IMPACT FUND		01/21/2022	1	1,000,000	0	0	3,750,000	2.980
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	WILMINGTON	DE	Broe Real Estate Services, Inc		12/16/2020	1	0	(2,155,556)	0	35,000,000	23.330
000000-00-0	BROOKFIELD FAIRFIELD U.S. MULTIFAMILY VALUE ADD FUND III, L.P.	WILMINGTON	DE	FFI MF VALUE ADD FUND III GP LLC		12/22/2017	3	0	(175,352)	0	7,667,372	1.220
000000-00-0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON	DE	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC		07/02/2013	3	0	16,138	0	1,768,127	0.070
000000-00-0	CARMEL PARTNERS INVESTMENT FUND VI, L.P.	WILMINGTON	DE	CARMEL MANAGEMENT VI, LLC		10/17/2016	3	0	198,627	0	4,120,187	1.360
000000-00-0	CARMEL PARTNERS INVESTMENT FUND VII, L.P.	WILMINGTON	DE	CARMEL PARTNERS GP VII, LLC		12/19/2018	3	0	368,070	0	5,429,670	0.780
000000-00-0	CARMEL PARTNERS INVESTMENT FUND VIII, L.P.	WILMINGTON	DE	Carmel Partners GP VIII		02/25/2022	3	0	615,403	0	22,206,037	1.880
000000-00-0	EQUUS INVESTMENT PARTNERSHIP XII, L.P.	WILMINGTON	DE	EQUUS GPXII LIMITED PARTNERSHIP		09/30/2022	1	14,138,599	0	0	10,861,401	4.170
000000-00-0	E-WALK INVESTORS, LLC	NEW YORK	NY	E-WALK INVESTORS, LLC		07/01/1997		0	21,870	0	0	0.000
000000-00-0	GREYSTAR EQUITY PARTNERS IX, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT IX, LLC		10/25/2016	3	0	8,089	0	1,489,635	0.910
000000-00-0	GREYSTAR EQUITY PARTNERS X, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT X, LLC		10/10/2018	3	0	369,190	0	3,955,339	0.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	JBC FUND IV, L.P.	CHICAGO	IL	THE JOHN BUCK COMPANY, LLC		08/01/2012	3	0	1,110,217	0	266,796	20.470
000000-00-0	JBC FUND V, L.P.	WILMINGTON	DE	BUCK MANAGEMENT, L.L.C.		06/30/2015	3	0	525,456	0	3,020,737	17.880
000000-00-0	MADISON INTERNATIONAL RE LIQUIDITY FUND VI (T), L.P.	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS VI, LLC		06/08/2015	3	0	50,164	0	518,953	1.140
000000-00-0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND VIII (T), LP	WILMINGTON	DE	Madison International Realty VIII, LLC		05/28/2021	1	0	(8,167,292)	0	30,657,559	2.500
000000-00-0	NORMANDY REAL ESTATE FUND III, LP	WILMINGTON	DE	NORMANDY REAL ESTATE FUND III GP, LLC		10/22/2013	3	0	98,716	0	660,320	4.700
000000-00-0	PCCP EQUITY IX, LP	WILMINGTON	DE	PCCP, LLC		08/24/2021	1	0	2,739,573	0	14,066,145	1.370
000000-00-0	PCCP EQUITY VIII, LP	DOVER	DE	PCCP EQUITY VIII GP, LLC		06/28/2018	2	0	668,984	0	6,054,210	1.800
000000-00-0	PORTFOLIO ADVISORS REAL ESTATE FUND VII, L.P.	WILMINGTON	DE	PORTFOLIO ADVISORS, LLC		12/28/2018	1	0	209,188	0	6,858,603	6.450
000000-00-0	PORTFOLIO ADVISORS REAL ESTATE FUND VIII, L.P.	WILMINGTON	DE	PORTFOLIO ADVISORS, LLC		10/15/2021	1	0	(27,983)	0	15,765,480	17.530
000000-00-0	PROSPECT RIDGE U.S. REAL ESTATE PARTNERS III, L.P.	DOVER	DE	PROSPECT RIDGE U.S. RE PARTNERS III G.P.L.P.		05/30/2019	1	0	484,354	0	34,586,381	3.470
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND XI, L.P.	WILMINGTON	DE	ROCKWOOD CAPITAL PARTNERS XI, LLC		07/28/2020	1	0	2,079,823	0	15,893,331	2.330
000000-00-0	TRANSWESTERN STRATEGIC PARTNERS FUND III, L.P.	WILMINGTON	DE	TRANSWESTERN STRATEGIC PARTNERS, LLC		04/08/2021	1	0	1,531,500	0	24,783,330	6.670
000000-00-0	TSP VALUE AND INCOME FUND II, L.P.	WILMINGTON	DE	TRANSWESTERN STRATEGIC PARTNERS		03/29/2019	1	0	291,985	0	1,982,959	5.820
2199999. Joint Venture Interests - Real Estate - Unaffiliated								15,138,599	2,388,006	0	280,181,191	XXX
000000-00-0	EQ EUROPEAN COMMERCIAL REAL ESTATE DEBT HOLDINGS LLC	LUXEMBOURG	LUX	ALLIANCEBERNSTEIN LLP		01/01/2021	1	0	178,251,721	0	0	100.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	178,251,721	0	0	XXX
4899999. Total - Unaffiliated								16,138,599	232,421,535	0	683,090,841	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								16,138,599	232,421,535	0	683,090,841	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AESF VI B L.P.	SCOTLAND		AESF VI GP LIMITED	10/19/2016	09/30/2022	11,798,816	278,934	0	0	0	278,934	0	0	289,418	0	0	0	0
000000-00-0	ALTARIS CONSTELLATION PARTNERS IV, L.P.	DOVER	DE	AHP IV, GP L.P.	06/29/2017	09/30/2022	3,114,910	(132,398)	0	0	0	(132,398)	0	0	(214,918)	0	0	0	0
000000-00-0	ALTARIS HEALTH PARTNERS IV, L.P.	DOVER	DE	AHP IV, GP L.P.	06/29/2017	09/30/2022	10,536,798	(993,579)	0	0	0	(993,579)	0	0	899,686	0	0	0	618,118
000000-00-0	AMERICAN SECURITIES PARTNERS VIII, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES VIII, L.L.C.	02/23/2018	09/30/2022	19,450,561	69,870	0	0	0	69,870	0	0	9,354	0	0	0	449,555
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.	WILMINGTON	DE	APOLLO ADVISORS IX, L.P.	05/15/2017	09/30/2022	18,395,075	141,627	0	0	0	141,627	0	0	45,746	0	0	0	(31,926)
000000-00-0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	09/30/2022	539,409	22,104	0	106,475	0	(84,371)	0	0	9,185	0	0	0	91,689
000000-00-0	APOLLO INVESTMENT FUND VIII, LP	WILMINGTON	DE	APOLLO CAPITAL MANAGEMENT VIII, LLC	02/05/2014	09/30/2022	8,522,774	(1,204,575)	0	0	0	(1,204,575)	0	0	387,354	0	0	0	88,090
000000-00-0	ARSENAL CAPITAL PARTNERS IV, LP	WILMINGTON	DE	ARSENAL CAPITAL MANAGEMENT IV, LP	10/07/2016	09/30/2022	18,043,850	(5,617,068)	0	0	0	(5,617,068)	0	0	1,441,374	0	0	0	2,846,441
000000-00-0	ASF VI ENERGY L.P.	SCOTLAND		ASF VI GP LIMITED	12/27/2013	09/30/2022	3,708,010	156,287	0	0	0	156,287	0	0	108,035	0	0	0	0
000000-00-0	ASF VII B L.P.	SCOTLAND		ASF VII GP LIMITED	05/21/2015	09/30/2022	10,537,767	(206,602)	0	0	0	(206,602)	0	0	510,056	0	0	0	0
000000-00-0	ASF VIII B L.P.	SCOTLAND		ASF VIII GP LIMITED	09/21/2018	09/30/2022	36,505,711	(1,961,891)	0	0	0	(1,961,891)	0	0	910,050	0	0	0	69,840
000000-00-0	AXA EARLY SECONDARY FUND V B L.P.		GBR	AXA PRIVATE EQUITY UK LIMITED	09/12/2012	09/30/2022	20,927,957	358,561	0	0	0	358,561	0	0	1,391,677	0	0	0	0
000000-00-0	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC	01/27/2006	09/30/2022	2,247,564	(371,451)	0	0	0	(371,451)	0	0	199,676	0	0	0	404,920
000000-00-0	BONACCORD CAPITAL PARTNERS I, L.P.	WILMINGTON	DE	ABERDEEN CAPITAL MANAGEMENT, LLC.	06/15/2021	09/30/2022	27,710,822	776,132	0	0	0	776,132	0	0	6,161	0	0	0	(267,125)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BRIDGEPOINT EUROPE V B2, L.P.	UNITED KINGDOM	GBR	BEV GP LLP	04/02/2015	09/30/2022	10,617,921	(1,148,934)	0	0	0	(1,148,934)	0	0	391,389	0	0	0	(319,013)
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON	DE	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	09/30/2022	458,700	18,001	0	0	0	18,001	0	0	21,349	0	0	0	0
000000-00-0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.	CAYMAN ISLAND		CLAYTON, DUBILIER & RICE, INC	02/12/2008	09/30/2022	3,342,225	(1,383,384)	0	0	0	(1,383,384)	0	0	419,579	0	0	0	1,406,624
000000-00-0	CRESTLINE OPPORTUNITY FUND III, LLC	DOVER	DE	CRESTLINE MANAGEMENT, L.P.	05/31/2017	09/30/2022	15,178,000	(247,510)	0	0	0	(247,510)	0	0	167,491	0	0	0	63,419
000000-00-0	DAVIDSON KEMPNER PARTNERS	NEW YORK	NY	DAVIDSON KEMPNER PARTNERS	01/02/2002	09/30/2022	20,570,806	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	ELLIOTT ASSOCIATES, L.P.	WILMINGTON	DE	ELLIOTT ASSOCIATES, L.P.	07/01/1992	09/30/2022	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X, L.P.	HOUSTON	TX	ENCAP EQUITY FUND X GP, LP	04/07/2015	09/30/2022	23,173,789	759,396	0	0	0	759,396	0	0	175,438	0	0	0	2,287,563
000000-00-0	EOS CREDIT OPPORTUNITIES FUND	WILMINGTON	DE	EOS CAPITAL MANAGEMENT	05/01/2008	09/30/2022	106,121	(6,643)	0	0	0	(6,643)	0	0	17,682	0	0	0	0
000000-00-0	FOUNDATION CAPITAL MANAGEMENT IV	MENLO PARK	CA	Foundation Capital Management IV	10/01/2013	09/30/2022	48,035	54,191	0	0	0	54,191	0	0	103,927	0	0	0	0
000000-00-0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	09/30/2022	1,968,895	(2,107,399)	0	0	0	(2,107,399)	0	0	58,486	0	0	0	2,401,514
000000-00-0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY	02/16/2005	09/30/2022	217,501	(98,434)	0	0	0	(98,434)	0	0	18,524	0	0	0	64,911
000000-00-0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.	03/18/2015	09/30/2022	12,524,403	(98,362)	0	0	0	(98,362)	0	0	388,122	0	0	0	(28,125)
000000-00-0	GENERAL ATLANTIC PARTNERS, L.P. (2016)	NEW YORK	NY	GENERAL ATLANTIC LLC	05/20/2016	09/30/2022	125,624,023	(13,671,769)	0	0	0	(13,671,769)	0	0	549,002	0	0	0	11,782
000000-00-0	GENERAL ATLANTIC SERVICE COMPANY, L.P. (2021)			GENERAL ATLANTIC LLC	03/19/2021	09/30/2022	17,260,281	(1,609,809)	0	0	0	(1,609,809)	0	0	28	0	0	0	(234,308)
000000-00-0	GREEN EQUITY INVESTORS VIII, L.P.	DOVER	DE	GEI CAPITAL VIII, LLC	10/09/2019	09/30/2022	20,079,527	(51,553)	0	0	0	(51,553)	0	0	(27,375)	0	0	0	3,823
000000-00-0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.	04/01/2007	09/30/2022	1,111,016	(149,473)	0	0	0	(149,473)	0	0	9,170	0	0	0	6,218
000000-00-0	HBK FUND L.P.	WILMINGTON	DE	HBK CAPITAL	01/02/2002	09/30/2022	11,632,833	(4,030)	0	0	0	(4,030)	0	0	3,780,217	0	0	0	0
000000-00-0	HPS EUROPEAN ASSET VALUE FUND, LP	WILMINGTON	DE	HIGHBRIDGE GP, LLC	02/01/2017	09/30/2022	9,677,963	(19,328)	0	0	0	(19,328)	0	0	506,270	0	0	0	26,698
000000-00-0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	09/12/2012	09/30/2022	2,490,998	(15,368)	0	0	0	(15,368)	0	0	157,445	0	0	0	94,146
000000-00-0	IRONWOOD MEZZANINE FUND IV, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL ADVISORS IV, LLC	12/16/2016	09/30/2022	6,094,276	302,057	0	699,383	0	(397,326)	0	0	788,718	0	0	0	575,668
000000-00-0	KING STREET PARTNERS	WILMINGTON	DE	KING STREET CAPITAL LP	01/02/2001	09/30/2022	18,436,829	(128,072)	0	0	0	(128,072)	0	0	4,339,662	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS V, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS V, L.L.C.	08/23/2017	09/30/2022	13,234,111	(594,119)	0	0	0	(594,119)	0	0	6,400	0	0	0	(21,757)
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS LLC	04/09/2020	09/30/2022	12,050,419	724,145	0	0	0	724,145	0	0	34,495	0	0	0	(231,651)
000000-00-0	NGP NATURAL RESOURCES XI, L.P.	WILMINGTON	DE	G.F.W. Energy XI, L.P.	06/30/2014	09/30/2022	14,442,054	(36,195)	0	0	0	(36,195)	0	0	508,819	0	0	0	2,410,933
000000-00-0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLAND		OHCP GENPAR III, L.P.	02/12/2008	09/30/2022	970,251	(55,575)	0	297,969	0	(353,544)	0	0	82,489	0	0	0	159,084
000000-00-0	PERRY PARTNERS, L.P.	WILMINGTON	DE	PERRY PARTNERS, L.P.	07/01/1997	09/30/2022	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	PRIMAVERA CAPITAL FUND III L.P.	HONG KONG	HKG	PRIMAVERA CAPITAL GROUP	06/27/2018	09/30/2022	22,332,104	(1,199,399)	0	0	0	(1,199,399)	0	0	71	0	0	0	(107,002)
000000-00-0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	09/30/2022	1,287,617	40,884	0	0	0	40,884	0	0	2,411	0	0	0	63,744
000000-00-0	SCULPTOR DOMESTIC PARTNERS II	DELAWARE	MD	OZ MANAGEMENT, LLC	05/03/2004	09/30/2022	1,708,307	23,143	0	0	0	23,143	0	0	11,771	0	0	0	(3,726)
000000-00-0	WELLINGTON PARTNERS L.P.	CHICAGO	IL	WELLINGTON PARTNERS L.P.	01/08/2002	09/30/2022	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							558,679,032	(29,387,592)	0	1,103,827	0	(30,491,419)	0	0	18,504,434	0	0	0	12,900,147
000000-00-0	ABACUS MULTI-FAMILY PARTNERS V LP	DOVER	DE	ABACUS CAPITAL GROUP, LLC	02/13/2020	09/30/2022	10,872,138	1,284,382	0	0	0	1,284,382	0	0	573,825	0	0	0	4,792
000000-00-0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P	08/25/2014	09/30/2022	17,846,160	(320,392)	0	0	0	(320,392)	0	0	1,619,094	0	0	0	235,075
000000-00-0	ARES US REAL ESTATE FUND IX, L.P.	WILMINGTON	DE	ARES US REAL ESTATE IX ADVISORS, L.P.	05/03/2017	09/30/2022	23,574,593	85,915	0	0	0	85,915	0	0	250,046	0	0	0	227,363
000000-00-0	ARES US REAL ESTATE FUND VIII, L.P.	NEW YORK	NY	ARES US REAL ESTATE VIII ADVISORS, L.P.	09/16/2013	09/30/2022	3,225,297	(288,830)	0	0	0	(288,830)	0	0	487,939	0	0	0	412,558
000000-00-0	BROOKFIELD FAIRFIELD U.S. MULTIFAMILY VALUE ADD FUND III, L.P.	WILMINGTON	DE	FFI MF VALUE ADD FUND III GP LLC	12/22/2017	09/30/2022	4,290,123	(481,472)	0	0	0	(481,472)	0	0	708,089	0	0	0	1,029,293
000000-00-0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON	DE	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC	07/02/2013	09/30/2022	1,908,000	(30,524)	0	0	0	(30,524)	0	0	2,005	0	0	0	44,339
000000-00-0	DERMODY PROPERTIES INDUSTRIAL PARALLEL FUND III, L.P.	DOVER	DE	DERMODY PROPERTIES LLC	06/03/2020	09/30/2022	14,197,636	1,210,140	0	0	0	1,210,140	0	0	15,444,955	0	0	0	0
000000-00-0	GREYSTAR EQUITY PARTNERS IX, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT IX, LLC	10/25/2016	09/30/2022	1,074,724	9,390	0	0	0	9,390	0	0	602,260	0	0	0	(120,453)
000000-00-0	GREYSTAR EQUITY PARTNERS X, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT X, LLC	10/10/2018	09/30/2022	15,811,333	(109,851)	0	0	0	(109,851)	0	0	268,110	0	0	0	211,744
000000-00-0	MADISON INTERNATIONAL RE LIQUIDITY FUND VI (T), L.P.	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS VI, LLC	06/08/2015	09/30/2022	16,333,998	(1,138,507)	0	0	0	(1,138,507)	0	0	1,577,794	0	0	0	494,205
000000-00-0	PORTFOLIO ADVISORS REAL ESTATE FUND VII, L.P.	WILMINGTON	DE	PORTFOLIO ADVISORS, LLC	12/28/2018	09/30/2022	14,890,714	(193,864)	0	0	0	(193,864)	0	0	582,589	0	0	0	463,351
2199999. Joint Venture Interests - Real Estate - Unaffiliated							124,024,716	26,387	0	0	0	26,387	0	0	22,116,706	0	0	0	3,002,267

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Total - Unaffiliated							682,703,748	(29,361,205)	0	1,103,827	0	(30,465,032)	0	0	40,621,140	0	0	0	15,902,414
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							682,703,748	(29,361,205)	0	1,103,827	0	(30,465,032)	0	0	40,621,140	0	0	0	15,902,414

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-QP-6	US TREASURY INFLATION INDEX		09/02/2022	CAPITALIZED INTEREST		0	17,702,433	0	1.A
912810-QV-3	US TREASURY INFLATION INDEX		09/02/2022	CAPITALIZED INTEREST		0	9,854,700	0	1.A
912810-RA-8	US TREASURY INFLATION INDEX		09/02/2022	CAPITALIZED INTEREST		0	8,203,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						0	35,760,133	0	XXX
000000-00-0	FRANCE I/L	B	09/30/2022	CAPITALIZED INTEREST		0	60,213	0	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						0	60,213	0	XXX
00084@-AA-5	ABPCI DIRECT LENDING FUNDING III LLC DD		09/13/2022	DIRECT		76,000,000	76,000,000	0	1.D PL
00776W-AA-9	ACS A-1 PASS THRU TRUST MSN:30284		08/15/2022	CAPITALIZED INTEREST		448,193	448,193	0	1.D PL
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE		09/20/2022	BNP PARIBAS		1,819,375	2,500,000	6,641	2.A FE
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIE		09/19/2022	BNP PARIBAS		5,772,975	7,500,000	51,250	2.A FE
019736-AF-4	ALLISON TRANSMISSION INC		08/12/2022	VARIOUS		3,702,494	3,800,000	35,413	3.B FE
019736-AG-2	ALLISON TRANSMISSION INC		07/07/2022	JPMORGAN CHASE & CO		1,620,000	2,000,000	33,542	3.B FE
02311#-AA-4	AMAROK HOLDINGS LLC		09/07/2022	PRIVATE PLACEMENT DUMMY BROKER		20,000,000	20,000,000	0	2.C PL
02528G-AA-1	ACAR 2022-3 A		08/03/2022	WELLS FARGO		3,369,989	3,370,000	0	1.A FE
02530Q-AC-1	ACAR 2020-4 C		09/27/2022	VARIOUS		33,489,700	33,989,024	17,522	1.B FE
058498-AW-6	BALL CORP		08/12/2022	MORGAN STANLEY		251,922	300,000	24	3.A FE
06051G-JG-5	BANK OF AMERICA CORP		07/20/2022	BANK OF AMERICA CORP		4,620,700	5,000,000	15,941	1.F FE
11135F-BV-2	BROADCOM INC		04/19/2022	DIRECT		(8,503,560)	(7,724,000)	(29,982)	2.C FE
12664D-AA-1	CPS 2022-C A		07/28/2022	CREDIT SUISSE GROUP		9,999,485	10,000,000	0	1.A FE
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS, L.L.C		09/26/2022	DIRECT		25,000,000	25,000,000	0	2.A PL
131347-CR-5	CALPINE CORP		08/01/2022	MORGAN STANLEY		3,221,925	3,610,000	57,158	3.A FE
15089Q-AL-8	CELANESE US HOLDINGS LLC PUB CORP		07/07/2022	BANK OF AMERICA CORP		1,999,860	2,000,000	0	2.C FE
159864-AE-7	CHARLES RIVER LABORATORIES INT		07/07/2022	JPMORGAN CHASE & CO		1,827,500	2,000,000	16,528	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INT		08/12/2022	GOLDMAN SACHS		272,619	300,000	5,033	3.B FE
228180-AA-3	CROWN AMERICAS LLC		08/12/2022	BANK OF AMERICA CORP		300,882	300,000	6,519	3.B FE
24422E-WL-9	JOHN DEERE CAPITAL CORP		09/06/2022	CREDIT AGRICOLE		11,649,991	11,682,000	0	1.F FE
262104-AD-4	DRIVE 2021-2 B		09/15/2022	CITIGROUP INC		4,323,581	4,395,000	283	1.C FE
276480-AH-3	EASTERN GAS TRANSMISSION & ST PUB CORP		09/01/2022	DIRECT		3,987,985	4,000,000	35,333	1.G FE
278642-AY-9	EBAY INC		09/19/2022	BARCLAYS PLC		10,063,096	12,400,000	117,318	2.A FE
29365B-AB-9	ENTEGRIS ESCROW CORP		08/12/2022	MORGAN STANLEY		1,757,388	1,800,000	6,743	3.B FE
31944T-AA-8	FIRSTCASH INC		07/07/2022	JEFFERIES GROUP LLC		1,800,000	2,000,000	3,125	3.B FE
345370-CA-6	FORD MOTOR COMPANY		08/12/2022	VARIOUS		4,622,556	4,300,000	9,726	3.B FE
345370-DA-5	FORD MOTOR CO		07/14/2022	VARIOUS		3,082,500	4,000,000	55,069	3.A FE
345397-B6-9	FORD MOTOR CREDIT CO LLC		08/01/2022	CITIGROUP INC		1,720,000	2,000,000	9,264	3.A FE
366651-AG-2	GARTNER INC		08/12/2022	CITIGROUP INC		276,000	300,000	1,843	3.A FE
37255J-AA-0	GENTING NEW YORK LLC / GENNY C		07/07/2022	WELLS FARGO		748,435	827,000	11,068	3.A FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		07/07/2022	BANK OF AMERICA CORP		1,720,000	2,000,000	32,444	3.B FE
40484#-AA-5	HANNON/AMERESCO PETALUMA TRUST		07/01/2022	PRIVATE PLACEMENT DUMMY BROKER		1,099,638	1,099,638	0	1.F Z
40484#-AB-3	HANNON/AMERESCO PETALUMA TRUST		07/01/2022	PRIVATE PLACEMENT DUMMY BROKER		3,033,993	3,033,993	0	1.F Z
432833-AF-8	HILTON DOMESTIC OPERATING CO I		08/12/2022	GOLDMAN SACHS		287,715	300,000	1,259	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING CO I		08/01/2022	BANK OF AMERICA CORP		1,730,000	2,000,000	33,833	3.B FE
45886*-AA-2	PERSHING ROAD DEVELOPMENT CO L		09/07/2022	PRIVATE PLACEMENT DUMMY BROKER		25,087,500	25,000,000	0	1.D Z
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V		09/22/2022	DIRECT		1,409,364	1,409,364	0	2.A PL
501797-AW-4	L BRANDS INC		07/07/2022	RBC CAPITAL MARKETS		1,755,000	2,000,000	36,806	3.B FE
55354G-AM-2	MSCI INC		08/12/2022	GOLDMAN SACHS		265,500	300,000	3,172	3.A FE
61762D-AW-1	MSBAM 2013-C9 A4		09/13/2022	VARIOUS		10,339,212	10,442,000	12,597	1.A Z
61774A-A*-4	MORGAN STANLEY DIRECT LENDING		09/13/2022	PRIVATE PLACEMENT DUMMY BROKER		15,000,000	15,000,000	0	2.C PL
62548L-A*-3	MULTICARE HEALTH SYSTEM OBLIGA		08/18/2022	PRIVATE PLACEMENT DUMMY BROKER		5,000,000	5,000,000	0	1.G Z
62548L-A@-1	MULTICARE HEALTH SYSTEM OBLIGA		08/18/2022	PRIVATE PLACEMENT DUMMY BROKER		35,000,000	35,000,000	0	1.G Z
62879Y-AA-1	NB SPECIALTY FINANCE INSURANCE		09/21/2022	DIRECT		4,250,000	4,250,000	0	2.B PL
64110L-AS-5	NETFLIX INC		08/01/2022	MORGAN STANLEY		5,198,875	5,225,000	76,416	3.A FE
64110L-AU-0	NETFLIX INC		08/12/2022	WELLS FARGO		303,840	300,000	2,732	3.A FE
680665-AJ-5	OLIN CORP		08/01/2022	MORGAN STANLEY		9,600,000	10,000,000	196,458	3.A FE
680665-AL-0	OLIN CORP		08/12/2022	VARIOUS		4,467,702	4,800,000	118,125	3.A FE
68622T-AA-9	ORGANON FINANCE 1 LLC		08/12/2022	VARIOUS		7,675,595	8,150,000	82,254	3.B FE
756109-A#-1	REALTY INCOME CORP		06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		0	1,511,893	0	1.G

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
756109-B#-0	REALTY INCOME CORP		06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		0	1,744,491	0	1.G Z
78442P-GE-0	SLM CORP		08/12/2022	VARIOUS		1,468,844	1,769,000	11,507	3.A FE
80286E-AC-0	SDART 2022-1 A3		09/07/2022	BARCLAYS PLC		11,322,109	11,500,000	14,873	1.A FE
80286F-AB-9	SDART 2022-4 A2		07/12/2022	WELLS FARGO		39,998,500	40,000,000	0	1.A FE
80286N-AF-3	SDART 2021-1 C		09/15/2022	BARCLAYS PLC		25,460,019	25,930,000	2,161	1.C FE
80287H-AB-4	SDART 2022-5 A2		08/16/2022	VARIOUS		7,999,522	8,000,000	0	1.A FE
802918-AB-8	SDART 2022-6 A2		09/12/2022	RBC CAPITAL MARKETS		11,499,785	11,500,000	0	1.A FE
838518-G*-3	SOUTH JERSEY INDUSTRIES INC		09/15/2022	PRIVATE PLACEMENT DUMMY BROKER		6,000,000	6,000,000	0	2.B Z
852234-AM-5	BLOCK INC		07/14/2022	CITIGROUP INC		4,127,500	5,000,000	21,486	3.B FE
852234-AN-3	BLOCK INC		07/22/2022	DIRECT		4,440,020	4,430,000	17,259	3.B FE
852234-AP-8	BLOCK INC		07/22/2022	DIRECT		4,986,966	6,000,000	29,750	3.B FE
87264A-BR-5	T-MOBILE USA INC PUB CORP		07/01/2022	DIRECT		1,065,122	1,070,000	9,095	2.C FE
87264A-CS-2	T-MOBILE USA INC PUB CORP		07/01/2022	DIRECT		999,428	1,000,000	13,667	2.C FE
92840V-AH-5	VISTRA OPERATIONS CO LLC		07/07/2022	BANK OF AMERICA CORP		1,725,000	2,000,000	17,014	3.B FE
92940P-AG-9	WRKCO INC		09/26/2022	GOLDMAN SACHS		3,013,433	3,818,000	32,771	2.B FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		08/01/2022	BANK OF AMERICA CORP		3,810,000	4,000,000	43,806	3.A FE
G0108#-AA-8	ADDINGTON SQUARE FUNDING II LP		09/30/2022	DIRECT		17,000,000	17,000,000	0	1.C PL
68245X-AH-2	1011778 BC ULC / NEW RED FINANCE INC	A	08/12/2022	VARIOUS		2,089,465	2,300,000	29,848	3.B FE
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE	D	08/01/2022	GOLDMAN SACHS		2,055,000	2,000,000	18,333	3.B FE
07133P-AA-7	BATLN 2021-17A A1	D	08/17/2022	GOLDMAN SACHS		3,099,600	3,150,000	10,421	1.A FE
12562R-AA-3	CIFC 2020-4A A	D	08/12/2022	SG AMERICAS SECURITIES		4,147,500	4,200,000	14,306	1.A FE
30251G-BE-6	FMG RESOURCES AUGUST 2006 PTY	D	08/12/2022	VARIOUS		10,140,525	10,725,000	193,343	3.A FE
38138L-AL-2	GLM 2020-7A AR	D	08/02/2022	BANK OF AMERICA CORP		591,754	611,000	962	1.A FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY	D	08/12/2022	WELLS FARGO		309,090	300,000	1,615	3.B FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY	D	07/07/2022	GOLDMAN SACHS		1,845,000	2,000,000	19,708	3.B FE
46090X-AA-9	INVCO 2021-1A A1	D	08/02/2022	BANK OF AMERICA CORP		8,038,550	8,300,000	16,194	1.A FE
479142-F#-3	JOHNSON MATTHEY PLC	B	06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		(1)	(1,221,015)	0	1.G Z
48255K-AA-4	KKR CORE HOLDING COMPANY LLC	D	08/02/2022	PRIVATE PLACEMENT DUMMY BROKER		40,000,000	40,000,000	0	2.B PL
48662L-AA-9	KAYNE 2021-10A A	D	08/02/2022	BANK OF AMERICA CORP		4,509,120	4,620,000	5,073	1.A FE
50203C-AA-1	LCM 34A A1	D	07/22/2022	JPMORGAN CHASE & CO		4,846,050	5,000,000	3,233	1.A FE
55955E-AL-2	MAGNE 2020-27A AR	D	08/19/2022	MORGAN STANLEY		9,815,000	10,000,000	36,360	1.A FE
64133R-AJ-5	NEUB 2020-38A AR	D	08/18/2022	MITSUBISHI		11,782,800	12,000,000	42,348	1.A FE
69702M-AA-5	PLMRS 2022-5A A	D	08/23/2022	BANK OF AMERICA CORP		11,000,000	11,000,000	0	1.A FE
84859B-AA-9	SPIRIT LOYALTY CAYMAN LTD / SP	D	08/01/2022	SMBC NIKKO CAPITAL MARKETS LTD		8,315,000	8,000,000	89,778	3.B FE
F7908#-AB-6	ROQUETTE FRERES SA	B	06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		(1)	(1,119,264)	0	2.A Z
G2616#-AA-1	DPG HOLDINGS LTD	B	07/27/2022	PRIVATE PLACEMENT DUMMY BROKER		24,062,003	22,325,988	0	2.B PL
G3165#-AA-2	CCO I CREDIT BACKED LOANS LTD	D	09/29/2022	PRIVATE PLACEMENT DUMMY BROKER		849,558	849,558	0	1.G PL
G6970*-AX-4	PEEL PORTS PP FINANCE LIMITED	B	06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		0	1,046,695	0	2.B PL
G6970*-AY-2	PEEL PORTS PP FINANCE LIMITED	B	06/30/2022	PRIVATE PLACEMENT DUMMY BROKER		0	1,046,695	(121)	2.B PL
G8056*-AL-3	SEVERN TRENT WATER LTD	B	07/28/2022	PRIVATE PLACEMENT DUMMY BROKER		48,520,018	44,651,977	0	2.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						703,401,804	717,467,230	1,756,247	XXX
02888@-AA-9	AMERICAN PHYSICIAN PARTNERS LLC		07/29/2022	CAPITALIZED INTEREST		62,640	62,640	0	3.B FE
02888@-AB-7	AMERICAN PHYSICIAN PARTNERS LLC		07/04/2022	VARIOUS		(754,986)	(754,986)	0	3.B FE
02888@-AC-5	AMERICAN PHYSICIAN PARTNERS		06/30/2022	CAPITALIZED INTEREST		(606,425)	(606,425)	0	3.B FE
02888@-AD-3	AMERICAN PHYSICIAN PARTNERS LL		06/30/2022	CAPITALIZED INTEREST		(962,015)	(962,015)	0	3.B FE
05353*-AA-0	AVANT COMMUNICATIONS PRVTTERM		07/28/2022	DIRECT		1,386,255	1,414,546	0	4.B Z
07573#-AB-4	BECKLAR, LLC		07/22/2022	DIRECT		325,142	328,842	0	4.C PL
12749#-AB-3	CPI BUYER LLC		07/12/2022	DIRECT		64,066	64,713	0	5.A PL
12760#-AA-9	CC WDW BORROWER, INC. PRV BKLOAN		07/27/2022	DIRECT		3,172,675	3,262,391	0	4.B PL
15644G-A#-1	CENTRIC BRANDS LLC		08/22/2022	CAPITALIZED INTEREST		473,752	473,752	0	4.A PL
17037*-AB-7	CHOICE HEALTH AT HOME LLC PRVTDELAY		08/01/2022	PURCHASE		620,681	620,681	0	3.A Z
17112#-AB-1	CERTIFY INC		09/22/2022	DIRECT		44,690	44,690	0	4.B Z
22881#-AA-2	CRUNCH HOLDINGS, LLC		09/30/2022	CAPITALIZED INTEREST		38,950	38,950	0	5.A PL
23246*-AA-4	CYBERGRANTS LLC PRVTTERM		04/22/2022	DIRECT		61,165	61,165	0	3.B PL
24651@-AA-8	DELAWARE VALLEY MANAGEMENTHOLDINGS, INC.		01/04/2022	CAPITALIZED INTEREST		37,637	37,637	0	4.A PL
29280K-AF-2	ENERGIZE HOLDCO LLC		09/30/2022	DIRECT		174,205	174,205	0	4.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
350418-AT-2	FOUNDATION RISK PARTNERS, CORP.		09/15/2022	PURCHASE		394,366	394,366	0	4.B PL
36457W-AD-3	GALWAY BORROWER LLC		09/01/2022	DIRECT		968,600	978,383	0	3.B PL
42958#-AE-0	HIGGINBOTHAM INSURANCE AGENCY		09/28/2022	DIRECT		282,448	292,702	0	4.B PL
42958#-AF-7	HIGGINBOTHAM INSURANCE AGENCY		09/28/2022	DIRECT		4,694,978	4,734,462	0	3.B Z
55392*-AA-8	MBS SERVICES HOLDINGS, LLC		06/30/2022	CAPITALIZED INTEREST		20,041	20,041	0	4.B PL
55392*-AB-6	MBS SERVICES HOLDINGS, LLC		06/30/2022	CAPITALIZED INTEREST		5,252	5,252	0	4.B PL
55392*-AC-4	MBS SERVICES HOLDINGS, LLC		09/21/2022	CAPITALIZED INTEREST		7,516	7,516	0	4.B PL
55392*-AD-2	MBS SERVICES HOLDINGS, LLC		08/09/2022	CAPITALIZED INTEREST		6,252	6,252	0	4.B PL
55412*-AB-2	MSP GLOBAL HOLDINGS PRVTDELAY		09/02/2022	PURCHASE		378,978	378,978	0	3.C Z
57767K-AB-4	MAVERICK BIDCO INC.		07/06/2022	DIRECT		432,533	433,629	0	4.C FE
57767K-AC-2	MAVERICK BIDCO INC.		09/27/2022	DIRECT		330,005	331,599	0	4.C FE
57767K-AD-0	MAVERICK BIDCO INC		07/06/2022	DIRECT		329,941	331,599	0	4.B Z
58473*-AB-2	MEDICAL MANAGEMENT RESOURCE GROUP, L.L.C		07/27/2022	PURCHASE		738,305	738,305	0	3.B Z
59841V-AB-6	MIDWEST VETERINARY PARTNERS, LLC		08/30/2022	DIRECT		574,713	574,713	0	4.C FE
70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC		09/13/2022	DIRECT		267,382	270,083	0	4.A PL
716028-AC-5	PETER C. FOY & ASSOCIATES INSURANCE SERV		07/28/2022	PURCHASE		613,692	613,692	0	3.C Z
723508-AA-1	PINNACLE DERMATOLOGY MANAGEMENT LLC		09/30/2022	DIRECT		257,101	258,986	0	3.A PL
74934K-AB-7	RC BUYER INC		09/27/2022	DIRECT		157,625	157,625	0	4.A FE
75000#-AR-9	RSC ACQUISITION CORP DELAYED DRAW TERM L		08/31/2022	DIRECT		701,806	701,806	0	3.B Z
75604L-B*-5	REALD INC		06/30/2022	CAPITALIZED INTEREST		70,191	70,191	0	5.A PL
76029B-A#-9	REP TEC INTERMEDIATE HOLDINGS		09/29/2022	DIRECT		28,668	28,668	0	3.A Z
80411#-AA-9	SAUCE LABS INC		08/09/2022	DIRECT		1,236,807	1,262,048	0	4.C PL
836050-A*-8	SOULCYCLE INC		08/18/2022	CAPITALIZED INTEREST		152,481	152,481	0	5.C PL
87104*-AA-0	THE SWITCH ENTERPRISE LLC		07/29/2022	DIRECT		373,231	373,231	0	4.B FE
871558-AA-6	SYMPHONY COMMUNICATION SERVICES LLC		07/29/2022	CAPITALIZED INTEREST		32,347	32,347	0	5.B Z
871558-AB-4	SYMPHONY COMMUNICATION SERVICES LLC		07/29/2022	CAPITALIZED INTEREST		3,206	3,206	0	5.B Z
87326#-AC-4	TA/WEG HOLDINGS LLC		08/12/2022	PURCHASE		771,402	771,402	0	3.A PL
891908-AA-9	TOWERCO IV HOLDINGS LLC		09/22/2022	DIRECT		2,071,476	2,071,476	0	3.C PL
91889*-AA-3	VALCOURT HOLDINGS II LLC		09/30/2022	DIRECT		114,525	114,525	0	3.B PL
92215*-AC-2	VARDIMAN BLACK HOLDINGS LLC		07/15/2022	DIRECT		432,700	434,874	0	4.A Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC		08/31/2022	DIRECT		335,061	336,744	0	4.A Z
92336#-AA-6	VERACROSS LLC PRVTTERM		09/30/2022	CAPITALIZED INTEREST		209,457	209,457	0	4.C Z
92919L-AC-4	VSTG INTERMEDIATE HOLDINGS II		07/13/2022	DIRECT		8,652,875	8,990,000	0	4.B FE
000000-00-0	GS ACQUISITIONCO, INC PRVTTERM		08/10/2022	DIRECT		422,225	422,454	0	3.B Z
C48688-AA-6	JHMCRN HOLDINGS INC.		07/01/2022	VARIOUS		2,839	2,839	0	3.B PL
EA723Y-09-6	AAH TOPCO, LLC		09/26/2022	PURCHASE		1,512,221	1,512,221	0	2.C Z
EA7KC5-89-1	FOUNDATION RISK PARTNERS CORP		09/29/2022	PURCHASE		710,315	710,315	0	3.B Z
EA7NF3-69-9	WEALTH ENHANCEMENT GROUP LLC		09/30/2022	DIRECT		60,370	60,522	0	3.B Z
EA7QKX-49-7	CODING SOLUTIONS ACQUISITION		07/29/2022	PURCHASE		66,698	66,698	0	3.B Z
EA7TTA-99-2	PETER C. FOY & ASSOCIATES INSU		09/21/2022	DIRECT		539,409	543,485	0	3.C Z
EA7XIR-19-6	NI TOPCO INC		07/08/2022	DIRECT		675,853	691,409	0	4.A Z
EA7Z00-29-2	PRIORITY ONDEMAND MIDCO 2 L.P		07/15/2022	DIRECT		4,184,317	4,258,847	0	2.C Z
EA81SZ-29-5	UNGERBOECK SYSTEMS INTERNATIO PRV BKLOAN		08/09/2022	DIRECT		71,248	72,702	0	4.C Z
EA83WP-69-4	SALISBURY HOUSE LLC		08/12/2022	DIRECT		679,712	693,584	0	3.A Z
EA841V-89-1	FLOATING INFRASTRUCTURE HOLDINGS FINANCE		08/15/2022	DIRECT		7,350,000	7,500,000	0	4.C Z
EA8779-79-8	TMC BUYER INC		09/02/2022	DIRECT		3,202,112	3,680,589	0	4.C Z
EA87X3-39-6	FUSION HOLDING CORP.		09/15/2022	DIRECT		8,803,646	9,006,288	0	4.A Z
EA87YN-09-4	RSC ACQUISITION, INC.		09/30/2022	DIRECT		63,423	63,423	0	3.C Z
EA88KE-69-1	SAKO AND PARTNERS LOWER HOLDIN		09/15/2022	DIRECT		7,712,377	7,950,904	0	3.C Z
EA88KG-89-4	SAKO AND PARTNERS LOWER HOLDINGS LLC		09/15/2022	VARIOUS		179,842	179,842	0	3.C Z
EA897J-39-6	BV EMS BUYER INC		09/21/2022	DIRECT		1,825,195	1,881,644	0	3.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						67,846,195	69,639,191	0	XXX
2509999997. Total - Bonds - Part 3						771,247,999	822,926,767	1,756,247	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						771,247,999	822,926,767	1,756,247	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
31339#-11-1	FEDERAL HOME LOAN BANK		09/30/2022	DIRECT	440,100.000	44,010,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						44,010,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						44,010,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						44,010,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						44,010,000	XXX	0	XXX
6009999999 - Totals						815,257,999	XXX	1,756,247	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36202E-H5-1	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		161	161	162	161	0	0	0	0	0	161	0	0	0	7	05/20/2036	1.A
36202E-W6-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		264,228	264,228	277,316	264,147	0	82	0	82	0	264,228	0	0	0	11,259	10/20/2038	1.A
36202E-WF-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		64,611	64,611	67,650	64,642	0	(31)	0	(31)	0	64,611	0	0	0	2,795	09/20/2038	1.A
36202E-XV-6	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		93,535	93,535	98,267	93,469	0	66	0	66	0	93,535	0	0	0	3,969	11/20/2038	1.A
36203C-4X-7	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	06/15/2026	1.A
36203C-5X-6	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	05/15/2026	1.A
36204J-UL-8	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		359	359	366	359	0	0	0	0	0	359	0	0	0	19	09/15/2026	1.A
36204U-2V-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		156	156	165	156	0	0	0	0	0	156	0	0	0	9	12/15/2024	1.A
36205K-2N-1	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		60	60	61	60	0	0	0	0	0	60	0	0	0	3	01/15/2027	1.A
36205K-3D-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		234	234	247	234	0	0	0	0	0	234	0	0	0	14	01/15/2027	1.A
36205K-ZH-8	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		99	99	104	99	0	0	0	0	0	99	0	0	0	6	01/15/2027	1.A
36205L-3L-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		139	139	147	139	0	0	0	0	0	139	0	0	0	8	12/15/2024	1.A
36205L-J8-4	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		395	395	418	396	0	(1)	0	(1)	0	395	0	0	0	24	12/15/2024	1.A
36205R-4B-0	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/15/2026	1.A
36205S-CV-5	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	09/15/2026	1.A
36205X-YK-4	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/15/2024	1.A
36206A-H3-0	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		6	6	7	6	0	0	0	0	0	6	0	0	0	0	11/15/2024	1.A
36206N-RK-3	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		514	514	524	514	0	0	0	0	0	514	0	0	0	27	05/15/2026	1.A
36206P-2M-1	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		69	69	70	69	0	0	0	0	0	69	0	0	0	4	08/15/2026	1.A
36206U-QQ-5	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		34	34	35	34	0	0	0	0	0	34	0	0	0	2	08/15/2026	1.A
36206V-RK-5	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		18	18	19	18	0	0	0	0	0	18	0	0	0	1	05/15/2026	1.A
36206W-ZP-3	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		130	130	136	131	0	(1)	0	(1)	0	130	0	0	0	8	08/15/2026	1.A
36207B-VG-2	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		50	50	51	50	0	0	0	0	0	50	0	0	0	3	09/15/2026	1.A
36207E-DH-4	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		109	109	111	109	0	0	0	0	0	109	0	0	0	6	07/15/2026	1.A
36207F-NR-8	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		112	112	114	112	0	0	0	0	0	112	0	0	0	6	09/15/2026	1.A
36207F-Y9-6	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	07/15/2026	1.A
36207F-Z6-1	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		119	119	121	119	0	0	0	0	0	119	0	0	0	7	08/15/2026	1.A
36207G-DB-2	GOVERNMENT NATL MTG ASSN		07/15/2022	MBS PAYDOWN		140	140	143	141	0	0	0	0	0	140	0	0	0	7	09/15/2026	1.A
36207H-TH-0	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		77	77	79	77	0	0	0	0	0	77	0	0	0	4	05/15/2026	1.A
36207H-U2-1	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		170	170	173	170	0	0	0	0	0	170	0	0	0	9	06/15/2026	1.A
36207H-WG-8	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		53	53	54	53	0	0	0	0	0	53	0	0	0	3	07/15/2026	1.A
36207P-BD-0	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	08/15/2026	1.A
36207Q-VB-0	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		155	155	157	155	0	0	0	0	0	155	0	0	0	8	10/15/2026	1.A
36241K-XC-7	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		37,621	37,621	39,384	37,623	0	(2)	0	(2)	0	37,621	0	0	0	1,446	11/15/2038	1.A
36294T-5B-7	GOVERNMENT NATL MTG ASSN		09/01/2022	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	1	11/15/2036	1.A
38383M-D7-0	GNR 2022-45 UP		09/01/2022	VARIOUS		1,124,513	1,124,513	1,149,815	0	0	(1,369)	0	(1,369)	0	1,124,513	0	0	0	17,492	07/20/2051	1.A Z
38383P-JL-6	GNR 2022-50 BD		09/01/2022	VARIOUS		890,904	890,904	894,280	0	0	(307)	0	(307)	0	890,904	0	0	0	11,590	04/20/2050	1.A Z
38383R-AG-2	GNR 2022-63 P		09/01/2022	VARIOUS		1,285,252	1,285,252	1,275,010	0	0	370	0	370	0	1,285,252	0	0	0	13,739	01/20/2051	1.B Z
38383R-AY-3	GNR 2022-63 KG		09/01/2022	VARIOUS		1,489,736	1,489,736	1,493,926	0	0	(248)	0	(248)	0	1,489,736	0	0	0	17,478	01/20/2052	1.B Z
38383R-EH-6	GNR 2022-63 Q		09/01/2022	MBS PAYDOWN		443,504	443,504	443,088	0	0	18	0	18	0	443,504	0	0	0	5,182	02/20/2050	1.A Z
38383R-EN-3	GNR 2022-63 HQ		09/01/2022	VARIOUS		3,340,898	3,340,898	3,342,342	0	0	(141)	0	(141)	0	3,340,898	0	0	0	36,191	01/20/2052	1.B Z
38383R-ET-0	GNR 2022-63 YQ		09/01/2022	VARIOUS		1,757,668	1,757,668	1,746,546	0	0	472	0	472	0	1,757,668	0	0	0	18,382	03/20/2052	1.B Z
912803-EH-2	UNITED STATES OF AMERICA TREASURY		09/14/2022	GOLDMAN SACHS		79,795,048	183,000,000	70,522,904	80,796,288	0	2,101,410	0	2,101,410	0	82,897,698	0	(3,102,649)	(3,102,649)	0	05/15/2044	1.A
912803-FT-5	US TREASURY STRIP		09/13/2022	GOLDMAN SACHS		37,296,835	100,000,000	49,430,500	50,156,554	0	847,496	0	847,496	0	51,004,049	0	(13,707,214)	(13,707,214)	0	11/15/2050	1.A
912810-QP-6	US TREASURY INFLATION INDEX		09/30/2022	MBS PAYDOWN		0	79,329	74,596	(5,037)	0	5,037	0	5,037	0	0	0	0	0	1,629	02/15/2041	1.A
912810-QV-3	US TREASURY INFLATION INDEX		09/30/2022	MBS PAYDOWN		0	42,980	32,077	(2,548)	0	2,548	0	2,548	0	0	0	0	0	311	02/15/2042	1.A
912810-RA-8	US TREASURY INFLATION INDEX		09/30/2022	MBS PAYDOWN		0	36,400	24,896	(2,029)	0	2,029	0	2,029	0	0	0	0	0	220	02/15/2043	1.A
912828-XW-5	US TREASURY		06/30/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	9,625	06/30/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						127,887,800	293,954,626	130,916,149	131,406,559	0	2,957,428	0	2,957,428	0	144,697,664	0	(16,809,863)	(16,809,863)	151,497	XXX	XXX
626209-JK-7	BRITISH COLUMBIA MUNICIPAL FIN AUTH		06/01/2022	MATURITY		(242,616)	0	0	(812,052)	0	0	0	0	0	0	(242,616)	0	(242,616)	0	06/01/2022	1.A FE
68323A-AW-4	PROVINCE OF ONTARIO CANADA		06/02/2022	MATURITY		(135,256)	0	0	(1,817,175)	0	0	0	0	0	0	(135,256)	0	(135,256)	0	06/02/2022	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						(377,872)	0	0	(2,629,227)	0	0	0	0	0	0	(377,872)	0	(377,872)	0	XXX	XXX
917542-QR-6	UTAH ST G/O		07/01/2022	SINKING FUND REDEMPTION		4,690,000	4,690,000	4,690,000	4,690,000	0	0	0	0	0	4,690,000	0	0	0	213,583	07/01/2024	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
917542-QV-7	UTAH ST G/O		07/01/2022	SINKING FUND REDEMPTION		4,446,408	4,446,408	4,446,408	4,446,408	0	0	0	0	0	4,446,408	0	0	0	157,358	07/01/2025	1.A FE
93974C-RA-0	WASHINGTON ST G/O		08/01/2022	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	436,900	08/01/2022	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						19,136,408	19,136,408	19,136,408	19,136,408	0	0	0	0	0	19,136,408	0	0	0	807,841	XXX	XXX
911551-AA-7	UNITED STATES ARMY HOSPITALITY		09/01/2022	SINKING FUND REDEMPTION		503,333	503,333	503,333	503,333	0	0	0	0	0	503,333	0	0	0	25,070	05/01/2032	1.C
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						503,333	503,333	503,333	503,333	0	0	0	0	0	503,333	0	0	0	25,070	XXX	XXX
20753Y-CH-3	CAS 2022-R04 1M1		09/25/2022	MBS PAYDOWN		930,597	930,597	930,597	0	0	0	0	0	0	930,597	0	0	0	8,884	03/25/2042	1.G FE
30711X-AD-6	CAS 2014-C01 M2		09/25/2022	MBS PAYDOWN		546,501	546,501	565,458	0	0	(1,474)	0	(1,474)	0	546,501	0	0	0	13,978	01/25/2024	1.F Z
30711X-AF-1	CAS 2014-C02 1M2		09/25/2022	MBS PAYDOWN		30,719	30,719	30,757	0	0	(3)	0	(3)	0	30,719	0	0	0	490	05/25/2024	2.B Z
30711X-AP-9	CAS 2014-C04 1M2		09/25/2022	MBS PAYDOWN		64,578	64,578	65,112	64,555	0	23	0	23	0	64,578	0	0	0	2,442	11/25/2024	1.D
30711X-AT-1	CAS 2015-C01 1M2		09/25/2022	MBS PAYDOWN		10,842	10,842	10,637	10,765	0	77	0	77	0	10,842	0	0	0	367	02/25/2025	1.D
30711X-AX-2	CAS 2015-C02 1M2		09/25/2022	MBS PAYDOWN		28,625	28,625	26,622	28,171	0	454	0	454	0	28,625	0	0	0	910	05/25/2025	1.D
30711X-BF-0	CAS 2015-C04 1M2		09/25/2022	MBS PAYDOWN		178,055	178,055	188,822	179,813	0	(1,758)	0	(1,758)	0	178,055	0	0	0	7,297	04/25/2028	1.D
30711X-BM-5	CAS 2016-C01 1M2		09/25/2022	MBS PAYDOWN		853,599	853,599	907,840	864,438	0	(10,839)	0	(10,839)	0	853,599	0	0	0	42,871	08/25/2028	1.D
30711X-CB-8	CAS 2016-C02 1M2		09/25/2022	MBS PAYDOWN		1,496,496	1,496,496	1,563,835	1,511,736	0	(15,240)	0	(15,240)	0	1,496,496	0	0	0	67,675	09/25/2028	1.D
30711X-CL-6	CAS 2016-C03 1M2		09/25/2022	MBS PAYDOWN		486,412	486,412	499,250	487,937	0	(1,524)	0	(1,524)	0	486,412	0	0	0	19,627	10/25/2028	1.D
30711X-CT-9	CAS 2016-C03 2M2		09/25/2022	MBS PAYDOWN		305,799	305,799	322,125	309,123	0	(3,323)	0	(3,323)	0	305,799	0	0	0	13,519	10/25/2028	1.D
30711X-DA-9	CAS 2016-C04 1M2		09/25/2022	MBS PAYDOWN		2,325,242	2,325,242	2,425,519	2,346,682	0	(21,439)	0	(21,439)	0	2,325,242	0	0	0	77,725	01/25/2029	1.D
30711X-DD-3	CAS 2016-C04 1M2B		09/25/2022	MBS PAYDOWN		1,423,665	1,423,665	1,478,387	1,430,902	0	(7,238)	0	(7,238)	0	1,423,665	0	0	0	47,588	01/25/2029	1.D
30711X-DK-7	CAS 2016-C05 2M2		07/05/2022	CALLED THRU ISSUER		36,183,616	36,183,616	37,685,114	37,419,958	0	(1,236,342)	0	(1,236,342)	0	36,183,616	0	0	0	2,479,977	01/25/2029	1.D
30711X-DS-0	CAS 2016-C06 1M2		07/05/2022	CALLED THRU ISSUER		10,029,623	10,029,623	10,342,410	10,325,609	0	(295,986)	0	(295,986)	0	10,029,623	0	0	0	689,367	04/25/2029	1.D
30711X-EC-4	CAS 2016-C07 2M2		07/05/2022	CALLED THRU ISSUER		966,001	966,001	931,687	946,210	0	19,791	0	19,791	0	966,001	0	0	0	68,114	05/25/2029	1.D
30711X-EP-5	CAS 2017-C01 1M2		07/05/2022	CALLED THRU ISSUER		4,623,685	4,623,685	4,484,426	4,535,959	0	87,839	0	87,839	0	4,623,799	0	(113)	(113)	242,922	07/25/2029	1.D
30711X-UX-0	CAS 2017-C07 1M2		07/05/2022	CALLED THRU ISSUER		5,402,103	5,402,103	5,417,297	5,413,545	0	(11,442)	0	(11,442)	0	5,402,103	0	0	0	136,237	05/25/2030	1.D
30711X-WX-8	CAS 2017-C07 2M2		09/25/2022	MBS PAYDOWN		161,896	161,896	162,706	161,922	0	(26)	0	(26)	0	161,896	0	0	0	3,524	05/25/2030	1.D
31283G-Z2-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		746	746	743	745	0	1	0	1	0	746	0	0	0	35	09/01/2027	1.A
31283H-5J-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		3,765	3,765	3,798	3,764	0	1	0	1	0	3,765	0	0	0	137	01/01/2035	1.A
31283H-BX-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		672	672	686	672	0	0	0	0	0	672	0	0	0	29	07/01/2028	1.A
31283H-PQ-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		848	848	858	849	0	0	0	0	0	848	0	0	0	30	06/01/2031	1.A
31283H-QB-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		949	949	959	949	0	0	0	0	0	949	0	0	0	34	12/01/2031	1.A
31283H-SA-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		897	897	906	897	0	0	0	0	0	897	0	0	0	33	05/01/2032	1.A
31283H-WY-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		89	89	91	89	0	0	0	0	0	89	0	0	0	3	06/01/2033	1.A
31287L-FT-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		455	455	460	455	0	0	0	0	0	455	0	0	0	17	12/01/2031	1.A
31287L-R5-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		102	102	103	102	0	0	0	0	0	102	0	0	0	4	12/01/2031	1.A
31287L-XB-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		234	234	236	234	0	0	0	0	0	234	0	0	0	9	12/01/2031	1.A
31287M-NV-8	FED HOME LOAN MTG CORP		07/01/2022	MBS PAYDOWN		1,119	1,119	1,131	1,120	0	(1)	0	(1)	0	1,119	0	0	0	36	01/01/2032	1.A
31287M-UW-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	01/01/2032	1.A
31287M-WB-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,082	1,082	1,092	1,082	0	0	0	0	0	1,082	0	0	0	35	01/01/2032	1.A
31287N-E4-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		19	19	20	19	0	0	0	0	0	19	0	0	0	1	01/01/2032	1.A
31287N-GQ-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	4	01/01/2032	1.A
31287P-S2-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		276	276	279	275	0	0	0	0	0	276	0	0	0	10	02/01/2032	1.A
31287Q-JJ-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,078	1,078	1,089	1,078	0	0	0	0	0	1,078	0	0	0	40	03/01/2032	1.A
31287Q-P9-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		51	51	52	51	0	0	0	0	0	51	0	0	0	2	03/01/2032	1.A
31287Q-PM-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		327	327	330	326	0	0	0	0	0	327	0	0	0	12	03/01/2032	1.A
31287X-QB-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		441	441	433	441	0	0	0	0	0	441	0	0	0	19	08/01/2032	1.A
31288B-EL-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		131	131	132	131	0	0	0	0	0	131	0	0	0	5	11/01/2032	1.A
31288C-SX-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,577	1,577	1,593	1,577	0	0	0	0	0	1,577	0	0	0	58	12/01/2032	1.A
31288C-TF-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		775	775	783	775	0	0	0	0	0	775	0	0	0	28	12/01/2032	1.A
31288C-Z0-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,961	2,961	2,990	2,960	0	1	0	1	0	2,961	0	0	0	109	12/01/2032	1.A
31288D-ED-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		45,190	45,190	45,766	45,180	0	10	0	10	0	45,190	0	0	0	1,856	01/01/2033	1.A
31288D-UH-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		4,205	4,205	4,295	4,204	0	0	0	0	0	4,205	0	0	0	186	11/01/2032	1.A
31288D-UJ-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,839	1,839	1,879	1,839	0	0	0	0	0	1,839	0	0	0	73	11/01/2032	1.A
31288F-4Y-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	1	03/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31288F-VE-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		490	490	497	490	0	0	0	0	0	490	0	0	0	18	02/01/2033	1.A
31288F-W7-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	02/01/2033	1.A
31288G-6D-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,021	1,021	1,043	1,021	0	0	0	0	0	1,021	0	0	0	41	03/01/2033	1.A
31288G-JV-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		967	967	976	967	0	0	0	0	0	967	0	0	0	35	03/01/2033	1.A
31288G-YJ-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		6,572	6,572	6,645	6,571	0	1	0	1	0	6,572	0	0	0	241	03/01/2033	1.A
31288G-YP-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,022	2,022	2,051	2,023	0	0	0	0	0	2,022	0	0	0	68	02/01/2033	1.A
31288H-7J-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	1	05/01/2033	1.A
31288H-BW-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		764	764	781	765	0	0	0	0	0	764	0	0	0	31	04/01/2033	1.A
31288H-EJ-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		208	208	210	208	0	0	0	0	0	208	0	0	0	8	04/01/2033	1.A
31288H-KW-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	04/01/2033	1.A
31288H-PV-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,972	2,972	3,045	2,992	0	(20)	0	(20)	0	2,972	0	0	0	133	04/01/2033	1.A
31288H-Q9-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		133	133	134	133	0	0	0	0	0	133	0	0	0	5	03/01/2033	1.A
31288H-V3-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		173	173	175	173	0	0	0	0	0	173	0	0	0	6	05/01/2033	1.A
31288J-2K-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		245	245	247	245	0	0	0	0	0	245	0	0	0	9	05/01/2033	1.A
31288J-HD-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		140	140	143	140	0	(1)	0	(1)	0	140	0	0	0	6	05/01/2033	1.A
31288J-R9-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	04/01/2033	1.A
31288J-UH-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		514	514	522	514	0	0	0	0	0	514	0	0	0	19	05/01/2033	1.A
31288J-YK-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		202	202	204	202	0	0	0	0	0	202	0	0	0	7	01/01/2033	1.A
31288K-B3-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		171	171	173	171	0	0	0	0	0	171	0	0	0	6	05/01/2033	1.A
31288K-B8-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	1	06/01/2033	1.A
3128F9-S9-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2026	1.A
3128FL-MH-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		22	22	23	22	0	0	0	0	0	22	0	0	0	1	02/01/2027	1.A
3128FV-KX-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2028	1.A
3128FY-RM-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		914	914	934	914	0	(1)	0	(1)	0	914	0	0	0	40	04/01/2028	1.A
3128K0-2T-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		207	207	203	207	0	0	0	0	0	207	0	0	0	8	12/01/2035	1.A
3128K0-K7-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		103	103	100	102	0	0	0	0	0	103	0	0	0	4	12/01/2035	1.A
3128K1-LG-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	1	12/01/2035	1.A
3128K6-G9-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2035	1.A
3128K6-GH-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/01/2035	1.A
3128LX-BR-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		3,225	3,225	3,253	3,224	0	1	0	1	0	3,225	0	0	0	124	07/01/2035	1.A
3128M4-J3-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		803	803	824	804	0	(1)	0	(1)	0	803	0	0	0	36	02/01/2037	1.A
3128M5-AR-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,461	1,461	1,358	1,460	0	1	0	1	0	1,461	0	0	0	44	03/01/2036	1.A
3128M5-CD-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		4,806	4,806	4,990	4,811	0	(5)	0	(5)	0	4,806	0	0	0	206	12/01/2033	1.A
3128M5-QZ-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,478	2,478	2,623	2,479	0	(1)	0	(1)	0	2,478	0	0	0	98	01/01/2038	1.A
3128NH-6F-5	FED HOME LOAN MTG CORP		08/01/2022	VARIOUS		6,148	6,148	6,189	6,152	0	(4)	0	(4)	0	6,148	0	0	0	95	03/01/2037	1.A
3128NH-V4-2	FED HOME LOAN MTG CORP		08/01/2022	VARIOUS		728	728	735	729	0	(1)	0	(1)	0	728	0	0	0	16	03/01/2037	1.A
312913-X5-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		6,770	6,770	6,408	6,716	0	54	0	54	0	6,770	0	0	0	332	12/15/2022	1.A
312915-AX-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		16,656	16,656	13,402	16,397	0	259	0	259	0	16,656	0	0	0	660	04/15/2023	1.A
312915-FC-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		18,373	18,373	17,105	18,273	0	100	0	100	0	18,373	0	0	0	856	04/15/2023	1.A
31292G-TP-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		110	110	113	110	0	0	0	0	0	110	0	0	0	5	09/01/2027	1.A
31292G-V4-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		105	105	107	105	0	0	0	0	0	105	0	0	0	4	07/01/2028	1.A
31292G-VT-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		8	8	9	8	0	0	0	0	0	8	0	0	0	0	06/01/2028	1.A
31292G-WG-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		71	71	73	71	0	0	0	0	0	71	0	0	0	3	09/01/2028	1.A
31292G-WT-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		60	60	62	60	0	0	0	0	0	60	0	0	0	3	10/01/2028	1.A
31292G-X6-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		220	220	224	220	0	0	0	0	0	220	0	0	0	10	01/01/2029	1.A
31292G-XD-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		86	86	88	87	0	0	0	0	0	86	0	0	0	4	11/01/2028	1.A
31292H-M8-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		446	446	451	446	0	0	0	0	0	446	0	0	0	16	11/01/2031	1.A
31292H-NF-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		3,188	3,188	3,220	3,188	0	0	0	0	0	3,188	0	0	0	112	01/01/2032	1.A
31292H-P9-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2032	1.A
31292H-QQ-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,129	1,129	1,140	1,129	0	0	0	0	0	1,129	0	0	0	42	04/01/2032	1.A
31292H-S8-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		304	304	308	304	0	0	0	0	0	304	0	0	0	11	01/01/2033	1.A
31292H-SR-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,817	2,817	2,853	2,817	0	0	0	0	0	2,817	0	0	0	100	11/01/2032	1.A
31292H-SZ-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		97	97	98	97	0	0	0	0	0	97	0	0	0	4	12/01/2032	1.A
31292H-UP-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		10,587	10,587	10,749	10,586	0	0	0	0	0	10,587	0	0	0	383	02/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31292H-VU-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		250	250	253	250	0	0	0	0	0	250	0	0	0	9	04/01/2033	1.A
31292H-WM-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		4,348	4,348	4,393	4,347	0	1	0	1	0	4,348	0	0	0	156	05/01/2033	1.A
31292H-X3-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		10,236	10,236	10,353	10,235	0	1	0	1	0	10,236	0	0	0	340	08/01/2033	1.A
31292H-XA-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		21,228	21,228	21,529	21,227	0	1	0	1	0	21,228	0	0	0	774	06/01/2033	1.A
31292H-XB-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		5,976	5,976	6,149	5,976	0	0	0	0	0	5,976	0	0	0	198	06/01/2033	1.A
31292H-YL-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		333	333	340	333	0	(1)	0	(1)	0	333	0	0	0	13	08/01/2033	1.A
31292H-YT-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		6,634	6,634	6,709	6,633	0	1	0	1	0	6,634	0	0	0	219	09/01/2033	1.A
31292H-ZM-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		3,253	3,253	3,290	3,253	0	0	0	0	0	3,253	0	0	0	107	10/01/2033	1.A
31293J-6A-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	4	01/01/2029	1.A
31294E-JF-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		144	144	147	144	0	0	0	0	0	144	0	0	0	7	04/01/2030	1.A
31296J-C2-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		309	309	312	309	0	0	0	0	0	309	0	0	0	11	06/01/2033	1.A
31296J-E7-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		324	324	327	324	0	0	0	0	0	324	0	0	0	12	06/01/2033	1.A
31296J-VP-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		667	667	674	667	0	0	0	0	0	667	0	0	0	24	06/01/2033	1.A
31296J-VR-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		605	605	611	606	0	(1)	0	(1)	0	605	0	0	0	22	06/01/2033	1.A
31296J-VS-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,429	1,429	1,443	1,428	0	0	0	0	0	1,429	0	0	0	52	06/01/2033	1.A
31296K-EQ-2	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		195	195	197	195	0	0	0	0	0	195	0	0	0	7	07/01/2033	1.A
31296K-TN-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		65	65	66	65	0	0	0	0	0	65	0	0	0	2	07/01/2033	1.A
31296L-5M-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		144	144	147	144	0	0	0	0	0	144	0	0	0	5	08/01/2033	1.A
31296L-FD-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		10,403	10,403	10,526	10,402	0	1	0	1	0	10,403	0	0	0	347	08/01/2033	1.A
31296L-JQ-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,235	2,235	2,261	2,234	0	1	0	1	0	2,235	0	0	0	75	08/01/2033	1.A
31296M-6J-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,074	1,074	1,086	1,073	0	0	0	0	0	1,074	0	0	0	38	09/01/2033	1.A
31296M-6U-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,086	2,086	2,131	2,090	0	(4)	0	(4)	0	2,086	0	0	0	83	09/01/2033	1.A
31296M-GN-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,961	1,961	2,004	1,961	0	1	0	1	0	1,961	0	0	0	78	10/01/2032	1.A
31296M-HH-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		6,336	6,336	6,408	6,336	0	0	0	0	0	6,336	0	0	0	209	09/01/2033	1.A
31296M-L4-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		688	688	696	689	0	0	0	0	0	688	0	0	0	23	09/01/2033	1.A
31296M-VW-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		577	577	585	577	0	0	0	0	0	577	0	0	0	21	09/01/2033	1.A
31296N-BE-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		27,142	27,142	27,463	27,144	0	(2)	0	(2)	0	27,142	0	0	0	899	10/01/2033	1.A
31296N-DV-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,387	2,387	2,414	2,387	0	0	0	0	0	2,387	0	0	0	80	09/01/2033	1.A
31296N-JW-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,952	1,952	1,981	1,952	0	0	0	0	0	1,952	0	0	0	72	09/01/2033	1.A
31296N-RN-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,037	2,037	2,061	2,037	0	1	0	1	0	2,037	0	0	0	68	06/01/2033	1.A
31296Q-HM-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		25,816	25,816	26,121	25,799	0	17	0	17	0	25,816	0	0	0	929	11/01/2033	1.A
31296Q-SZ-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		533	533	539	533	0	0	0	0	0	533	0	0	0	18	11/01/2033	1.A
31296R-QM-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		59,761	59,761	60,440	59,743	0	19	0	19	0	59,761	0	0	0	2,218	11/01/2033	1.A
31296T-GJ-7	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		371	371	375	371	0	0	0	0	0	371	0	0	0	12	02/01/2034	1.A
31296T-PN-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,048	1,048	1,061	1,048	0	0	0	0	0	1,048	0	0	0	35	02/01/2034	1.A
31296U-PG-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,227	1,227	1,241	1,227	0	0	0	0	0	1,227	0	0	0	41	03/01/2034	1.A
31296X-5W-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,325	1,325	1,340	1,325	0	0	0	0	0	1,325	0	0	0	44	05/01/2034	1.A
31296X-6P-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,960	1,960	1,983	1,960	0	0	0	0	0	1,960	0	0	0	68	05/01/2034	1.A
31296Y-AK-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		925	925	935	925	0	0	0	0	0	925	0	0	0	31	05/01/2034	1.A
31297A-VP-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,106	2,106	2,131	2,106	0	0	0	0	0	2,106	0	0	0	70	06/01/2034	1.A
31297B-K7-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		291	291	294	291	0	0	0	0	0	291	0	0	0	10	06/01/2034	1.A
31297N-KN-5	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		1,348	1,348	1,356	1,348	0	0	0	0	0	1,348	0	0	0	50	08/01/2035	1.A
31297Q-ZY-8	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		8,031	8,031	7,857	8,033	0	(2)	0	(2)	0	8,031	0	0	0	329	06/01/2035	1.A
31297T-MS-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		366	366	368	366	0	0	0	0	0	366	0	0	0	13	09/01/2035	1.A
31297U-5X-4	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		116	116	117	116	0	0	0	0	0	116	0	0	0	4	10/01/2034	1.A
31297U-PG-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		2,525	2,525	2,542	2,523	0	1	0	1	0	2,525	0	0	0	91	10/01/2035	1.A
31297V-UG-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		287	287	283	287	0	0	0	0	0	287	0	0	0	11	11/01/2035	1.A
31298S-PG-3	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		64	64	66	64	0	0	0	0	0	64	0	0	0	3	02/01/2029	1.A
31298W-NG-6	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		96	96	97	96	0	0	0	0	0	96	0	0	0	4	11/01/2031	1.A
31298Y-WM-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		550	550	555	550	0	0	0	0	0	550	0	0	0	20	12/01/2031	1.A
31335G-LX-1	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		391	391	399	391	0	0	0	0	0	391	0	0	0	17	09/01/2025	1.A
31335G-NJ-0	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		122	122	125	122	0	0	0	0	0	122	0	0	0	5	03/01/2026	1.A
3133T6-M9-9	FED HOME LOAN MTG CORP		09/01/2022	MBS PAYDOWN		11,446	11,446	11,345	11,432	0	13	0	13	0	11,446	0	0	0	530	04/15/2026	1.A
31358R-4X-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		3,069	3,069	2,932	3,038	0	31	0	31	0	3,069	0	0	0	152	01/25/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31358T-LW-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,212	4,212	3,854	4,167	0	45	0	45	0	4,212	0	0	0	210	02/25/2023	1.A
31359G-UM-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		95,314	95,314	90,182	94,545	0	769	0	769	0	95,314	0	0	0	4,117	02/25/2024	1.A
31363T-FB-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,620	4,620	4,620	4,620	0	0	0	0	0	4,620	0	0	0	205	03/01/2028	1.A
31368H-KA-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,151	2,151	2,132	2,148	0	3	0	3	0	2,151	0	0	0	99	11/01/2027	1.A
31368H-KP-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		412	412	387	410	0	1	0	1	0	412	0	0	0	17	06/01/2029	1.A
31371E-6V-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		188	188	191	188	0	0	0	0	0	188	0	0	0	10	06/01/2025	1.A
31371F-FR-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		229	229	233	229	0	0	0	0	0	229	0	0	0	12	02/01/2026	1.A
31371F-J8-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		135	135	127	135	0	0	0	0	0	135	0	0	0	5	05/01/2026	1.A
31371F-KE-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,102	1,102	1,120	1,102	0	0	0	0	0	1,102	0	0	0	60	05/01/2026	1.A
31371G-2R-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2028	1.A
31371G-BC-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		62	62	62	62	0	0	0	0	0	62	0	0	0	3	10/01/2027	1.A
31371G-CX-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2027	1.A
31371G-DB-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		200	200	203	200	0	0	0	0	0	200	0	0	0	10	11/01/2027	1.A
31371G-GT-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,717	1,717	1,745	1,717	0	0	0	0	0	1,717	0	0	0	86	01/01/2028	1.A
31371H-DQ-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		285	285	287	285	0	0	0	0	0	285	0	0	0	12	01/01/2029	1.A
31371H-GY-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,257	1,257	1,279	1,257	0	0	0	0	0	1,257	0	0	0	42	02/01/2029	1.A
31371H-HQ-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		9	9	8	9	0	0	0	0	0	9	0	0	0	0	03/01/2029	1.A
31371H-JY-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		350	350	353	350	0	0	0	0	0	350	0	0	0	13	04/01/2029	1.A
31371H-NM-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		24	24	23	24	0	0	0	0	0	24	0	0	0	1	06/01/2029	1.A
31371H-QW-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	07/01/2029	1.A
31371H-VJ-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2029	1.A
31371H-X8-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		34	34	32	34	0	0	0	0	0	34	0	0	0	1	09/01/2029	1.A
31371K-2Z-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		902	902	918	902	0	0	0	0	0	902	0	0	0	32	03/01/2033	1.A
31371K-3A-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		3,605	3,605	3,644	3,604	0	1	0	1	0	3,605	0	0	0	130	04/01/2033	1.A
31371K-4K-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		569	569	579	569	0	0	0	0	0	569	0	0	0	21	05/01/2033	1.A
31371K-4L-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		199	199	205	199	0	0	0	0	0	199	0	0	0	8	05/01/2033	1.A
31371K-5Z-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,061	1,061	1,080	1,061	0	0	0	0	0	1,061	0	0	0	39	06/01/2023	1.A
31371K-6C-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		12,915	12,915	13,149	12,913	0	2	0	2	0	12,915	0	0	0	470	06/01/2033	1.A
31371K-VF-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7,018	7,018	7,144	7,016	0	1	0	1	0	7,018	0	0	0	256	11/01/2032	1.A
31371K-WH-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		787	787	781	786	0	0	0	0	0	787	0	0	0	29	12/01/2032	1.A
31371K-XS-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		624	624	635	624	0	0	0	0	0	624	0	0	0	23	01/01/2023	1.A
31371K-ZA-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		364	364	366	364	0	0	0	0	0	364	0	0	0	13	02/01/2033	1.A
31371L-A6-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,573	1,573	1,579	1,573	0	0	0	0	0	1,573	0	0	0	58	08/01/2033	1.A
31371L-DH-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		143	143	144	143	0	0	0	0	0	143	0	0	0	5	10/01/2033	1.A
31371L-FY-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		323	323	326	323	0	0	0	0	0	323	0	0	0	12	12/01/2033	1.A
31371L-HD-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		363	363	367	363	0	0	0	0	0	363	0	0	0	13	01/01/2034	1.A
31372B-LU-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		106	106	108	106	0	0	0	0	0	106	0	0	0	4	01/01/2024	1.A
31373T-3E-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		226	226	235	226	0	0	0	0	0	226	0	0	0	13	05/01/2025	1.A
31373U-ER-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2025	1.A
31373U-JT-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		232	232	236	232	0	0	0	0	0	232	0	0	0	12	01/01/2026	1.A
31374E-BM-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		216	216	225	216	0	0	0	0	0	216	0	0	0	12	05/01/2025	1.A
31374F-6W-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		47	47	46	47	0	0	0	0	0	47	0	0	0	2	01/01/2027	1.A
31374G-DK-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		36	36	35	36	0	0	0	0	0	36	0	0	0	2	03/01/2027	1.A
31374T-2X-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		109	109	103	108	0	0	0	0	0	109	0	0	0	4	10/01/2029	1.A
31374T-AK-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		205	205	208	205	0	0	0	0	0	205	0	0	0	8	06/01/2028	1.A
31374T-DR-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,338	1,338	1,359	1,338	0	0	0	0	0	1,338	0	0	0	52	11/01/2028	1.A
31374T-E3-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		19	19	20	19	0	0	0	0	0	19	0	0	0	1	11/01/2028	1.A
31374T-HQ-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		116	116	118	116	0	0	0	0	0	116	0	0	0	5	12/01/2028	1.A
31374T-NX-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		762	762	748	761	0	1	0	1	0	762	0	0	0	33	03/01/2029	1.A
31374T-RM-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		808	808	759	805	0	2	0	2	0	808	0	0	0	33	05/01/2029	1.A
31374T-RX-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		318	318	299	318	0	1	0	1	0	318	0	0	0	13	05/01/2029	1.A
31374T-RZ-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		661	661	642	659	0	2	0	2	0	661	0	0	0	30	05/01/2029	1.A
31374T-VN-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2029	1.A
31375M-XC-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		854	854	867	854	0	0	0	0	0	854	0	0	0	34	03/01/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31376L-GJ-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	1	01/01/2027	1.A
31376Q-PQ-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		218	218	216	218	0	0	0	0	0	218	0	0	0	10	10/01/2026	1.A
31376T-BB-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2027	1.A
31376V-QT-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	1	02/01/2027	1.A
31378C-B9-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		208	208	206	208	0	1	0	1	0	208	0	0	0	10	10/01/2027	1.A
31378D-T8-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	10/01/2027	1.A
31378D-X3-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		439	439	433	439	0	0	0	0	0	439	0	0	0	21	12/01/2027	1.A
31378D-XW-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		3,232	3,232	3,187	3,224	0	8	0	8	0	3,232	0	0	0	135	12/01/2027	1.A
31378F-G2-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		52	52	53	52	0	0	0	0	0	52	0	0	0	3	08/01/2027	1.A
31378F-XP-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.A
31378J-AR-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/01/2027	1.A
31378L-CK-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		407	407	401	406	0	1	0	1	0	407	0	0	0	19	12/01/2027	1.A
31378L-CM-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		966	966	952	965	0	1	0	1	0	966	0	0	0	45	12/01/2027	1.A
31378L-CS-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		397	397	392	397	0	0	0	0	0	397	0	0	0	19	12/01/2027	1.A
31378L-JR-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/01/2027	1.A
31378L-ZR-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		317	317	312	316	0	0	0	0	0	317	0	0	0	15	12/01/2027	1.A
31378N-ET-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		94	94	93	94	0	0	0	0	0	94	0	0	0	4	12/01/2027	1.A
31378P-HR-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		450	450	457	450	0	0	0	0	0	450	0	0	0	22	11/01/2027	1.A
31378P-ZQ-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		552	552	544	551	0	1	0	1	0	552	0	0	0	26	12/01/2027	1.A
31378Q-GX-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		295	295	291	295	0	0	0	0	0	295	0	0	0	14	12/01/2027	1.A
31378Q-LU-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,308	1,308	1,290	1,307	0	1	0	1	0	1,308	0	0	0	61	12/01/2027	1.A
31379C-WJ-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		114	114	116	114	0	0	0	0	0	114	0	0	0	5	03/01/2028	1.A
31379N-X5-1	FED NATIONAL MTG ASSN		07/01/2022	MBS PAYDOWN		2,126	2,126	1,997	2,088	0	37	0	37	0	2,126	0	0	0	74	04/01/2028	1.A
3137G0-AD-1	STACR 2013-DN2 M2		09/25/2022	MBS PAYDOWN		9,958	9,958	9,584	9,842	0	117	0	117	0	9,958	0	0	0	317	11/25/2023	1.D
3137G0-BK-4	STACR 2014-DN3 M3		08/10/2022	VARIOUS		382,006	382,006	359,324	371,248	0	10,758	0	10,758	0	382,006	0	0	0	20,268	08/25/2024	1.D
3137G0-EW-5	STACR 2015-DNA1 M3		09/25/2022	MBS PAYDOWN		1,139,058	1,139,058	1,167,140	1,145,990	0	(6,932)	0	(6,932)	0	1,139,058	0	0	0	29,674	10/25/2027	1.D
3137G0-FW-4	STACR 2015-DNA2 M3		08/25/2022	MBS PAYDOWN		223,786	223,786	227,758	226,356	0	(2,571)	0	(2,571)	0	223,786	0	0	0	6,974	12/25/2027	1.D
3137G0-GJ-2	STACR 2015-HQA1 M3		08/10/2022	VARIOUS		9,565,623	9,565,623	9,915,904	9,803,142	0	(237,519)	0	(237,519)	0	9,565,623	0	0	0	695,360	03/25/2028	1.D
3137G0-GW-3	STACR 2015-DNA3 M3		08/10/2022	VARIOUS		462,275	462,275	477,949	475,897	0	(13,622)	0	(13,622)	0	462,275	0	0	0	37,566	04/25/2028	1.D
3137G0-GX-1	STACR 2015-DNA3 M3F		08/02/2022	VARIOUS		539,094	525,108	538,236	539,126	0	(2,651)	0	(2,651)	0	536,475	0	2,619	2,619	13,983	04/25/2028	1.D
3137G0-HW-2	STACR 2016-DNA1 M3		09/25/2022	MBS PAYDOWN		448,719	448,719	473,214	452,957	0	(4,238)	0	(4,238)	0	448,719	0	0	0	18,076	07/25/2028	1.D
3137G0-JJ-9	STACR 2016-HQA1 M3		08/10/2022	VARIOUS		3,664,430	3,664,430	3,907,771	3,907,359	0	(242,929)	0	(242,929)	0	3,664,430	0	0	0	455,348	09/25/2028	1.D
3137G0-JU-4	STACR 2016-DNA2 M3		08/10/2022	VARIOUS		20,323,077	20,323,077	21,109,551	21,240,972	0	(917,895)	0	(917,895)	0	20,323,077	0	0	0	1,856,218	10/25/2028	1.D
3137G0-KE-8	STACR 2016-HQA2 M3		08/10/2022	VARIOUS		326,060	326,060	329,320	328,400	0	(2,340)	0	(2,340)	0	326,060	0	0	0	32,949	11/25/2028	1.D
3137G0-KQ-1	STACR 2016-DNA3 M3		08/10/2022	VARIOUS		11,673,754	11,673,754	12,193,948	9,871,968	0	(583,913)	0	(583,913)	0	11,673,754	0	0	0	1,121,604	12/25/2028	1.D
3137G0-LA-5	STACR 2016-HQA3 M3		09/25/2022	MBS PAYDOWN		546,332	546,332	562,254	548,034	0	(1,702)	0	(1,702)	0	546,332	0	0	0	15,942	03/25/2029	1.D
3137G0-LJ-6	STACR 2016-DNA4 M3		08/10/2022	VARIOUS		6,251,401	6,251,401	6,131,507	6,191,958	0	59,442	0	59,442	0	6,251,401	0	0	0	440,260	03/25/2029	1.D
3137G0-LU-1	STACR 2016-HQA4 M3		09/25/2022	MBS PAYDOWN		419,525	419,525	433,944	421,252	0	(1,727)	0	(1,727)	0	419,525	0	0	0	12,420	04/25/2029	1.D
3137G0-MD-8	STACR 2017-DNA1 M2		08/10/2022	VARIOUS		8,095,162	8,095,162	8,271,600	8,231,399	0	(136,237)	0	(136,237)	0	8,095,162	0	0	0	469,667	07/25/2029	1.D
3137G0-NE-5	STACR 2017-HQA1 M2		08/10/2022	VARIOUS		10,999,188	10,999,188	11,370,410	11,386,878	0	(387,690)	0	(387,690)	0	10,999,188	0	0	0	748,654	08/25/2029	1.D
3137G0-NX-3	STACR 2017-DNA2 M2		08/10/2022	VARIOUS		3,749,043	3,749,043	3,743,244	3,746,056	0	2,987	0	2,987	0	3,749,043	0	0	0	253,278	10/25/2029	1.D
3137G0-PK-9	STACR 2017-DNA2 M2B		08/03/2022	BANK OF AMERICA CORP		5,928,000	5,700,000	5,989,453	5,942,138	0	(22,750)	0	(22,750)	0	5,919,388	0	8,612	8,612	142,539	10/25/2029	1.D
3137G0-PU-7	STACR 2017-HQA2 M2		08/10/2022	VARIOUS		3,114,662	3,114,662	3,138,022	3,134,228	0	(19,565)	0	(19,565)	0	3,114,662	0	0	0	126,552	12/25/2029	1.D
3137G0-QQ-5	STACR 2017-DNA3 M2		08/10/2022	VARIOUS		2,272,084	2,272,084	2,233,388	2,255,794	0	16,291	0	16,291	0	2,272,084	0	0	0	83,363	03/25/2030	1.D
3137G0-UD-9	STACR 2018-HQA1 M2		08/10/2022	VARIOUS		8,110,246	8,110,246	8,116,620	8,114,006	0	(3,760)	0	(3,760)	0	8,110,246	0	0	0	264,255	09/25/2030	1.D
31380C-PJ-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		777	777	789	777	0	0	0	0	0	777	0	0	0	31	08/01/2028	1.A
31380H-H7-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		217	217	209	217	0	0	0	0	0	217	0	0	0	9	09/01/2028	1.A
31380H-Q8-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		480	480	472	479	0	1	0	1	0	480	0	0	0	22	11/01/2028	1.A
31380L-F2-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		99	99	93	99	0	1	0	1	0	99	0	0	0	4	11/01/2028	1.A
31380Q-VP-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		48	48	48	48	0	0	0	0	0	48	0	0	0	2	11/01/2029	1.A
31380R-J2-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		22	22	21	22	0	0	0	0	0	22	0	0	0	1	02/01/2029	1.A
31380R-P6-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		96	96	98	96	0	0	0	0	0	96	0	0	0	4	12/01/2028	1.A
31380U-5W-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		204	204	191	203	0	0	0	0	0	204	0	0	0	8	11/01/2028	1.A
31380U-DD-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		58	58	57	58	0	0	0	0	0	58	0	0	0	3	11/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31380Y-E5-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.89	.89	.84	.89	.0	.0	.0	.0	.0	.89	.0	.0	.0	.4	12/01/2028	1.A
31380Y-E6-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.324	.324	.304	.322	.0	.2	.0	.2	.0	.324	.0	.0	.0	.13	12/01/2028	1.A
31381A-EC-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.82	.82	.77	.82	.0	.0	.0	.0	.0	.82	.0	.0	.0	.3	12/01/2028	1.A
31381B-2H-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.160	.160	.162	.160	.0	.0	.0	.0	.0	.160	.0	.0	.0	.6	12/01/2028	1.A
31381B-CU-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.40	.40	.38	.40	.0	.0	.0	.0	.0	.40	.0	.0	.0	.2	12/01/2028	1.A
31381F-XR-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.3	.3	.2	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	05/01/2029	1.A
31382D-WC-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.40	.40	.41	.40	.0	.0	.0	.0	.0	.40	.0	.0	.0	.2	08/01/2029	1.A
31382K-2M-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.205	.205	.208	.205	.0	.0	.0	.0	.0	.205	.0	.0	.0	.11	10/01/2029	1.A
31382K-V7-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.74	.74	.70	.74	.0	.0	.0	.0	.0	.74	.0	.0	.0	.3	06/01/2029	1.A
31382L-UJ-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,046	1,046	.983	1,043	.0	.2	.0	.2	.0	1,046	.0	.0	.0	.42	02/01/2029	1.A
31382M-DH-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.148	.148	.143	.148	.0	.0	.0	.0	.0	.148	.0	.0	.0	.6	02/01/2029	1.A
31382N-4Z-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,338	1,338	1,258	1,336	.0	.2	.0	.2	.0	1,338	.0	.0	.0	.54	02/01/2029	1.A
31382P-QB-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.3	.3	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	04/01/2029	1.A
31382Q-B9-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.33	.33	.31	.33	.0	.0	.0	.0	.0	.33	.0	.0	.0	.1	04/01/2029	1.A
31382R-D6-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.77	.77	.73	.77	.0	.0	.0	.0	.0	.77	.0	.0	.0	.3	06/01/2029	1.A
31382S-E7-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.244	.244	.236	.244	.0	.0	.0	.0	.0	.244	.0	.0	.0	.11	03/01/2029	1.A
31382T-4K-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.24	.24	.22	.23	.0	.0	.0	.0	.0	.24	.0	.0	.0	.1	04/01/2029	1.A
31382U-4U-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	04/01/2029	1.A
31382Y-R8-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.338	.338	.340	.338	.0	.0	.0	.0	.0	.338	.0	.0	.0	.14	05/01/2029	1.A
31383C-U9-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.267	.267	.269	.267	.0	.0	.0	.0	.0	.267	.0	.0	.0	.13	08/01/2029	1.A
31383C-VQ-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.116	.116	.117	.116	.0	.0	.0	.0	.0	.116	.0	.0	.0	.6	08/01/2029	1.A
31383E-3F-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.63	.63	.59	.63	.0	.0	.0	.0	.0	.63	.0	.0	.0	.3	06/01/2029	1.A
31383E-LE-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.111	.111	.111	.111	.0	.0	.0	.0	.0	.111	.0	.0	.0	.6	07/01/2029	1.A
31383F-RY-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.117	.117	.118	.117	.0	.0	.0	.0	.0	.117	.0	.0	.0	.6	09/01/2029	1.A
31383L-H3-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.254	.254	.257	.254	.0	.0	.0	.0	.0	.254	.0	.0	.0	.13	09/01/2029	1.A
31383L-NA-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.16	.16	.15	.16	.0	.0	.0	.0	.0	.16	.0	.0	.0	.1	07/01/2029	1.A
31383M-JB-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.36	.36	.37	.36	.0	.0	.0	.0	.0	.36	.0	.0	.0	.2	09/01/2029	1.A
31383M-VU-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.133	.133	.135	.133	.0	.0	.0	.0	.0	.133	.0	.0	.0	.7	07/01/2029	1.A
31383Q-DV-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.324	.324	.327	.324	.0	.0	.0	.0	.0	.324	.0	.0	.0	.16	08/01/2029	1.A
31383R-5Q-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.2	.2	.2	.2	.0	.0	.0	.0	.0	.2	.0	.0	.0	.0	08/01/2029	1.A
31383R-LH-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.213	.213	.202	.213	.0	.0	.0	.0	.0	.213	.0	.0	.0	.9	08/01/2029	1.A
31383R-X9-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.189	.189	.191	.189	.0	.0	.0	.0	.0	.189	.0	.0	.0	.9	08/01/2029	1.A
31383S-FX-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.66	.66	.67	.66	.0	.0	.0	.0	.0	.66	.0	.0	.0	.3	09/01/2029	1.A
31383S-WW-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.243	.243	.247	.243	.0	.0	.0	.0	.0	.243	.0	.0	.0	.13	10/01/2029	1.A
31383U-VQ-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.38	.38	.38	.38	.0	.0	.0	.0	.0	.38	.0	.0	.0	.2	09/01/2029	1.A
31384A-SD-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.184	.184	.187	.184	.0	.0	.0	.0	.0	.184	.0	.0	.0	.10	10/01/2029	1.A
31384A-XM-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.493	.493	.501	.493	.0	.0	.0	.0	.0	.493	.0	.0	.0	.26	10/01/2029	1.A
31384D-7J-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.756	.756	.756	.756	.0	.0	.0	.0	.0	.756	.0	.0	.0	.38	12/01/2029	1.A
31384D-U5-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,172	1,172	1,172	1,172	.0	.0	.0	.0	.0	1,172	.0	.0	.0	.59	11/01/2029	1.A
31384E-AB-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.140	.140	.140	.140	.0	.0	.0	.0	.0	.140	.0	.0	.0	.7	12/01/2029	1.A
31384F-RQ-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.138	.138	.138	.138	.0	.0	.0	.0	.0	.138	.0	.0	.0	.7	11/01/2029	1.A
31384G-RS-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	11/01/2029	1.A
31384V-3F-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.53	.53	.54	.53	.0	.0	.0	.0	.0	.53	.0	.0	.0	.2	06/01/2030	1.A
31384V-M9-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.275	.275	.279	.275	.0	.0	.0	.0	.0	.275	.0	.0	.0	.11	10/01/2029	1.A
31384V-RR-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.34	.34	.34	.34	.0	.0	.0	.0	.0	.34	.0	.0	.0	.1	10/01/2029	1.A
31384W-K2-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.144	.144	.149	.144	.0	.0	.0	.0	.0	.144	.0	.0	.0	.6	05/01/2031	1.A
31384W-KY-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.69	.69	.71	.69	.0	.0	.0	.0	.0	.69	.0	.0	.0	.3	05/01/2031	1.A
31385H-3P-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.206	.206	.209	.206	.0	.0	.0	.0	.0	.206	.0	.0	.0	.8	12/01/2031	1.A
31385H-5A-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.16	.16	.16	.16	.0	.0	.0	.0	.0	.16	.0	.0	.0	.1	01/01/2032	1.A
31385H-QN-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.21	.21	.21	.21	.0	.0	.0	.0	.0	.21	.0	.0	.0	.1	12/01/2029	1.A
31385W-4P-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.411	.411	.414	.411	.0	.0	.0	.0	.0	.411	.0	.0	.0	.15	04/01/2033	1.A
31385X-EC-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7,300	7,300	7,249	7,296	.0	.4	.0	.4	.0	7,300	.0	.0	.0	.264	06/01/2033	1.A
31385X-F8-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		.314	.314	.312	.314	.0	.0	.0	.0	.0	.314	.0	.0	.0	.12	07/01/2033	1.A
31385X-F9-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,979	1,979	1,994	1,978	.0	.1	.0	.1	.0	1,979	.0	.0	.0	.70	07/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31385X-JW-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,059	1,059	1,051	1,058	0	1	0	1	0	1,059	0	0	0	38	07/01/2033	1.A
31385X-NR-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		8,500	8,500	8,579	8,498	0	1	0	1	0	8,500	0	0	0	310	10/01/2033	1.A
31386N-QR-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2031	1.A
31387C-XP-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		33	33	34	33	0	0	0	0	0	33	0	0	0	1	05/01/2031	1.A
31387E-E8-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		50	50	50	50	0	0	0	0	0	50	0	0	0	2	07/01/2031	1.A
31387E-ME-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	07/01/2031	1.A
31387H-ZR-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	06/01/2031	1.A
31387S-2U-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		333	333	335	333	0	0	0	0	0	333	0	0	0	13	07/01/2031	1.A
31387X-VK-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,155	1,155	1,155	1,154	0	0	0	0	0	1,155	0	0	0	54	09/01/2031	1.A
31388F-NW-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		128	128	133	129	0	0	0	0	0	128	0	0	0	6	07/01/2031	1.A
31388W-XC-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		276	276	278	276	0	0	0	0	0	276	0	0	0	10	01/01/2032	1.A
31389D-S9-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		505	505	521	506	0	(1)	0	(1)	0	505	0	0	0	19	09/01/2031	1.A
31389K-K2-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		137	137	137	137	0	0	0	0	0	137	0	0	0	6	02/01/2032	1.A
31389K-MA-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		318	318	323	318	0	0	0	0	0	318	0	0	0	12	02/01/2032	1.A
31389P-P4-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		45	45	45	45	0	0	0	0	0	45	0	0	0	2	03/01/2032	1.A
31389T-CJ-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		410	410	417	410	0	0	0	0	0	410	0	0	0	17	04/01/2032	1.A
31389V-KJ-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2032	1.A
3138A7-FR-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		233,925	233,925	230,316	234,351	0	(426)	0	(426)	0	233,925	0	0	0	6,205	02/01/2041	1.A
31390A-B9-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		254	254	254	254	0	0	0	0	0	254	0	0	0	12	04/01/2032	1.A
31390D-NW-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		46	46	46	46	0	0	0	0	0	46	0	0	0	2	04/01/2032	1.A
31390F-CU-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		342	342	342	342	0	0	0	0	0	342	0	0	0	16	05/01/2032	1.A
31390M-RE-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,841	5,841	5,393	5,853	0	(12)	0	(12)	0	5,841	0	0	0	175	07/01/2033	1.A
31390U-4D-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2032	1.A
31390X-QX-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,070	1,070	1,078	1,070	0	0	0	0	0	1,070	0	0	0	39	11/01/2032	1.A
31390Y-6L-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		176	176	179	176	0	0	0	0	0	176	0	0	0	6	10/01/2032	1.A
31391B-WD-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		38	38	39	38	0	0	0	0	0	38	0	0	0	1	01/01/2033	1.A
31391D-L7-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		19	19	19	19	0	0	0	0	0	19	0	0	0	1	10/01/2032	1.A
31391E-2Y-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,298	5,298	4,892	5,301	0	(3)	0	(3)	0	5,298	0	0	0	160	07/01/2033	1.A
31391E-4F-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		860	860	868	860	0	0	0	0	0	860	0	0	0	32	12/01/2033	1.A
31391F-WJ-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		629	629	633	629	0	0	0	0	0	629	0	0	0	23	11/01/2032	1.A
31391G-F5-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,353	2,353	2,395	2,352	0	1	0	1	0	2,353	0	0	0	86	11/01/2032	1.A
31391H-BJ-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		18,236	18,236	18,564	18,235	0	1	0	1	0	18,236	0	0	0	683	11/01/2032	1.A
31391H-YN-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,188	1,188	1,209	1,188	0	0	0	0	0	1,188	0	0	0	46	02/01/2033	1.A
31391L-KC-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		145	145	148	145	0	0	0	0	0	145	0	0	0	5	02/01/2033	1.A
31391N-U7-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		126	126	128	126	0	0	0	0	0	126	0	0	0	5	12/01/2032	1.A
31391N-UD-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2032	1.A
31391P-4B-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		360	360	363	360	0	0	0	0	0	360	0	0	0	13	03/01/2033	1.A
31391P-EJ-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		16,378	16,378	16,675	16,371	0	7	0	7	0	16,378	0	0	0	600	11/01/2032	1.A
31391T-TR-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,513	2,513	2,558	2,512	0	1	0	1	0	2,513	0	0	0	91	12/01/2032	1.A
31391T-X6-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		917	917	925	917	0	0	0	0	0	917	0	0	0	34	11/01/2032	1.A
31391U-5R-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		161	161	164	161	0	(1)	0	(1)	0	161	0	0	0	6	03/01/2033	1.A
31391U-7A-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,981	1,981	1,967	1,980	0	1	0	1	0	1,981	0	0	0	69	08/01/2033	1.A
31391U-SP-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,028	1,028	1,046	1,027	0	1	0	1	0	1,028	0	0	0	38	01/01/2033	1.A
31391U-XK-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		201	201	204	201	0	0	0	0	0	201	0	0	0	8	12/01/2032	1.A
31391V-2E-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		547	547	556	547	0	0	0	0	0	547	0	0	0	20	01/01/2033	1.A
31391V-2T-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		245	245	250	245	0	0	0	0	0	245	0	0	0	9	02/01/2033	1.A
31391W-DD-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,122	1,122	1,142	1,122	0	0	0	0	0	1,122	0	0	0	45	12/01/2032	1.A
31400A-B6-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5	5	6	5	0	0	0	0	0	5	0	0	0	0	12/01/2032	1.A
31400B-KK-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		246	246	250	246	0	0	0	0	0	246	0	0	0	9	02/01/2033	1.A
31400C-EG-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		252	252	256	252	0	0	0	0	0	252	0	0	0	9	02/01/2033	1.A
31400D-LK-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		112	112	116	112	0	0	0	0	0	112	0	0	0	4	03/01/2033	1.A
31400E-LG-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		356	356	362	355	0	0	0	0	0	356	0	0	0	13	02/01/2033	1.A
31400E-TG-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		551	551	561	551	0	0	0	0	0	551	0	0	0	20	11/01/2032	1.A
31400E-XK-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		687	687	700	687	0	0	0	0	0	687	0	0	0	26	02/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400F-X7-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		30	30	31	30	0	0	0	0	0	30	0	0	0	1	03/01/2033	1.A
31400F-XD-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		846	846	861	846	0	0	0	0	0	846	0	0	0	28	02/01/2033	1.A
31400G-PB-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		98	98	100	98	0	0	0	0	0	98	0	0	0	4	03/01/2033	1.A
31400H-CY-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		334	334	340	334	0	0	0	0	0	334	0	0	0	12	03/01/2033	1.A
31400H-J5-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		504	504	513	504	0	0	0	0	0	504	0	0	0	18	03/01/2033	1.A
31400H-YH-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		343	343	349	343	0	0	0	0	0	343	0	0	0	13	02/01/2033	1.A
31400J-4D-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,633	1,633	1,650	1,633	0	1	0	1	0	1,633	0	0	0	60	02/01/2033	1.A
31400J-B2-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		279	279	281	279	0	0	0	0	0	279	0	0	0	10	03/01/2033	1.A
31400K-3Y-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		226	226	224	226	0	0	0	0	0	226	0	0	0	8	04/01/2033	1.A
31400M-3Q-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		64	64	65	64	0	0	0	0	0	64	0	0	0	2	02/01/2033	1.A
31400M-3Y-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,739	5,739	5,792	5,738	0	1	0	1	0	5,739	0	0	0	233	02/01/2033	1.A
31400P-ZY-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2033	1.A
31400Q-TN-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,489	5,489	5,588	5,487	0	3	0	3	0	5,489	0	0	0	199	04/01/2033	1.A
31400R-H8-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/01/2033	1.A
31400R-H9-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		6,727	6,727	6,680	6,721	0	6	0	6	0	6,727	0	0	0	254	03/01/2033	1.A
31400R-TE-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		34	34	35	34	0	0	0	0	0	34	0	0	0	1	05/01/2033	1.A
31400S-SC-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		80	80	81	80	0	0	0	0	0	80	0	0	0	3	03/01/2033	1.A
31400T-2L-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/01/2033	1.A
31400T-W3-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		653	653	665	653	0	0	0	0	0	653	0	0	0	24	05/01/2033	1.A
31400U-6E-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		184	184	187	184	0	0	0	0	0	184	0	0	0	7	05/01/2033	1.A
31400U-SV-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	03/01/2033	1.A
31400W-LV-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		173	173	175	173	0	0	0	0	0	173	0	0	0	6	07/01/2033	1.A
31401A-B3-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	04/01/2033	1.A
31401A-KM-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	2	05/01/2033	1.A
31401A-SL-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		681	681	693	681	0	0	0	0	0	681	0	0	0	25	06/01/2033	1.A
31401B-7G-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		8,498	8,498	8,650	8,501	0	(3)	0	(3)	0	8,498	0	0	0	277	05/01/2033	1.A
31401B-YY-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		253	253	258	253	0	0	0	0	0	253	0	0	0	9	02/01/2033	1.A
31401C-ZL-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,081	2,081	2,119	2,081	0	0	0	0	0	2,081	0	0	0	77	05/01/2033	1.A
31401D-R5-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	06/01/2033	1.A
31401D-R7-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		291	291	296	291	0	0	0	0	0	291	0	0	0	11	06/01/2033	1.A
31401E-AH-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		467	467	476	467	0	0	0	0	0	467	0	0	0	17	05/01/2033	1.A
31401E-W3-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		390	390	397	390	0	0	0	0	0	390	0	0	0	14	05/01/2033	1.A
31401H-3B-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,532	1,532	1,415	1,535	0	(2)	0	(2)	0	1,532	0	0	0	46	07/01/2033	1.A
31401H-CX-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,467	1,467	1,493	1,466	0	1	0	1	0	1,467	0	0	0	48	04/01/2033	1.A
31401J-2Y-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,066	2,066	2,096	2,066	0	0	0	0	0	2,066	0	0	0	76	05/01/2033	1.A
31401J-DF-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		125	125	124	125	0	0	0	0	0	125	0	0	0	5	07/01/2033	1.A
31401J-K4-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		151	151	152	151	0	0	0	0	0	151	0	0	0	6	05/01/2033	1.A
31401J-KH-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	1	04/01/2033	1.A
31401J-RV-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		609	609	613	609	0	0	0	0	0	609	0	0	0	22	06/01/2028	1.A
31401K-2C-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,704	5,704	5,788	5,705	0	0	0	0	0	5,704	0	0	0	209	06/01/2033	1.A
31401L-B9-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		37,311	37,311	34,448	37,121	0	189	0	189	0	37,311	0	0	0	1,118	08/01/2033	1.A
31401L-Q4-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,907	1,907	1,941	1,907	0	0	0	0	0	1,907	0	0	0	65	06/01/2033	1.A
31401L-RT-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,257	2,257	2,084	2,244	0	13	0	13	0	2,257	0	0	0	68	08/01/2033	1.A
31401M-AA-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		141	141	142	141	0	0	0	0	0	141	0	0	0	5	09/01/2033	1.A
31401N-2B-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		200	200	204	200	0	0	0	0	0	200	0	0	0	8	07/01/2033	1.A
31401N-3Z-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		819	819	756	819	0	0	0	0	0	819	0	0	0	25	08/01/2033	1.A
31401W-EU-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		450	450	453	450	0	0	0	0	0	450	0	0	0	17	07/01/2033	1.A
31401X-4B-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,370	1,370	1,361	1,368	0	3	0	3	0	1,370	0	0	0	50	04/01/2033	1.A
31401X-YB-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		469	469	473	469	0	0	0	0	0	469	0	0	0	17	04/01/2033	1.A
31401Y-HC-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		652	652	602	653	0	(1)	0	(1)	0	652	0	0	0	20	07/01/2033	1.A
31401Y-KE-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,256	4,256	3,929	4,264	0	(9)	0	(9)	0	4,256	0	0	0	128	07/01/2033	1.A
31401Y-NC-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		58	58	58	58	0	0	0	0	0	58	0	0	0	2	08/01/2033	1.A
31402A-7K-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,074	2,074	1,915	2,076	0	(2)	0	(2)	0	2,074	0	0	0	62	08/01/2033	1.A
31402B-FL-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		165	165	164	165	0	0	0	0	0	165	0	0	0	6	07/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402B-FM-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	2	07/01/2033	1.A
31402B-FP-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,220	1,220	1,211	1,219	0	1	0	1	0	1,220	0	0	0	45	07/01/2033	1.A
31402B-FW-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		132	132	131	132	0	0	0	0	0	132	0	0	0	5	06/01/2033	1.A
31402B-VQ-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		93	93	94	93	0	0	0	0	0	93	0	0	0	3	08/01/2033	1.A
31402C-F4-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,472	1,472	1,359	1,465	0	7	0	7	0	1,472	0	0	0	44	06/01/2033	1.A
31402C-PL-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		15,026	15,026	14,214	15,008	0	18	0	18	0	15,026	0	0	0	502	11/01/2033	1.A
31402D-TC-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	08/01/2033	1.A
31402D-U7-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		938	938	932	937	0	1	0	1	0	938	0	0	0	31	07/01/2033	1.A
31402E-3T-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,543	2,543	2,569	2,542	0	1	0	1	0	2,543	0	0	0	93	06/01/2033	1.A
31402E-R2-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,203	2,203	2,034	2,206	0	(3)	0	(3)	0	2,203	0	0	0	66	07/01/2033	1.A
31402E-SJ-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		100,159	100,159	101,630	100,132	0	26	0	26	0	100,159	0	0	0	3,956	08/01/2033	1.A
31402E-TH-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		307	307	284	303	0	4	0	4	0	307	0	0	0	9	08/01/2033	1.A
31402E-TV-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7,289	7,289	7,396	7,287	0	1	0	1	0	7,289	0	0	0	267	08/01/2033	1.A
31402G-ND-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		508	508	504	508	0	0	0	0	0	508	0	0	0	19	07/01/2033	1.A
31402H-6X-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		6,346	6,346	5,860	6,357	0	(11)	0	(11)	0	6,346	0	0	0	190	08/01/2033	1.A
31402H-7E-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,741	4,741	4,811	4,740	0	1	0	1	0	4,741	0	0	0	174	08/01/2033	1.A
31402H-GM-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	07/01/2033	1.A
31402J-ND-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		114	114	113	114	0	0	0	0	0	114	0	0	0	4	08/01/2033	1.A
31402J-R3-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,099	1,099	1,014	1,101	0	(2)	0	(2)	0	1,099	0	0	0	33	08/01/2033	1.A
31402K-4U-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		161	161	163	161	0	0	0	0	0	161	0	0	0	6	09/01/2033	1.A
31402K-TP-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,466	1,466	1,354	1,469	0	(3)	0	(3)	0	1,466	0	0	0	44	08/01/2033	1.A
31402K-WX-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		391	391	395	391	0	0	0	0	0	391	0	0	0	14	08/01/2033	1.A
31402K-XA-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,543	5,543	5,600	5,542	0	0	0	0	0	5,543	0	0	0	203	08/01/2033	1.A
31402L-DD-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		32	32	33	32	0	0	0	0	0	32	0	0	0	1	09/01/2033	1.A
31402L-MC-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		834	834	841	834	0	0	0	0	0	834	0	0	0	31	08/01/2033	1.A
31402N-4C-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,149	1,149	1,061	1,150	0	(1)	0	(1)	0	1,149	0	0	0	35	08/01/2033	1.A
31402N-HL-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		208	208	209	207	0	0	0	0	0	208	0	0	0	8	09/01/2033	1.A
31402N-LW-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		339	339	342	339	0	0	0	0	0	339	0	0	0	12	10/01/2033	1.A
31402N-PJ-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		79	79	80	79	0	0	0	0	0	79	0	0	0	3	09/01/2033	1.A
31402N-QN-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		3,488	3,488	3,540	3,487	0	1	0	1	0	3,488	0	0	0	128	09/01/2033	1.A
31402N-VU-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		22,093	22,093	22,323	22,081	0	12	0	12	0	22,093	0	0	0	796	06/01/2033	1.A
31402Q-B3-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,026	4,026	4,068	4,024	0	1	0	1	0	4,026	0	0	0	148	08/01/2033	1.A
31402Q-B5-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,707	2,707	2,735	2,706	0	1	0	1	0	2,707	0	0	0	99	08/01/2033	1.A
31402Q-K9-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,038	1,038	1,045	1,038	0	0	0	0	0	1,038	0	0	0	38	08/01/2033	1.A
31402S-JA-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,397	1,397	1,412	1,398	0	0	0	0	0	1,397	0	0	0	51	09/01/2033	1.A
31402S-T5-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		315	315	317	315	0	0	0	0	0	315	0	0	0	12	09/01/2033	1.A
31402S-U9-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,027	1,027	948	1,028	0	(1)	0	(1)	0	1,027	0	0	0	31	08/01/2033	1.A
31402T-SE-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		686	686	693	686	0	0	0	0	0	686	0	0	0	25	09/01/2033	1.A
31402U-CW-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,299	4,299	4,343	4,298	0	1	0	1	0	4,299	0	0	0	158	10/01/2033	1.A
31402U-L7-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,857	2,857	2,887	2,855	0	1	0	1	0	2,857	0	0	0	105	09/01/2033	1.A
31402V-CR-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		613	613	619	613	0	0	0	0	0	613	0	0	0	23	09/01/2033	1.A
31402V-R8-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,836	2,836	2,878	2,835	0	1	0	1	0	2,836	0	0	0	104	08/01/2033	1.A
31402V-RY-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,626	1,626	1,638	1,626	0	0	0	0	0	1,626	0	0	0	59	09/01/2033	1.A
31402V-YF-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,033	2,033	2,054	2,033	0	0	0	0	0	2,033	0	0	0	75	10/01/2033	1.A
31402W-2B-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		311	311	313	311	0	0	0	0	0	311	0	0	0	11	09/01/2033	1.A
31402W-LX-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		308	308	310	308	0	0	0	0	0	308	0	0	0	11	09/01/2033	1.A
31402W-ZZ-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,405	2,405	2,430	2,404	0	1	0	1	0	2,405	0	0	0	88	09/01/2033	1.A
31402X-LZ-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,480	1,480	1,492	1,480	0	0	0	0	0	1,480	0	0	0	54	09/01/2033	1.A
31402Y-FH-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,141	1,141	1,150	1,141	0	0	0	0	0	1,141	0	0	0	38	09/01/2033	1.A
31403A-N3-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		80	80	80	80	0	0	0	0	0	80	0	0	0	3	10/01/2033	1.A
31403A-T5-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		7,659	7,659	7,739	7,659	0	1	0	1	0	7,659	0	0	0	281	10/01/2033	1.A
31403B-4R-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		107	107	108	107	0	0	0	0	0	107	0	0	0	4	09/01/2033	1.A
31403B-GL-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		196	196	198	196	0	0	0	0	0	196	0	0	0	7	09/01/2033	1.A
31403C-H7-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,150	4,150	4,193	4,149	0	1	0	1	0	4,150	0	0	0	153	10/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31403C-PT-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		484	484	487	484	0	0	0	0	0	484	0	0	0	18	11/01/2033	1.A
31403C-R4-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,599	1,599	1,649	1,599	0	1	0	1	0	1,599	0	0	0	71	11/01/2033	1.A
31403D-UJ-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		62,484	62,484	65,476	62,585	0	(101)	0	(101)	0	62,484	0	0	0	2,509	10/01/2036	1.A
31403E-AL-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		157	157	159	157	0	0	0	0	0	157	0	0	0	6	10/01/2033	1.A
31403E-CU-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		719	719	682	716	0	3	0	3	0	719	0	0	0	22	10/01/2033	1.A
31403E-HQ-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		132	132	136	132	0	0	0	0	0	132	0	0	0	5	11/01/2033	1.A
31403F-K7-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,313	1,313	1,325	1,313	0	0	0	0	0	1,313	0	0	0	48	10/01/2033	1.A
31403F-M7-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,850	2,850	2,879	2,850	0	0	0	0	0	2,850	0	0	0	105	10/01/2033	1.A
31403F-Q7-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		13,872	13,872	13,148	13,873	0	(1)	0	(1)	0	13,872	0	0	0	417	11/01/2033	1.A
31403G-MD-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	11/01/2033	1.A
31403H-J2-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		298	298	300	298	0	0	0	0	0	298	0	0	0	11	10/01/2033	1.A
31403J-R2-4	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,783	1,783	1,799	1,783	0	0	0	0	0	1,783	0	0	0	66	11/01/2033	1.A
31403K-5F-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		702	702	709	702	0	0	0	0	0	702	0	0	0	26	01/01/2034	1.A
31403M-UQ-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		245	245	247	245	0	0	0	0	0	245	0	0	0	9	12/01/2033	1.A
31403M-WT-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		105	105	106	105	0	0	0	0	0	105	0	0	0	4	11/01/2033	1.A
31403N-PN-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	2	10/01/2033	1.A
31403R-U2-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	11/01/2033	1.A
31403R-YZ-5	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		562	562	568	562	0	0	0	0	0	562	0	0	0	21	12/01/2033	1.A
31403S-V7-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,130	5,130	5,169	5,130	0	0	0	0	0	5,130	0	0	0	188	12/01/2033	1.A
31403S-WE-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	01/01/2034	1.A
31403Y-LF-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,535	4,535	4,578	4,534	0	1	0	1	0	4,535	0	0	0	166	08/01/2033	1.A
31403Y-LJ-0	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		2,156	2,156	2,176	2,155	0	1	0	1	0	2,156	0	0	0	79	06/01/2033	1.A
31404L-TJ-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		64	64	66	64	0	0	0	0	0	64	0	0	0	2	02/01/2034	1.A
31404M-ZX-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,900	1,900	1,875	1,899	0	1	0	1	0	1,900	0	0	0	70	04/01/2034	1.A
31405R-AK-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		10,189	10,189	10,329	10,183	0	6	0	6	0	10,189	0	0	0	350	10/01/2034	1.A
31408J-E7-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		172	172	170	172	0	0	0	0	0	172	0	0	0	7	01/01/2036	1.A
31410G-KP-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		34,520	34,520	37,034	34,566	0	(46)	0	(46)	0	34,520	0	0	0	1,473	08/01/2037	1.A
31410K-BJ-2	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		570	570	591	571	0	0	0	0	0	570	0	0	0	25	10/01/2035	1.A
31410K-JX-3	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		21,968	21,968	23,004	21,966	0	2	0	2	0	21,968	0	0	0	885	04/01/2038	1.A
31410K-KG-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		5,546	5,546	5,782	5,557	0	(11)	0	(11)	0	5,546	0	0	0	239	12/01/2028	1.A
31410K-YX-6	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		1,521	1,521	1,567	1,526	0	(5)	0	(5)	0	1,521	0	0	0	65	07/01/2035	1.A
31411A-AV-7	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		88	88	89	88	0	0	0	0	0	88	0	0	0	1	10/01/2036	1.A
31413B-PH-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		4,634	4,634	4,895	4,628	0	6	0	6	0	4,634	0	0	0	186	08/01/2037	1.A
31413K-PK-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		21,416	21,416	21,948	21,448	0	(32)	0	(32)	0	21,416	0	0	0	856	11/01/2037	1.A
31416B-L7-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		13,764	13,764	14,555	13,779	0	(16)	0	(16)	0	13,764	0	0	0	555	09/01/2037	1.A
31416C-JV-9	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		16,124	16,124	16,898	16,136	0	(12)	0	(12)	0	16,124	0	0	0	656	11/01/2038	1.A
31417Y-UH-8	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		139,266	139,266	135,599	139,738	0	(472)	0	(472)	0	139,266	0	0	0	3,721	12/01/2040	1.A
31419B-BT-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		290,546	290,546	292,021	290,177	0	369	0	369	0	290,546	0	0	0	7,674	02/01/2041	1.A
31419F-FW-1	FED NATIONAL MTG ASSN		09/01/2022	MBS PAYDOWN		90,157	90,157	87,787	90,374	0	(217)	0	(217)	0	90,157	0	0	0	2,379	11/01/2040	1.A
35566A-AH-2	STACR 2020-DNA5 M2		09/25/2022	MBS PAYDOWN		73,087	73,087	73,293	73,111	0	(24)	0	(24)	0	73,087	0	0	0	1,597	10/25/2050	1.A
64971M-ZG-0	THE NYC TRANSITIONAL FIN AUTH R/B		08/01/2022	SINKING FUND REDEMPTION		2,005,000	2,005,000	2,005,000	2,005,000	0	0	0	0	0	2,005,000	0	0	0	115,628	08/01/2036	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						168,345,755	168,103,769	172,784,843	168,435,882	0	(3,996,249)	0	(3,996,249)	0	168,334,638	0	11,118	11,118	10,952,545	XXX	XXX
00003#-AB-9	A & E TELEVISION NETWORKS LLC		08/22/2022	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	726,000	08/22/2022	1.G
00111@-AA-2	AES HAWAII INC		06/30/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	6,627	06/30/2022	5.C
00176@-AA-4	AMF FLORENCE LLC		09/30/2022	SINKING FUND REDEMPTION		950,332	950,332	950,332	950,332	0	0	0	0	0	950,332	0	0	0	22,879	12/31/2035	2.C PL
00401Y-AA-8	ACADEMY LTD		08/01/2022	JEFFERIES GROUP LLC		1,217,907	1,310,000	1,377,375	122,288	0	(8,638)	0	(8,638)	0	1,368,617	0	(150,710)	(150,710)	56,330	11/15/2027	3.C FE
004498-AB-7	ACI WORLDWIDE INC		08/01/2022	JEFFERIES GROUP LLC		1,724,845	1,745,000	1,837,406	1,817,556	0	(21,184)	0	(21,184)	0	1,796,373	0	(71,527)	(71,527)	96,993	08/15/2026	4.B FE
00776W-AA-9	ACS A-1 PASS THRU TRUST MSN:30284		09/15/2022	SINKING FUND REDEMPTION		868,951	868,951	868,984	868,984	0	0	0	0	0	868,984	0	(32)	(32)	23,096	01/15/2030	1.D PL
00833M-AA-2	AFFRM 2021-A A		09/15/2022	MBS PAYDOWN		1,606,558	1,606,558	1,606,321	1,605,940	0	618	0	618	0	1,606,558	0	0	0	10,531	08/15/2025	1.C FE
00834H-AA-2	AFFRM 2022-X1 A		09/15/2022	MBS PAYDOWN		5,792,549	5,792,549	5,792,186	0	0	2,393	0	2,393	0	5,792,549	0	0	0	52,096	02/15/2027	1.D FE
02079K-AB-3	ALPHABET INC		09/23/2022	JPMORGAN CHASE & CO		13,812,540	14,000,000	15,108,489	14,324,169	0	(109,646)	0	(109,646)	0	14,214,523	0	(401,983)	(401,983)	514,500	02/25/2024	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02528G-AA-1	ACAR 2022-3 A		09/13/2022	MBS PAYDOWN		176,408	176,408	176,407	0	0	238	0	238	0	176,408	0	0	0	646	02/13/2026	1.A FE
025816-CS-6	AMERICAN EXPRESS CO		09/26/2022	CITIGROUP INC		8,160,322	9,129,000	9,120,510	0	0	909	0	909	0	9,121,419	0	(961,097)	(961,097)	131,914	03/04/2027	1.F FE
03073E-AS-4	AMERISOURCEBERGEN CORP		09/20/2022	CALLED THRU ISSUER		1,150,000	1,150,000	1,152,473	1,150,721	0	(721)	0	(721)	0	1,150,000	0	0	0	9,211	03/15/2023	2.A FE
031652-BK-5	AMKOR TECHNOLOGY INC		08/01/2022	JEFFERIES GROUP LLC		637,191	635,000	667,893	0	0	(5,091)	0	(5,091)	0	662,802	0	(25,611)	(25,611)	37,161	09/15/2027	3.B FE
038336-D8-9	APTARGROUP INC		08/18/2022	PREREF		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	140,763	12/16/2023	2.B
053499-AL-3	AVAYA INC		08/19/2022	GOLDMAN SACHS		228,563	575,000	595,125	594,135	0	(3,062)	0	(3,062)	0	591,073	0	(362,511)	(362,511)	33,067	09/15/2028	4.C FE
054977-AA-1	BHG 2022-A A		09/17/2022	MBS PAYDOWN		2,707,709	2,707,709	2,707,498	0	0	1,714	0	1,714	0	2,707,709	0	0	0	24,013	02/20/2035	1.A FE
				SINKING FUND REDEMPTION																	
05568B-AA-6	BURLINGTON NORTH SANTA FE		07/15/2022			127	127	127	127	0	0	0	0	0	127	0	0	0	7	01/15/2024	1.B FE
058498-AT-3	BALL CORP		09/23/2022	DEUTSCHE BANK		1,649,000	1,700,000	1,908,250	1,849,838	0	(30,548)	0	(30,548)	0	1,819,290	0	(170,290)	(170,290)	110,571	07/01/2025	3.A FE
06051G-FF-1	BANK OF AMERICA CORP		07/20/2022	BANK OF AMERICA CORP		5,035,550	5,000,000	4,981,250	4,995,107	0	1,174	0	1,174	0	4,996,281	0	39,269	39,269	161,667	04/01/2024	1.G FE
09696-AA-2	BRINK'S CO/THE		08/01/2022	JEFFERIES GROUP LLC		697,111	735,000	758,156	756,998	0	(3,721)	0	(3,721)	0	753,277	0	(56,166)	(56,166)	27,195	10/15/2027	3.C FE
09696-AB-0	BRINKS CO/THE		08/01/2022	JEFFERIES GROUP LLC		2,093,969	2,079,000	2,161,795	2,133,851	0	(12,263)	0	(12,263)	0	2,121,588	0	(27,619)	(27,619)	120,062	07/15/2025	3.C FE
				KEYBANC CAPITAL MARKETS																	
10122-CP-1	BRISTOL-MYERS SQUIBB CO		09/26/2022			10,090,850	11,000,000	11,330,770	0	0	(21,595)	0	(21,595)	0	11,309,175	0	(1,218,325)	(1,218,325)	251,411	07/26/2029	1.F FE
11135F-AL-5	BROADCOM INC		04/19/2022	VARIOUS		(8,503,560)	(7,724,000)	(8,694,539)	(8,468,383)	0	35,177	0	35,177	0	(8,503,560)	0	0	0	(29,982)	09/15/2028	2.C FE
12433W-AA-9	BX 2018-EXCL A		08/15/2022	MBS PAYDOWN		302,114	302,114	300,697	300,729	0	1,384	0	1,384	0	302,114	0	0	0	3,644	09/15/2037	1.A
12508E-AD-3	CDK GLOBAL INC		07/06/2022	CALLED THRU ISSUER		683,925	660,000	701,448	682,077	0	1,848	0	1,848	0	683,925	0	(23,925)	(23,925)	50,078	10/15/2024	5.A FE
12508E-AF-8	CDK GLOBAL INC		07/06/2022	CALLED THRU ISSUER		2,288,250	2,260,000	2,369,078	2,331,713	0	(43,463)	0	(43,463)	0	2,288,250	0	(28,250)	(28,250)	94,049	06/01/2027	5.A FE
12508E-AJ-0	CDK GLOBAL INC		07/06/2022	CALLED THRU ISSUER		10,679,850	10,548,000	11,469,820	11,351,719	0	(671,869)	0	(671,869)	0	10,679,850	0	(131,850)	(131,850)	579,481	05/15/2029	5.A FE
12664D-AA-1	CPS 2022-C A		09/15/2022	MBS PAYDOWN		959,626	959,626	959,576	0	0	1,415	0	1,415	0	959,626	0	0	0	3,298	04/15/2030	1.A FE
126650-AN-0	CVS PASS-THROUGH TRUST		09/10/2022	MBS PAYDOWN		76,735	76,735	76,735	76,735	0	0	0	0	0	76,735	0	0	0	3,177	10/10/2025	2.B
126650-AQ-3	CVS PASS-THROUGH TRUST		09/10/2022	MBS PAYDOWN		204,619	204,619	204,619	204,619	0	0	0	0	0	204,619	0	0	0	7,896	01/10/2026	2.B FE
				SINKING FUND REDEMPTION																	
126650-BP-4	CVS PASS-THROUGH TRUST		09/10/2022			332,819	332,819	326,534	332,218	0	602	0	602	0	332,819	0	0	0	13,398	12/10/2028	2.B FE
				SINKING FUND REDEMPTION																	
12806*-AH-4	CAITHNESS LONG ISLAND LLC		07/15/2022			852,415	852,415	852,415	852,415	0	0	0	0	0	852,415	0	0	0	48,673	01/15/2032	2.B PL
14686K-AC-1	CRVNA 2021-N2 B		09/10/2022	MBS PAYDOWN		496,691	496,691	496,683	496,674	0	17	0	17	0	496,691	0	0	0	2,396	03/10/2028	1.C FE
149123-CH-2	CATERPILLAR INC		09/27/2022	JEFFERIES GROUP LLC		2,063,804	2,401,000	2,380,015	0	0	1,321	0	1,321	0	2,381,337	0	(317,533)	(317,533)	60,692	04/09/2030	1.F FE
166764-BY-5	CHEVRON CORP		09/23/2022	ROYAL BANK OF CANADA		8,440,600	10,000,000	9,656,800	0	0	20,890	0	20,890	0	9,677,690	0	(1,237,090)	(1,237,090)	196,271	05/11/2030	1.D FE
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		08/01/2022	JEFFERIES GROUP LLC		1,815,901	1,935,000	1,931,519	1,650,000	0	371	0	371	0	1,931,890	0	(115,989)	(115,989)	51,170	05/01/2026	3.C FE
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS L		08/01/2022	JEFFERIES GROUP LLC		2,845,700	2,860,000	2,946,631	2,916,096	0	(22,968)	0	(22,968)	0	2,893,129	0	(47,429)	(47,429)	137,955	04/01/2025	3.C FE
228701-AF-5	CROWNROCK LP / CROWNROCK FINANCE INC		08/01/2022	JEFFERIES GROUP LLC		1,094,672	1,095,000	1,125,125	1,039,848	0	(8,645)	0	(8,645)	0	1,112,803	0	(18,131)	(18,131)	49,275	10/15/2025	3.C FE
				SINKING FUND REDEMPTION																	
22964*-AC-2	CSOLAR IV WEST		09/30/2022			397,846	397,846	397,846	397,846	0	0	0	0	0	397,846	0	0	0	11,488	03/31/2041	2.B PL
23331A-BE-8	DR HORTON INC		09/15/2022	MATURITY		115,000	115,000	116,438	115,120	0	(120)	0	(120)	0	115,000	0	0	0	5,031	09/15/2022	2.A FE
237266-AH-4	DARLING INGREDIENTS INC		08/01/2022	JEFFERIES GROUP LLC		2,481,609	2,470,000	2,579,330	2,557,048	0	(20,087)	0	(20,087)	0	2,536,961	0	(55,352)	(55,352)	103,740	04/15/2027	3.A FE
23833N-AH-7	DAVE & BUSTERS INC		08/01/2022	JEFFERIES GROUP LLC		271,607	270,000	287,425	245,031	0	(4,672)	0	(4,672)	0	282,259	0	(10,653)	(10,653)	15,555	11/01/2025	4.B FE
24582@-AA-2	DELAWARE BASIN RESIDUE LLC		09/30/2022	VARIOUS		1,204,109	1,204,109	1,204,109	1,204,109	0	0	0	0	0	1,204,109	0	0	0	37,074	09/30/2036	2.B PL
				SINKING FUND REDEMPTION																	
25087*-AH-6	DETROIT INTERNATIONAL BRIDGE		09/02/2022			885,951	885,951	885,951	885,951	0	0	0	0	0	885,951	0	0	0	31,540	11/02/2023	2.A PL
25470X-AJ-4	DISH DBS CORP		07/15/2022	MATURITY		2,532,000	2,532,000	2,639,893	2,564,222	0	(32,222)	0	(32,222)	0	2,532,000	0	0	0	148,755	07/15/2022	4.C FE
26444H-AK-7	DUKE ENERGY FLORIDA LLC		09/23/2022	BANK OF AMERICA CORP		1,621,320	2,000,000	1,950,700	0	0	2,868	0	2,868	0	1,953,568	0	(332,248)	(332,248)	39,333	12/15/2031	1.F FE
276480-AG-5	EASTERN GAS TRANSMISSION & STORAGE INC		09/01/2022	DIRECT		3,987,985	4,000,000	3,986,187	3,987,000	0	985	0	985	0	3,987,985	0	0	0	95,333	11/15/2029	1.G FE
278062-AC-8	EATON CORP		09/15/2022	CALLED THRU ISSUER		5,000,000	5,000,000	4,892,765	4,988,748	0	11,252	0	11,252	0	5,000,000	0	0	0	119,549	11/02/2022	2.A FE
				SINKING FUND REDEMPTION																	
28932M-AA-3	ELM RD GENERATING STATION		08/11/2022			366,722	366,722	366,722	366,722	0	0	0	0	0	366,722	0	0	0	19,103	02/11/2030	1.F FE
				SINKING FUND REDEMPTION																	
28932M-AG-0	ELM RD GENERATING STATION		07/19/2022			273,036	273,036	273,036	273,036	0	0	0	0	0	273,036	0	0	0	12,759	01/19/2031	1.F FE
291011-BE-3	EMERSON ELECTRIC CO		09/23/2022	JEFFERIES GROUP LLC		9,942,900	10,000,000	9,976,239	9,994,266	0	3,758	0	3,758	0	9,998,024	0	(55,124)	(55,124)	293,125	02/15/2023	1.F FE
29252V-AA-3	ENCA 2022-1A A1		09/15/2022	VARIOUS		2,761,590	2,761,590	2,761,580	0	0	1,605	0	1,605	0	2,761,590	0	0	0	18,583	08/16/2027	1.A FE
29253E-AB-8	ENCA 2021-1A A2		09/15/2022	MBS PAYDOWN		2,161,403	2,161,403	2,161,096	2,160,732	0	671	0	671	0	2,161,403	0	0	0	11,048	12/15/2026	1.A FE
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP / EER FINAN		07/15/2022	CALLED THRU ISSUER		769,682	745,000	789,800	782,720	0	(13,039)	0	(13,039)	0	769,682	0	(24,682)	(24,682)	74,038	07/15/2025	3.A FE
30166Y-AB-8	EART 2022-3A A2 ABS OTHER		09/15/2022	MBS PAYDOWN		837,112	837,112	837,093	0	0	1,114	0	1,114	0	837,112	0	0	0	6,659	08/15/2024	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30322J-AA-4	FHF 2021-2A A		09/15/2022	MBS PAYDOWN		840,030	840,030	839,982	839,818	0	212	0	212	0	840,030	0	0	0	4,659	12/15/2026	1.A FE
34528L-AB-1	FORDL 2022-A A2A		09/15/2022	MBS PAYDOWN		20,271	20,271	20,271	0	0	22	0	22	0	20,271	0	0	0	218	10/15/2024	1.A FE
345397-ZX-4	FORD MOTOR CREDIT CO LLC		09/23/2022	CITIGROUP INC		3,015,699	3,187,000	3,326,431	3,292,213	0	(27,464)	0	(27,464)	0	3,264,749	0	(249,050)	(249,050)	117,258	11/01/2024	3.A FE
35042P-AA-8	FFIN 2021-2A A		09/15/2022	MBS PAYDOWN		604,442	604,442	604,427	604,053	0	390	0	390	0	604,442	0	0	0	9,474	01/15/2042	1.D FE
35633L-AA-2	FREED 2022-2CP A		09/18/2022	MBS PAYDOWN		2,579,701	2,579,701	2,579,535	0	0	2,240	0	2,240	0	2,579,701	0	0	0	28,872	05/18/2029	1.A FE
35635C-AB-8	FREED 2021-2 B		09/18/2022	MBS PAYDOWN		5,385,027	5,385,027	5,384,939	5,383,212	0	1,815	0	1,815	0	5,385,027	0	0	0	36,841	06/19/2028	1.F FE
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		08/16/2022	BARCLAYS PLC		235,920	240,000	259,200	255,096	0	(2,775)	0	(2,775)	0	252,321	0	(16,401)	(16,401)	11,868	10/15/2027	4.B FE
36166V-AE-5	GCI 2021-1 A		09/18/2022	MBS PAYDOWN		141,660	141,660	141,623	141,506	0	154	0	154	0	141,660	0	0	0	2,250	06/18/2046	1.F FE
36260#-AA-3	GSRP PORTFOLIO II LLC		09/30/2022	SINKING FUND REDEMPTION		324,110	324,110	324,110	324,110	0	0	0	0	0	324,110	0	0	0	7,536	06/30/2046	2.C PL
36261#-AA-2	GSRP STANTON LLC		06/30/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	741	03/31/2047	2.C PL
36263X-AA-1	GCAR 2022-1A A		09/15/2022	MBS PAYDOWN		3,811,874	3,811,874	3,811,796	0	0	2,113	0	2,113	0	3,811,874	0	0	0	31,775	08/15/2025	1.A FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE		08/10/2022	SINKING FUND REDEMPTION		477,935	477,935	477,935	477,935	0	0	0	0	0	477,935	0	0	0	20,790	08/10/2031	1.D
38141G-ZP-2	GOLDMAN SACHS GROUP INC/THE		09/23/2022	GOLDMAN SACHS		14,585,850	15,000,000	14,986,650	0	0	3,483	0	3,483	0	14,990,133	0	(404,283)	(404,283)	240,000	03/15/2024	1.F FE
40468#-AA-7	HA ECON 101-A TRUST		07/11/2022	SINKING FUND REDEMPTION		69,234	69,234	69,234	69,234	0	0	0	0	0	69,234	0	0	0	1,442	05/11/2043	1.F PL
40480*-AA-3	HS WILDCAT LLC		07/25/2022	SINKING FUND REDEMPTION		3,222	3,222	3,222	3,222	0	0	0	0	0	3,222	0	0	0	94	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT LLC		07/25/2022	SINKING FUND REDEMPTION		243	243	243	243	0	0	0	0	0	243	0	0	0	8	12/31/2060	2.A PL
411707-AF-9	HNGRY 2018-1A A23		09/20/2022	MBS PAYDOWN		13,545	13,545	14,772	13,667	0	(122)	0	(122)	0	13,545	0	0	0	580	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2		09/20/2022	MBS PAYDOWN		11,855	11,855	11,869	11,856	0	(1)	0	(1)	0	11,855	0	0	0	354	12/20/2050	2.B FE
432833-AH-4	HILTON DOMESTIC OPERATING CO I		09/23/2022	JPMORGAN CHASE & CO		659,610	698,000	758,119	750,598	0	(17,917)	0	(17,917)	0	732,680	0	(73,070)	(73,070)	36,344	05/01/2028	3.B FE
44919*-AC-2	I 595 EXPRESS LLC		09/30/2022	VARIOUS		148,179	148,179	148,179	148,179	0	0	0	0	0	148,179	0	0	0	4,760	12/31/2031	1.F PL
451102-BQ-9	ICAHN ENTERPRISES LP / ICAHN E		08/01/2022	JEFFERIES GROUP LLC		2,231,536	2,235,000	2,301,344	1,761,784	0	(25,134)	0	(25,134)	0	2,251,112	0	(19,576)	(19,576)	90,238	12/15/2025	3.C FE
451102-BT-3	ICAHN ENTERPRISES/FIN		08/01/2022	JEFFERIES GROUP LLC		1,289,860	1,300,000	1,377,231	1,353,647	0	(11,182)	0	(11,182)	0	1,342,466	0	(52,606)	(52,606)	58,229	05/15/2026	3.C FE
451102-BW-6	ICAHN ENTERPRISES/FIN		08/01/2022	JEFFERIES GROUP LLC		2,121,302	2,157,000	2,212,010	2,195,056	0	(8,767)	0	(8,767)	0	2,186,289	0	(64,988)	(64,988)	90,504	09/15/2024	3.C FE
46591H-CD-0	CACLN 2021-3 B		09/25/2022	MBS PAYDOWN		1,101,321	1,101,321	1,101,321	1,101,321	0	0	0	0	0	1,101,321	0	0	0	5,581	02/26/2029	1.C FE
46591H-CE-8	CACLN 2021-3 C		09/25/2022	MBS PAYDOWN		156,726	156,726	156,726	156,726	0	0	0	0	0	156,726	0	0	0	899	02/26/2029	1.F FE
46591H-CF-5	CACLN 2021-3 D		09/25/2022	MBS PAYDOWN		326,160	326,160	326,160	326,160	0	0	0	0	0	326,160	0	0	0	2,194	02/26/2029	2.B FE
466365-AD-5	JACK 2022-1A A2I		08/25/2022	MBS PAYDOWN		33,750	33,750	33,750	0	0	0	0	0	0	33,750	0	0	0	627	02/26/2052	2.B FE
478160-BY-9	JOHNSON & JOHNSON		09/23/2022	ROYAL BANK OF CANADA		9,412,100	10,000,000	9,985,900	9,993,704	0	1,070	0	1,070	0	9,994,774	0	(582,674)	(582,674)	262,694	03/01/2026	1.A FE
48128U-2N-8	CACLN 2021-2 C		09/25/2022	MBS PAYDOWN		823,784	823,784	823,784	823,784	0	0	0	0	0	823,784	0	0	0	5,322	12/26/2028	1.F FE
48128U-2P-3	CACLN 2021-2 D		09/25/2022	MBS PAYDOWN		732,814	732,814	732,814	732,814	0	0	0	0	0	732,814	0	0	0	5,560	12/26/2028	2.A FE
482606-AA-8	KNDR 2021-KIND A		09/15/2022	MBS PAYDOWN		107,632	107,632	107,632	107,632	0	0	0	0	0	107,632	0	0	0	1,426	08/15/2038	1.A FE
482606-AJ-9	KNDR 2021-KIND B		09/15/2022	MBS PAYDOWN		71,755	71,755	71,755	71,755	0	0	0	0	0	71,755	0	0	0	1,162	08/15/2038	1.C FE
48666K-AV-1	KB HOME		09/23/2022	SWS (SOUTHWEST SECURITIES)		1,810,900	1,820,000	1,986,075	1,912,662	0	(78,445)	0	(78,445)	0	1,834,216	0	(23,316)	(23,316)	120,272	05/15/2023	3.B FE
527298-BH-5	LEVEL 3 FINANCING INC		08/09/2022	CALLED THRU ISSUER		715,000	715,000	734,483	724,383	0	(9,383)	0	(9,383)	0	715,000	0	0	0	36,083	05/01/2025	3.B FE
527298-BM-4	LEVEL 3 FINANCING INC		08/09/2022	CALLED THRU ISSUER		3,131,370	3,163,000	3,276,186	3,227,206	0	(95,836)	0	(95,836)	0	3,131,370	0	0	0	135,614	03/15/2026	3.B FE
55336V-AQ-3	MPLX LP		09/15/2022	CALLED THRU ISSUER		3,475,000	3,475,000	3,616,502	3,583,168	0	(108,168)	0	(108,168)	0	3,475,000	0	0	0	117,281	03/15/2023	2.B FE
55336V-BK-5	MPLX LP		08/25/2022	CALLED THRU ISSUER		6,536,594	6,530,000	6,786,694	6,690,652	0	(154,058)	0	(154,058)	0	6,536,594	0	(6,594)	(6,594)	174,197	12/01/2022	2.B FE
57109K-AA-3	MFT 2022-1A A		09/15/2022	MBS PAYDOWN		3,592,328	3,592,328	3,587,432	0	0	4,616	0	4,616	0	3,592,328	0	0	0	24,036	04/15/2032	1.A FE
577081-BD-3	MATTEL INC		09/23/2022	GOLDMAN SACHS		526,205	551,000	606,541	592,033	0	(12,934)	0	(12,934)	0	579,099	0	(52,894)	(52,894)	25,357	12/15/2027	3.A FE
577128-AA-9	MATTHEWS INTERNATIONAL CORP		08/01/2022	JEFFERIES GROUP LLC		2,862,695	3,100,000	3,150,268	1,879,975	0	(17,017)	0	(17,017)	0	3,130,378	0	(267,683)	(267,683)	109,404	12/01/2025	4.B FE
59001K-AG-5	MERITOR INC		09/02/2022	CALLED THRU ISSUER		1,312,781	1,273,000	1,362,110	1,329,539	0	(16,758)	0	(16,758)	0	1,312,781	0	(39,781)	(39,781)	99,674	06/01/2025	4.A FE
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019		08/09/2022	SINKING FUND REDEMPTION		167,709	167,709	167,709	167,709	0	0	0	0	0	167,709	0	0	0	4,000	05/09/2039	1.F
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019		08/09/2022	SINKING FUND REDEMPTION		66,067	66,067	66,067	66,067	0	0	0	0	0	66,067	0	0	0	1,576	05/09/2039	1.F
62886E-AU-2	NCR CORP		08/01/2022	JEFFERIES GROUP LLC		58,182	60,000	60,975	0	0	(156)	0	(156)	0	60,819	0	(2,637)	(2,637)	2,319	09/01/2027	4.B FE
63942P-AA-1	NAVSL 2022-BA A		09/15/2022	MBS PAYDOWN		321,741	321,741	321,684	0	0	511	0	511	0	321,741	0	0	0	2,999	10/15/2070	1.A FE
64016N-AA-5	NBLY 2021-1A A2		07/31/2022	VARIOUS		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,008	04/30/2051	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				SINKING FUND REDEMPTION																	
64761@-AA-1	NEW ORLEANS ENERGY PARTNERS II		09/15/2022			116,898	116,898	116,898	116,898	0	0	0	0	0	116,898	0	0	0	2,412	10/15/2035	1.G
651229-AW-6	NEWELL BRANDS INC		09/23/2022	GOLDMAN SACHS		269,640	288,000	316,931	312,599	0	(4,397)	0	(4,397)	0	308,202	0	(38,562)	(38,562)	13,034	04/01/2026	3.A FE
				SINKING FUND REDEMPTION																	
655663-C#-7	NORDSON CORP		07/26/2022			750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	23,025	07/25/2025	2.C
670346-AL-9	NUCOR CORP		08/15/2022	CALLED THRU ISSUER		23,500,000	23,500,000	23,440,075	23,495,487	0	4,513	0	4,513	0	23,500,000	0	0	0	888,594	09/15/2022	1.G FE
67059T-AG-0	NUSTAR LOGISTICS LP		08/01/2022	JEFFERIES GROUP LLC		1,438,856	1,480,000	1,597,313	1,590,658	0	(17,681)	0	(17,681)	0	1,572,976	0	(134,120)	(134,120)	71,389	10/01/2025	3.C FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO LLC		09/01/2022	MATURITY		18,300,000	18,300,000	18,285,421	18,299,126	0	874	0	874	0	18,300,000	0	0	0	1,281,000	09/01/2022	1.F FE
68268N-AJ-2	ONEOK PARTNERS LP		07/12/2022	CALLED THRU ISSUER		5,000,000	5,000,000	5,138,950	5,069,579	0	(69,579)	0	(69,579)	0	5,000,000	0	0	0	131,719	10/01/2022	2.B FE
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER		09/09/2022	DIRECT		555,406	546,000	584,220	563,042	0	(7,635)	0	(7,635)	0	555,406	0	(9,406)	(9,406)	42,924	08/15/2023	4.B FE
69353R-EF-1	PNC BANK NA		09/27/2022	JEFFERIES GROUP LLC		15,220,692	15,738,000	15,733,256	15,735,913	0	530	0	530	0	15,736,443	0	(515,751)	(515,751)	474,632	10/30/2024	1.F FE
				JANE STREET EXECUTION																	
69353R-FG-8	PNC BANK NA		09/28/2022	SVCS LLC		6,425,720	7,000,000	6,997,620	6,998,534	0	174	0	174	0	6,998,708	0	(572,988)	(572,988)	201,931	10/25/2027	1.F FE
69356M-AA-4	PM GENERAL PURCHASER LLC		08/16/2022	DEUTSCHE BANK		1,128,125	1,250,000	1,361,838	1,341,288	0	(13,776)	0	(13,776)	0	1,327,511	0	(199,386)	(199,386)	84,774	10/01/2028	4.C FE
69370C-AB-6	PTC INC		08/01/2022	JEFFERIES GROUP LLC		978,806	1,012,000	1,014,668	1,013,456	0	(394)	0	(394)	0	1,013,062	0	(34,256)	(34,256)	35,462	02/15/2025	3.C FE
69546V-AE-7	PAID 2022-2 AB		09/15/2022	MBS PAYDOWN		1,971,226	1,971,226	1,971,226	0	0	0	0	0	0	1,971,226	0	0	0	32,076	01/15/2030	2.C FE
70109H-AK-1	PARKER-HANNIFIN CORP		09/15/2022	MATURITY		5,200,000	5,200,000	5,141,444	5,195,829	0	4,171	0	4,171	0	5,200,000	0	0	0	182,000	09/15/2022	2.A FE
717081-DH-3	PFIZER INC		09/23/2022	SMBC NIKKO		14,860,050	15,000,000	14,972,269	14,991,874	0	4,085	0	4,085	0	14,995,959	0	(135,909)	(135,909)	352,500	06/15/2023	1.F FE
717081-EW-9	PFIZER INC		09/23/2022	CITIGROUP INC		2,969,760	3,406,000	3,365,230	0	0	2,520	0	2,520	0	3,367,750	0	(397,991)	(397,991)	88,414	04/01/2030	1.F FE
71953L-AA-9	PICASSO FINANCE SUB INC		08/01/2022	JEFFERIES GROUP LLC		2,453,512	2,439,000	2,588,685	2,546,180	0	(21,846)	0	(21,846)	0	2,524,334	0	(70,822)	(70,822)	94,613	06/15/2025	4.B FE
72147K-AE-8	PILGRIMS PRIDE CORP		09/23/2022	BANK OF AMERICA CORP		2,365,860	2,408,000	2,551,933	2,537,140	0	(57,739)	0	(57,739)	0	2,479,401	0	(113,541)	(113,541)	140,291	09/30/2027	2.C FE
742718-FH-7	PROCTER & GAMBLE CO/THE		09/23/2022	GOLDMAN SACHS		2,450,737	2,697,000	2,772,354	0	0	(4,789)	0	(4,789)	0	2,767,566	0	(316,829)	(316,829)	81,360	03/25/2030	1.D FE
744560-BR-6	PUBLIC SERVICE ELECTRIC & GAS		09/23/2022	DEUTSCHE BANK		5,788,946	6,375,000	6,354,026	6,364,545	0	1,568	0	1,568	0	6,366,113	0	(577,166)	(577,166)	148,219	09/15/2026	1.F FE
744560-BX-3	PUBLIC SERVICE ELECTRIC & GAS		09/23/2022	LOOP CAPITAL MARKETS		2,240,160	2,400,000	2,565,936	2,523,164	0	(13,087)	0	(13,087)	0	2,510,077	0	(269,917)	(269,917)	93,927	09/01/2028	1.F FE
74938W-AA-9	ROCKT 2022-2 A1		09/01/2022	MBS PAYDOWN		47,197	47,197	46,050	0	0	42	0	42	0	47,197	0	0	0	728	02/25/2052	1.A FE
74965L-AA-9	RLJ LODGING TRUST LP PRV CORP		08/01/2022	JEFFERIES GROUP LLC		2,280,161	2,446,000	2,450,328	2,449,914	0	(649)	0	(649)	0	2,449,265	0	(169,103)	(169,103)	103,445	07/01/2026	3.C FE
75279Y-AA-9	RMIR 2021-1 M1A	C	09/25/2022	MBS PAYDOWN		6,649,786	6,649,786	6,649,786	6,649,786	0	0	0	0	0	6,649,786	0	0	0	88,325	12/27/2033	2.B FE
771196-BV-3	ROCHE HOLDINGS INC		09/23/2022	HSBC HOLDINGS PLC		18,080,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	(1,920,000)	(1,920,000)	253,254	03/10/2027	1.C FE
77313L-AA-1	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO		08/01/2022	JEFFERIES GROUP LLC		2,957,531	3,301,000	3,301,000	3,301,000	0	0	0	0	0	3,301,000	0	(343,469)	(343,469)	78,559	10/15/2026	3.A FE
78409V-BA-1	S&P GLOBAL INC		09/23/2022	BNP PARIBAS		4,984,872	5,496,000	5,467,311	0	0	2,842	0	2,842	0	5,470,153	0	(485,281)	(485,281)	70,692	03/01/2027	1.G FE
78450F-AA-5	SMB 2022-A APT		09/15/2022	MBS PAYDOWN		4,226,871	4,226,871	4,201,004	0	0	6,399	0	6,399	0	4,226,871	0	0	0	50,124	11/16/2054	1.A FE
				SINKING FUND REDEMPTION																	
78512*-AA-5	S&E REPLACEMENT POWER LLC		09/30/2022			343,119	343,119	343,119	343,119	0	0	0	0	0	343,119	0	0	0	9,427	05/31/2029	1.D PL
80286M-AB-4	SDART 2022-2 A2		09/15/2022	MBS PAYDOWN		4,627,485	4,627,485	4,627,284	0	0	3,432	0	3,432	0	4,627,485	0	0	0	40,443	10/15/2026	1.A FE
808513-BY-0	CHARLES SCHWAB CORP/THE		09/23/2022	JPMORGAN CHASE & CO		7,903,901	8,701,000	8,691,603	0	0	1,009	0	1,009	0	8,692,611	0	(788,710)	(788,710)	120,799	03/03/2027	1.F FE
81211K-AV-2	SEALED AIR CORP		09/01/2022	CALLED THRU ISSUER		3,047,000	3,047,000	3,146,307	3,060,230	0	(13,230)	0	(13,230)	0	3,047,000	0	0	0	111,406	12/01/2022	3.C FE
82453A-AA-5	SHIFT4 PAYMENTS LLC / SHIFT4 PAYMENTS FI		08/01/2022	JEFFERIES GROUP LLC		948,721	1,015,000	1,054,475	767,226	0	(8,925)	0	(8,925)	0	1,042,238	0	(93,518)	(93,518)	45,619	11/01/2026	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		07/01/2022	VARIOUS		784,530	758,000	803,198	797,045	0	(14,020)	0	(14,020)	0	783,025	0	(25,025)	(25,025)	79,590	07/01/2025	3.B FE
844741-BF-4	SOUTHWEST AIRLINES CO		09/23/2022	DEUTSCHE BANK		2,455,020	3,000,000	3,004,380	3,003,633	0	(306)	0	(306)	0	3,003,328	0	(548,308)	(548,308)	89,031	02/10/2030	2.A FE
844741-BH-0	SOUTHWEST AIRLINES CO		08/31/2022	CALLED THRU ISSUER		6,542,770	6,500,000	7,022,725	6,813,383	0	(270,613)	0	(270,613)	0	6,542,770	0	(42,770)	(42,770)	297,489	05/04/2023	2.A FE
85207U-AK-1	SPRINT CORP		09/23/2022	JPMORGAN CHASE & CO		521,250	500,000	611,250	600,102	0	(18,652)	0	(18,652)	0	581,450	0	(60,200)	(60,200)	40,878	03/01/2026	3.A FE
852234-AL-7	SQUARE INC		07/22/2022	DIRECT		4,440,020	4,430,000	4,442,916	4,441,418	0	(1,398)	0	(1,398)	0	4,440,020	0	0	0	78,171	06/01/2026	3.B FE
852234-AM-5	BLOCK INC		07/22/2022	DIRECT		4,986,966	6,000,000	4,982,500	0	0	4,466	0	4,466	0	4,986,966	0	0	0	47,250	06/01/2031	3.B FE
85571B-AU-9	STARWOOD PROPERTY TRUST INC		08/01/2022	JEFFERIES GROUP LLC		719,760	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(80,240)	(80,240)	30,531	07/15/2026	3.C FE
85571B-AW-5	STARWOOD PROPERTY TRUST INC		08/01/2022	JEFFERIES GROUP LLC		642,513	673,000	673,000	673,000	0	0	0	0	0	673,000	0	(30,487)	(30,487)	15,984	12/31/2024	3.C FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC		08/01/2022	JEFFERIES GROUP LLC		877,480	958,000	958,000	0	0	0	0	0	0	958,000	0	(80,520)	(80,520)	21,888	01/15/2027	3.C FE
858912-AF-5	STERICYCLE INC		08/01/2022	JEFFERIES GROUP LLC		4,058,699	4,065,000	4,224,350	4,148,405	0	(26,001)	0	(26,001)	0	4,122,405	0	(63,706)	(63,706)	229,418	07/15/2024	3.C FE
872540-AV-1	TJX COS INC/THE		09/23/2022	DEUTSCHE BANK		4,362,599	5,317,000	4,825,124	0	0	39,577	0	39,577	0	4,864,702	0	(502,103)	(502,103)	52,993	05/15/2028	1.F FE
87264A-BR-5	T-MOBILE USA INC PUB CORP		09/27/2022	MORGAN STANLEY		1,327,638	1,487,000	1,485,862	837,000	0	61	0	61	0	1,485,922	0	(158,284)	(158,284)	30,234	02/15/2026	2.C FE
87264A-BU-8	T-MOBILE USA INC		09/23/2022	MORGAN STANLEY		1,553,108	1,706,000	1,706,000	1,706,000	0	0	0	0	0	1,706,000	0	(152,892)	(152,892)	42,543	04/15/2026	2.C FE
87264A-CC-7	T-MOBILE USA INC		07/01/2022	DIRECT		1,065,122	1,070,000	1,064,738	435,920	0	552	0	552	0	1,065,122	0	0	0	21,133	02/15/2026	3.A FE
87264A-CR-4	T-MOBILE USA INC		07/01/2022	DIRECT		999,428	1,000,000	999,340	999,351	0	77	0	77	0	999,428	0	0	0	13,667	03/15/2029	2.C FE
87612E-BK-1	TARGET CORP		09/23/2022	JPMORGAN CHASE & CO		2,054,869	2,393,000	2,376,369	0	0	963	0	963	0	2,377,331	0	(322,462)	(322,462)	65,528	09/15/2030	1.F FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		07/27/2022	SUMRIDGE PARTNERS LLC		840,000	1,000,000	892,500	0	0	3,318	0	3,318	0	895,818	0	(55,818)	(55,818)	11,556	04/15/2029	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2022	SINKING FUND REDEMPTION		756,300	756,300	809,756	758,521	0	(2,221)	0	(2,221)	0	756,300	0	0	0	71,848	02/01/2030	2.C FE
88031V-AA-7	TENASKA GATEWAY PARTNERS		09/30/2022	VARIOUS		147,618	147,618	147,618	147,618	0	0	0	0	0	147,618	0	0	0	8,934	12/30/2023	2.B FE
88339X-AA-2	THRM 2022-1A A		09/15/2022	MBS PAYDOWN		3,876,700	3,876,700	3,870,009	0	0	5,668	0	5,668	0	3,876,700	0	0	0	38,502	02/15/2028	1.G FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		09/23/2022	JANE STREET EXECUTION SVCS LLC		1,581,180	2,000,000	1,889,920	0	0	6,546	0	6,546	0	1,896,466	0	(315,286)	(315,286)	39,478	09/12/2031	1.E FE
89600H-AA-7	TMIR 2021-3 M1A	C	09/25/2022	MBS PAYDOWN		907,031	907,031	907,031	907,031	0	0	0	0	0	907,031	0	0	0	14,165	02/25/2034	2.B FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER		07/08/2022	SINKING FUND REDEMPTION		31,023	31,023	31,023	31,023	0	0	0	0	0	31,023	0	0	0	1,266	09/08/2039	1.G FE
907818-DY-1	UNION PACIFIC CORP		09/27/2022	SCOTIA CAPITAL		4,038,234	4,186,000	4,176,090	4,181,339	0	1,100	0	1,100	0	4,182,440	0	(144,206)	(144,206)	164,010	01/15/2025	1.G FE
90783W-AA-1	UNION PACIFIC RAILROAD CO 2006		07/05/2022	SINKING FUND REDEMPTION		2,045	2,045	2,049	2,046	0	(1)	0	(1)	0	2,045	0	0	0	120	07/02/2030	1.C FE
909214-BV-9	UNISYS CORP		08/01/2022	JEFFERIES GROUP LLC		1,665,404	1,777,000	1,923,034	976,280	0	(24,457)	0	(24,457)	0	1,894,210	0	(228,806)	(228,806)	92,305	11/01/2027	4.A FE
91681N-AA-2	UPST 2021-1 A		09/20/2022	MBS PAYDOWN		466,798	466,798	466,774	466,790	0	8	0	8	0	466,798	0	0	0	2,698	03/20/2031	1.F FE
91682N-AA-1	UPST 2021-4 A		09/20/2022	MBS PAYDOWN		1,031,894	1,031,894	1,031,767	1,031,578	0	316	0	316	0	1,031,894	0	0	0	5,752	09/20/2031	1.F FE
91911X-AV-6	BAUSCH HEALTH AMERICAS INC		08/19/2022	BARCLAYS PLC		679,650	985,000	1,062,759	1,044,143	0	(14,959)	0	(14,959)	0	1,029,184	0	(349,534)	(349,534)	81,495	04/01/2026	5.B FE
927804-FJ-8	VIRGINIA ELECTRIC & POWER CO		09/01/2022	MATURITY		8,335,000	8,335,000	8,317,163	8,333,806	0	1,194	0	1,194	0	8,335,000	0	0	0	287,558	09/01/2022	2.A FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		09/30/2022	SINKING FUND REDEMPTION		66,261	66,261	66,261	66,261	0	0	0	0	0	66,261	0	0	0	1,953	06/30/2030	1.F PL
92838@-AA-1	VISTA RIDGE LLC		09/30/2022	VARIOUS		143,821	143,821	143,821	143,821	0	0	0	0	0	143,821	0	0	0	2,746	10/14/2049	1.F PL
928563-AL-9	VMWARE INC		09/26/2022	TORONTO DOMINION		4,128,509	5,571,000	5,560,025	5,560,451	0	740	0	740	0	5,561,191	0	(1,432,682)	(1,432,682)	141,444	08/15/2031	2.C FE
92916M-AF-8	VOYA 2017-1A A1R	C	07/19/2022	MBS PAYDOWN		110,846	110,846	110,846	110,846	0	0	0	0	0	110,846	0	0	0	1,193	04/17/2030	1.A FE
92966*-AA-7	WABASH VALLEY POWER ASSOC		07/31/2022	VARIOUS		180,613	180,613	170,058	179,889	0	723	0	723	0	180,613	0	0	0	6,881	04/30/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOC		07/30/2022	VARIOUS		199,565	199,565	199,565	199,565	0	0	0	0	0	199,565	0	0	0	9,190	01/31/2028	1.F
948741-AH-6	WEINGARTEN REALTY INVESTORS		09/07/2022	CALLED THRU ISSUER		14,920,000	14,920,000	14,862,707	14,915,002	0	4,998	0	4,998	0	14,920,000	0	0	0	492,360	10/15/2022	2.A FE
948741-AJ-2	WEINGARTEN REALTY INVESTORS		09/09/2022	DIRECT		5,000,000	5,000,000	4,976,400	4,996,509	0	3,491	0	3,491	0	5,000,000	0	0	0	157,500	04/15/2023	2.A FE
98372M-AA-3	XHR LP		08/01/2022	JEFFERIES GROUP LLC		1,777,072	1,760,000	1,861,213	1,441,067	0	(28,745)	0	(28,745)	0	1,816,947	0	(39,875)	(39,875)	108,460	08/15/2025	4.A FE
000000-00-0	XIAOMI BEST TIME INTERNATIONA PUB CORP	D	09/28/2022	VARIOUS		1,380,400	2,000,000	1,696,220	0	0	13,173	0	13,173	0	1,709,393	0	(328,993)	(328,993)	40,809	07/14/2031	2.B Z
06368E-DC-3	BANK OF MONTREAL	A	09/26/2022	TORONTO DOMINION		2,602,290	3,000,000	2,744,580	0	0	24,860	0	24,860	0	2,769,440	0	(167,150)	(167,150)	19,455	01/22/2027	1.F FE
06368F-AJ-8	BANK OF MONTREAL	A	09/23/2022	TORONTO DOMINION		17,979,000	20,000,000	19,958,200	0	0	4,353	0	4,353	0	19,962,553	0	(1,983,553)	(1,983,553)	292,972	03/08/2027	1.F FE
15135U-AM-1	CENOVUS ENERGY INC	A	09/13/2022	CALLED THRU ISSUER		4,929,800	5,000,000	5,501,350	5,489,608	0	(559,808)	0	(559,808)	0	4,929,800	0	0	0	193,611	04/15/2027	2.C FE
74819R-AP-1	QUEBECOR MEDIA INC	A	08/01/2022	JEFFERIES GROUP LLC		2,148,552	2,160,000	2,284,200	2,211,707	0	(29,092)	0	(29,092)	0	2,182,614	0	(34,062)	(34,062)	78,660	01/15/2023	3.C FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	08/03/2022	TORONTO DOMINION		6,670,349	6,650,000	6,637,565	6,647,442	0	849	0	849	0	6,648,291	0	22,058	22,058	230,238	10/01/2023	2.A FE
775109-BF-7	ROGERS COMMUNICATIONS INC	A	07/12/2022	JPMORGAN CHASE & CO		4,732,800	5,000,000	4,567,000	4,733,124	0	26,850	0	26,850	0	4,759,974	0	(27,174)	(27,174)	96,264	11/15/2026	2.A FE
775109-BG-5	ROGERS COMMUNICATIONS INC	A	07/07/2022	MORGAN STANLEY		31,769,900	38,000,000	37,886,910	37,895,006	0	1,152	0	1,152	0	37,896,158	0	(6,126,258)	(6,126,258)	1,479,678	02/15/2048	2.A FE
91911K-AN-2	BAUSCH HEALTH COS INC	A	09/19/2022	BARCLAYS PLC		2,571,750	3,175,000	3,272,625	3,221,701	0	(40,428)	0	(40,428)	0	3,181,272	0	(609,522)	(609,522)	155,222	11/01/2025	4.B FE
91911K-AP-7	BAUSCH HEALTH COS INC	A	08/19/2022	BARCLAYS PLC		2,076,850	2,845,000	3,054,195	3,000,471	0	(61,308)	0	(61,308)	0	2,939,163	0	(862,313)	(862,313)	176,390	12/15/2025	5.B FE
01538T-AA-3	ALFA DESARROLLO SPA	D	09/27/2022	SINKING FUND REDEMPTION		3,580	3,580	3,580	3,580	0	0	0	0	0	3,580	0	0	0	166	09/27/2051	2.C FE
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	09/27/2022	DEUTSCHE BANK		11,580,719	12,825,000	12,196,973	11,125,971	0	48,905	0	48,905	0	12,420,515	0	(839,796)	(839,796)	354,896	12/06/2027	1.E FE
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	09/27/2022	MORGAN STANLEY		263,921	338,000	326,407	327,272	0	788	0	788	0	328,060	0	(64,140)	(64,140)	8,180	02/09/2031	1.E FE
01609W-AY-8	ALIBABA GROUP HOLDING LTD	D	09/27/2022	DEUTSCHE BANK		2,029,463	3,250,000	3,086,172	3,091,143	0	4,560	0	4,560	0	3,095,702	0	(1,066,240)	(1,066,240)	99,938	02/09/2041	1.E FE
01749T-AN-0	ALLEG 2016-1A AR2	D	07/15/2022	MBS PAYDOWN		468,067	468,067	468,067	468,067	0	0	0	0	0	468,067	0	0	0	5,101	01/15/2030	1.A FE
056752-AG-3	BAIDU INC	D	09/26/2022	BARCLAYS PLC		2,414,500	2,500,000	2,670,625	2,573,852	0	(14,999)	0	(14,999)	0	2,558,853	0	(144,353)	(144,353)	76,771	06/30/2025	1.G FE
056752-AJ-7	BAIDU INC	D	09/28/2022	BARCLAYS PLC		1,874,330	2,048,000	1,990,451	0	0	5,353	0	5,353	0	1,995,804	0	(121,475)	(121,475)	54,443	07/06/2027	1.G FE
056752-AL-2	BAIDU INC	D	09/28/2022	BARCLAYS PLC		1,550,546	1,666,000	1,651,606	1,655,935	0	1,061	0	1,061	0	1,656,996	0	(106,450)	(106,450)	73,090	03/29/2028	1.G FE
056752-AN-8	BAIDU INC	D	09/27/2022	CITIGROUP INC		4,054,505	4,246,000	4,410,362	4,371,338	0	(12,679)	0	(12,679)	0	4,358,659	0	(304,154)	(304,154)	181,118	11/14/2028	1.G FE
056752-AR-9	BAIDU INC	D	09/27/2022	CITIGROUP INC		3,133,110	3,620,000	3,807,899	3,778,821	0	(13,277)	0	(13,277)	0	3,765,543	0	(632,433)	(632,433)	121,230	04/07/2030	1.G FE
07877G-AB-5	BMIR 2019-3A M1B	D	09/25/2022	MBS PAYDOWN		123,914	123,914	124,301	123,965	0	(51)	0	(51)	0	123,914	0	0	0	2,002	07/25/2029	1.C FE
2027A0-KK-4	COMMONWEALTH BANK OF AUSTRALIA	D	09/23/2022	TORONTO DOMINION		13,605,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	(1,395,000)	(1,395,000)	205,223	03/14/2027	1.D FE
42704M-AA-0	HERBALIFE NUTRITION LTD/HLF FINANCING	D	08/01/2022	JEFFERIES GROUP LLC		2,791,949	2,987,000	3,273,064	3,180,350	0	(66,846)	0	(66,846)	0	3,113,504	0	(321,555)	(321,555)	216,931	09/01/2025	3.C FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	D	09/21/2022	CALLED THRU ISSUER		253,750	250,000	278,240	265,817	0	(12,067)	0	(12,067)	0	253,750	0	(3,750)	(3,750)	21,625	02/15/2025	3.B FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	D	09/23/2022	JPMORGAN CHASE & CO		5,951,750	7,000,000	6,381,760	0	0	59,023	0	59,023	0	6,440,783	0	(489,033)	(489,033)	73,183	05/22/2027	1.G FE
81725W-AG-8	SENSATA TECHNOLOGIES BV	D	09/28/2022	CALLED THRU ISSUER		1,393,800	1,380,000	1,439,069	1,410,336	0	(16,536)	0	(16,536)	0	1,393,800	0	(13,800)	(13,800)	77,898	10/15/2023	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88032W-AU-0	TENCENT HOLDINGS LTD	D	09/27/2022	DEUTSCHE BANK		5,354,388	6,730,000	6,728,183	6,728,442	0	126	0	126	0	6,728,567	0	(1,374,179)	(1,374,179)	132,252	06/03/2030	1.E FE
88032X-AN-4	TENCENT HOLDINGS LTD	D	09/28/2022	DEUTSCHE BANK		1,255,183	1,402,000	1,464,936	1,450,603	0	(4,625)	0	(4,625)	0	1,445,977	0	(190,795)	(190,795)	54,027	04/11/2029	1.E FE
88032X-AU-8	TENCENT HOLDINGS LTD	D	09/27/2022	DEUTSCHE BANK		2,353,385	2,958,000	3,002,725	2,998,579	0	(3,400)	0	(3,400)	0	2,995,178	0	(641,793)	(641,793)	58,128	06/03/2030	1.E FE
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL	D	09/28/2022	VARIOUS		7,571,686	10,970,000	10,880,183	10,883,792	0	5,908	0	5,908	0	10,889,700	0	(3,318,014)	(3,318,014)	381,530	07/14/2031	2.B FE
000000-00-0	CNAC HK FINBRIDGE CO LTD	D	09/27/2022	VARIOUS		11,343,732	12,185,000	12,375,210	12,327,142	0	(17,846)	0	(17,846)	0	12,309,296	0	(965,564)	(965,564)	600,365	07/19/2027	1.F FE
000000-00-0	CNAC HK FINBRIDGE CO LTD	D	09/27/2022	DEUTSCHE BANK		13,511,661	14,083,000	14,815,594	14,663,878	0	(62,879)	0	(62,879)	0	14,601,000	0	(1,089,339)	(1,089,339)	751,827	03/14/2028	1.F FE
000000-00-0	RAS LAFFAN LIQUEFIED NATURAL G	D	09/30/2022	SINKING FUND REDEMPTION		1,239,700	1,239,700	1,399,398	1,102,075	0	(25,035)	0	(25,035)	0	1,239,700	0	0	0	72,374	09/30/2027	1.D FE
000000-00-0	GNL QUINTERO SA	D	07/31/2022	VARIOUS		270,480	270,480	294,147	273,521	0	(3,041)	0	(3,041)	0	270,480	0	0	0	12,534	07/31/2029	2.A FE
000000-00-0	LIMA METRO LINE 2 FINANCE LTD	D	07/05/2022	MBS PAYDOWN		95,906	95,906	116,217	97,022	0	(1,116)	0	(1,116)	0	95,906	0	0	0	4,226	07/05/2034	2.C FE
F0164#-AB-8	AIR LIQUIDE FINANCE SA	D	09/13/2022	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	155,500	09/13/2022	1.G
G2613#-AL-8	DS SMITH PLC	D	08/06/2022	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	604,500	08/06/2022	2.C
G4339*-AA-5	HAVILA SIRIUS FINANCE DESIGNAT	D	09/08/2022	SINKING FUND REDEMPTION		1,454,468	1,454,468	1,454,468	1,454,468	0	0	0	0	0	1,454,468	0	0	0	39,556	12/08/2031	2.B PL
00458*-AF-6	AQUASURE FINANCE PTY. LTD	D	07/12/2022	SINKING FUND REDEMPTION		268,225	268,225	268,225	268,225	0	0	0	0	0	268,225	0	0	0	11,587	01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						670,227,517	713,996,474	717,631,311	515,197,959	0	(2,787,936)	0	(2,787,936)	0	712,555,344	0	(42,679,170)	(42,679,170)	22,353,403	XXX	XXX
00034#-AA-4	AAH TOPCO, LLC		09/30/2022	SINKING FUND REDEMPTION		10,287	10,287	10,081	10,082	0	205	0	205	0	10,287	0	0	0	542	12/22/2027	2.C Z
00097#-AC-4	ADG ACQUISITION, LLC		09/30/2022	VARIOUS		191,016	191,016	186,256	189,015	0	2,000	0	2,000	0	191,016	0	0	0	8,418	12/14/2023	4.B PL
00097#-AD-2	ADG ACQUISITION, LLC		09/30/2022	VARIOUS		33,290	33,290	32,873	33,111	0	179	0	179	0	33,290	0	0	0	1,467	12/14/2023	4.B PL
00097#-AE-0	ADG ACQUISITION LLC		09/30/2022	VARIOUS		151,563	151,563	149,668	150,677	0	886	0	886	0	151,563	0	0	0	6,668	12/14/2023	4.B PL
00149H-AC-8	AIP RD BUYER CORP.		09/30/2022	VARIOUS		37,500	37,500	37,313	0	0	188	0	188	0	37,500	0	0	0	1,483	12/22/2028	4.B FE
00153*-AA-3	AEG HOLDING COMPANY INC		09/30/2022	SINKING FUND REDEMPTION		12,117	12,117	11,875	11,993	0	124	0	124	0	12,117	0	0	0	643	11/20/2023	2.C PL
001930-C#-1	ARI NETWORK SERVICES INC.		09/30/2022	SINKING FUND REDEMPTION		5,432	5,432	5,324	0	0	109	0	109	0	5,432	0	0	0	220	02/28/2025	3.C Z
02358@-AB-8	AMERCAREROYAL LLC PRV BKLOAN		08/26/2022	VARIOUS		15,721	15,721	15,392	15,455	0	267	0	267	0	15,721	0	0	0	1,248	11/25/2025	3.B PL
02358@-AC-6	AMERCAREROYAL LLC PRV BKLOAN		08/26/2022	SINKING FUND REDEMPTION		11,612	11,612	11,612	11,612	0	0	0	0	0	11,612	0	0	0	604	11/25/2025	3.B PL
029227-A*-6	AMERICAN RENAL ASSOCIATES HOLDINGS, INC.		09/30/2022	SINKING FUND REDEMPTION		125,000	125,000	122,066	122,518	0	2,482	0	2,482	0	125,000	0	0	0	5,964	01/25/2027	4.B PL
03061*-AA-8	AMERCAREROYAL LLC		08/12/2022	SINKING FUND REDEMPTION		101,959	101,959	100,958	101,307	0	652	0	652	0	101,959	0	0	0	4,943	11/25/2025	3.B PL
03210C-AA-1	AMPLER QSR HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		17,427	17,427	17,079	17,105	0	322	0	322	0	17,427	0	0	0	965	07/21/2027	2.C PL
03836B-AB-5	MERCURY BORROWER, INC.		06/30/2022	SINKING FUND REDEMPTION		29,925	29,925	29,567	29,897	0	28	0	28	0	29,925	0	0	0	937	08/02/2028	4.B Z
04281@-AA-8	ARROWSTREAM ACQUISITION CO INC		07/29/2022	SINKING FUND REDEMPTION		2,235,800	2,235,800	2,208,971	2,214,583	0	21,217	0	21,217	0	2,235,800	0	0	0	116,892	12/15/2025	3.C PL
04281@-AB-6	ARROWSTREAM ACQUISITION CO INC		07/29/2022	SINKING FUND REDEMPTION		371,547	371,547	360,401	0	0	11,146	0	11,146	0	371,547	0	0	0	20,261	12/15/2025	4.A Z
05353*-AA-0	AVANT COMMUNICATIONS PRVTTERM		09/30/2022	VARIOUS		17,017	17,017	16,676	7,659	0	338	0	338	0	17,017	0	0	0	724	11/30/2026	4.B Z
05613@-AA-4	BHG HOLDINGS, LLC		06/30/2022	VARIOUS		10,275	10,275	9,993	10,043	0	232	0	232	0	10,275	0	0	0	325	12/19/2024	4.B PL
05613@-AB-2	BHG HOLDINGS, LLC		06/30/2022	SINKING FUND REDEMPTION		44,024	44,024	43,143	43,143	0	880	0	880	0	44,024	0	0	0	1,391	12/19/2024	4.B PL
07573#-AA-6	BECKLAR, LLC		09/30/2022	SINKING FUND REDEMPTION		8,824	8,824	8,625	8,625	0	199	0	199	0	8,824	0	0	0	454	12/21/2026	4.C PL
07573#-AB-4	BECKLAR, LLC		09/30/2022	SINKING FUND REDEMPTION		851	851	841	0	0	10	0	10	0	851	0	0	0	24	12/21/2026	4.C PL
09354@-AA-9	BLINK HOLDINGS INC		09/30/2022	VARIOUS		4,359	4,359	4,315	4,334	0	24	0	24	0	4,359	0	0	0	218	11/08/2024	5.C PL
09354@-AB-7	BLINK HOLDINGS INC		09/30/2022	VARIOUS		1,530	1,530	1,514	1,504	0	9	0	9	0	1,530	0	0	0	103	11/08/2024	5.C PL
09354@-AD-3	BLINK HOLDINGS INC		09/30/2022	VARIOUS		1,095	1,095	1,095	1,095	0	0	0	0	0	1,095	0	0	0	74	11/08/2024	4.B PL
09788H-AN-1	BOND PHARMACY INC		09/30/2022	VARIOUS		107,470	107,470	106,387	107,065	0	406	0	406	0	107,470	0	0	0	5,762	06/27/2024	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11163*-AC-4	BROCK HOLDINGS III, LLC PRV BKLOAN		09/30/2022	SINKING FUND REDEMPTION		18,750	18,750	18,375	18,462	0	288	0	288	0	18,750	0	0	0	1,457	11/02/2025	5.A PL
12745#-AA-9	CC SAG HOLDINGS CORP		09/30/2022	VARIOUS		53,128	53,128	52,331	52,389	0	739	0	739	0	53,128	0	0	0	2,314	06/29/2028	4.A PL
12745#-AB-7	SPECTRUM AUTOMOTIVE HOLDINGS C		09/30/2022	VARIOUS		7,370	7,370	7,277	4,380	0	91	0	91	0	7,370	0	0	0	311	06/29/2028	4.A PL
12749#-AA-5	CPI BUYER LLC		09/30/2022	SINKING FUND REDEMPTION		8,783	8,783	8,607	8,611	0	171	0	171	0	8,783	0	0	0	355	11/01/2028	5.A PL
12749#-AB-3	CPI BUYER LLC		09/30/2022	SINKING FUND REDEMPTION		312	312	309	230	0	3	0	3	0	312	0	0	0	7	11/01/2028	5.A PL
14172*-AA-1	CAREGIVER INC		07/01/2022	SINKING FUND REDEMPTION		7,359	7,359	7,212	7,254	0	105	0	105	0	7,359	0	0	0	276	07/24/2025	3.A PL
14172*-AB-9	CAREGIVER INC		07/01/2022	SINKING FUND REDEMPTION		1,039	1,039	1,019	1,024	0	15	0	15	0	1,039	0	0	0	39	07/24/2025	3.A PL
14172*-AC-7	CAREGIVER 2 INC		07/01/2022	SINKING FUND REDEMPTION		952	952	912	916	0	36	0	36	0	952	0	0	0	36	07/24/2025	3.A PL
14172*-AD-5	CAREGIVER 2 INC		07/01/2022	SINKING FUND REDEMPTION		2,137	2,137	2,095	1,729	0	40	0	40	0	2,137	0	0	0	73	07/24/2025	3.A PL
14173@-AA-8	CAREPATHRX MIDCO, INC		09/30/2022	SINKING FUND REDEMPTION		36,036	36,036	35,136	35,430	0	607	0	607	0	36,036	0	0	0	2,315	05/14/2025	4.A PL
15147#-AA-6	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		09/30/2022	VARIOUS		13,011	13,011	12,892	12,940	0	72	0	72	0	13,011	0	0	0	492	08/15/2025	3.A PL
15147#-AB-4	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		09/30/2022	VARIOUS		5,850	5,850	5,827	5,832	0	13	0	13	0	5,845	0	5	5	264	08/15/2025	3.A PL
15147#-AC-2	THE CENTER FOR ORTHOPEDIC AND		09/30/2022	VARIOUS		1,658	1,658	1,643	816	0	15	0	15	0	1,658	0	0	0	99	08/15/2025	3.A Z
15677*-AA-8	CERIFI LLC		09/30/2022	SINKING FUND REDEMPTION		15,502	15,502	15,192	0	0	4,662	0	4,662	0	15,502	0	0	0	458	04/01/2028	3.C Z
17037*-AA-9	CHOICE HEALTH AT HOME LLC PRVTTERM		07/01/2022	VARIOUS		4,237	4,237	4,173	4,173	0	63	0	63	0	4,237	0	0	0	152	12/29/2026	3.A Z
17037*-AB-7	CHOICE HEALTH AT HOME LLC PRVTDELAY		08/08/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,720	12/29/2026	3.A Z
19105C-AC-1	MANDOLIN TECHNOLOGY INTERMEDIATE HOLDING		09/30/2022	SINKING FUND REDEMPTION		44,500	44,500	44,124	44,366	0	134	0	134	0	44,500	0	0	0	1,427	07/30/2026	4.B FE
20370#-AA-4	COMMUNITY BRANDS PARENTCO LLC		09/30/2022	SINKING FUND REDEMPTION		11,138	11,138	10,915	0	0	223	0	223	0	11,138	0	0	0	483	02/24/2028	3.B PL
20370@-AA-6	COMMUNITY BASED CARE ACQUISITION		08/10/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1	09/16/2027	3.A Z
20370@-AC-2	COMMUNITY BASED CARE ACQUISITION, INC.		08/31/2022	SINKING FUND REDEMPTION		142,611	142,611	142,611	142,611	0	0	0	0	0	142,611	0	0	0	8,670	09/16/2027	3.A Z
20848P-AB-4	CONSERVICE MIDCO LLC		09/30/2022	SINKING FUND REDEMPTION		50,505	50,505	50,253	50,470	0	35	0	35	0	50,505	0	0	0	1,621	05/13/2027	4.B FE
20937#-AA-0	CONSOLIDATED INFORMATION SERVICES		09/30/2022	SINKING FUND REDEMPTION		7,783	7,783	7,617	7,644	0	139	0	139	0	7,783	0	0	0	525	03/12/2026	4.B PL
20937#-AB-8	CONSOLIDATED INFORMATION SERVICES		09/30/2022	SINKING FUND REDEMPTION		1,816	1,816	1,777	1,781	0	35	0	35	0	1,816	0	0	0	123	03/12/2026	4.B PL
20937#-AC-6	CONSOLIDATED INFORMATION SERVICES SOLUTI		09/30/2022	SINKING FUND REDEMPTION		6,930	6,930	6,786	6,794	0	136	0	136	0	6,930	0	0	0	461	03/12/2026	4.B PL
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		09/30/2022	SINKING FUND REDEMPTION		37,500	37,500	36,880	37,440	0	60	0	60	0	37,500	0	0	0	1,330	06/02/2028	4.C FE
21871*-AA-0	CORETELLIGENT LLC PRVTTERM		09/30/2022	SINKING FUND REDEMPTION		11,046	11,046	10,881	10,886	0	160	0	160	0	11,046	0	0	0	765	10/21/2027	3.B PL
21871*-AB-8	CORETELLIGENT LLC PRVTDELAY		09/30/2022	SINKING FUND REDEMPTION		2,653	2,653	2,653	0	0	0	0	0	0	2,653	0	0	0	72	10/21/2027	3.C Z
22881#-AA-2	CRUNCH HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		18,787	18,787	18,383	18,552	0	235	0	235	0	18,787	0	0	0	1,332	06/27/2025	5.A PL
23343F-AB-0	WCG INTERMEDIATE CORP.		07/11/2022	SINKING FUND REDEMPTION		3,030	3,030	3,004	3,024	0	6	0	6	0	3,030	0	0	0	103	01/08/2027	4.B FE
24651@-AA-8	DELAWARE VALLEY MANAGEMENTHOLDINGS, INC.		07/01/2022	VARIOUS		5,230	5,230	4,432	4,432	0	0	0	0	0	4,432	0	798	798	385	03/21/2024	4.A PL
26105*-AA-7	DUDE SOLUTIONS HOLDINGS, INC		09/08/2022	VARIOUS		2,264,281	2,264,281	2,213,335	2,225,474	0	38,807	0	38,807	0	2,264,281	0	0	0	181,423	06/13/2025	3.C PL
26105*-AB-5	DUDE SOLUTIONS HOLDINGS INC.		08/12/2022	VARIOUS		332,126	332,126	325,484	325,536	0	6,590	0	6,590	0	332,126	0	0	0	20,343	06/13/2025	3.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC		06/30/2022	SINKING FUND REDEMPTION		12,563	12,563	12,437	12,551	0	12	0	12	0	12,563	0	0	0	292	11/09/2027	4.C FE
28109#-AA-5	EDMENTUM ULTIMATE HOLDINGS, LLC		07/29/2022	SINKING FUND REDEMPTION		53,319	53,319	51,852	48,803	0	1,283	0	1,283	0	53,319	0	0	0	3,220	12/11/2025	4.C PL
29280K-AB-1	ENERGIZE HOLDCO LLC		06/30/2022	SINKING FUND REDEMPTION		18,750	18,750	18,430	18,432	0	318	0	318	0	18,750	0	0	0	447	09/12/2028	4.B Z
29388#-AA-5	ENTERPRISEDB CORP		07/07/2022	SINKING FUND REDEMPTION		3,503,416	3,503,416	3,434,836	3,439,129	0	64,286	0	64,286	0	3,503,416	0	0	0	236,542	06/21/2026	4.B PL
29388#-AB-3	ENTERPRISEDB CORPORATION		07/07/2022	SINKING FUND REDEMPTION		2,275,779	2,275,779	2,231,393	2,244,598	0	31,180	0	31,180	0	2,275,779	0	0	0	537,542	06/21/2024	4.B PL
29450#-AA-8	EQUIPMENTSHARE.COM INC.		09/30/2022	VARIOUS		42,683	42,683	41,723	41,791	0	892	0	892	0	42,683	0	0	0	2,371	11/16/2026	3.C PL
29450#-AB-6	EQUIPMENTSHARE.COM INC.		09/30/2022	VARIOUS		10,671	10,671	10,551	10,552	0	118	0	118	0	10,671	0	0	0	544	11/16/2026	3.C Z
29766M-AB-0	ETHOS VETERINARY HEALTH, LLC		07/05/2022	SINKING FUND REDEMPTION		1,170,033	1,170,033	1,158,332	1,162,686	0	7,346	0	7,346	0	1,170,033	0	0	0	37,853	05/15/2026	2.B PL
30050@-AB-0	EVOLVEIP LLC		09/30/2022	SINKING FUND REDEMPTION		7,944	7,944	7,869	7,913	0	30	0	30	0	7,944	0	0	0	398	06/07/2023	3.C PL
30050@-AC-8	EVOLVEIP LLC		09/30/2022	SINKING FUND REDEMPTION		135	135	135	135	0	0	0	0	0	135	0	0	0	5	06/07/2023	3.C PL
30287*-AG-6	FQSR LLC		09/02/2022	SINKING FUND REDEMPTION		60,066	60,066	59,181	59,819	0	247	0	247	0	60,066	0	0	0	2,775	05/14/2023	3.A PL
35041@-AR-6	FOUNDATION RISK PARTNERS, CORP.		09/30/2022	SINKING FUND REDEMPTION		56,690	56,690	55,878	55,898	0	792	0	792	0	56,690	0	0	0	2,953	10/29/2028	4.B PL
35041@-AS-4	FOUNDATION RISK PARTNERS, CORP.		09/30/2022	VARIOUS		22,432	22,432	22,432	19,366	0	0	0	0	0	22,432	0	0	0	798	10/29/2028	4.B PL
35041@-AT-2	FOUNDATION RISK PARTNERS, CORP.		09/28/2022	SINKING FUND REDEMPTION		267,606	267,606	267,606	0	0	0	0	0	0	267,606	0	0	0	1,420	10/29/2027	4.B PL
36196*-AA-6	GKD INDEX PARTNERS LLC		09/30/2022	VARIOUS		104,965	104,965	102,341	104,181	0	784	0	784	0	104,965	0	0	0	6,117	06/29/2023	4.A PL
361988-AA-2	TPC BROADBAND HOLDINGS LLC		09/30/2022	VARIOUS		82,677	82,677	80,817	81,407	0	1,270	0	1,270	0	82,677	0	0	0	3,783	05/30/2025	4.B PL
361988-AB-0	TPC BROADBAND HOLDINGS LLC		09/30/2022	VARIOUS		28,509	28,509	28,355	28,386	0	124	0	124	0	28,509	0	0	0	1,304	05/30/2025	4.B PL
36457W-AD-3	GALWAY BORROWER LLC		06/30/2022	SINKING FUND REDEMPTION		52,451	52,451	51,391	47,822	0	1,023	0	1,023	0	52,451	0	0	0	1,641	09/29/2028	3.B PL
37955@-AA-3	GLOBAL RADAR HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		10,883	10,883	10,764	10,788	0	94	0	94	0	10,883	0	0	0	650	12/31/2025	3.B PL
38362*-AA-0	GOVCIO BUYER COMPANY		09/30/2022	SINKING FUND REDEMPTION		86,575	86,575	84,844	84,951	0	1,624	0	1,624	0	86,575	0	0	0	5,465	08/18/2027	4.A PL
40178@-AA-8	GUIDEHOUSE INC		09/30/2022	SINKING FUND REDEMPTION		19,128	19,128	18,936	18,942	0	185	0	185	0	19,128	0	0	0	983	10/16/2028	4.A Z
41755@-AA-7	HARVEST HILL BEVERAGE CO		09/01/2022	SINKING FUND REDEMPTION		599,986	599,986	584,986	588,347	0	11,638	0	11,638	0	599,986	0	0	0	24,652	08/28/2026	4.A PL
42958#-AC-4	HIGGINBOTHAM INSURANCE AGENCY INC		09/28/2022	DIRECT		3,384,418	3,419,988	3,368,689	3,378,098	0	6,320	0	6,320	0	3,384,418	0	0	0	168,026	11/25/2026	3.B PL
42958#-AD-2	HIGGINBOTHAM INSURANCE AGENCY INC		09/28/2022	DIRECT		1,593,009	1,607,176	1,590,420	1,553,348	0	2,504	0	2,504	0	1,593,009	0	0	0	12,272	11/25/2026	3.B PL
42958#-AF-7	HIGGINBOTHAM INSURANCE AGENCY		09/30/2022	SINKING FUND REDEMPTION		24,463	24,463	24,259	0	0	204	0	204	0	24,463	0	0	0	329	11/25/2026	3.B Z
44804@-AB-0	HUSKIES PARENT INC		09/30/2022	SINKING FUND REDEMPTION		33,712	33,712	33,037	33,053	0	659	0	659	0	33,712	0	0	0	1,389	11/03/2028	3.B PL
44958Q-A*-3	IG INVESTMENTS HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		16,838	16,838	16,501	16,515	0	323	0	323	0	16,838	0	0	0	936	09/22/2028	4.A PL
452526-A#-3	IMMUCOR INC		09/30/2022	SINKING FUND REDEMPTION		68,145	68,145	66,783	67,191	0	954	0	954	0	68,145	0	0	0	3,707	07/02/2025	3.C PL
45323K-AD-2	IMPRIVATA, INC. PRV BKLOAN		09/30/2022	SINKING FUND REDEMPTION		22,500	22,500	21,607	0	0	893	0	893	0	22,500	0	0	0	487	12/01/2027	4.C FE
46186*-AA-7	IODINE SOFTWARE LLC PRVTTERM		09/30/2022	VARIOUS		(46,708)	(46,708)	(45,774)	(48,153)	0	(837)	0	(837)	0	(46,708)	0	0	0	(321)	05/19/2027	3.B PL
46186*-AB-5	IODINE SOFTWARE LLC PRVTDELAY		09/30/2022	SINKING FUND REDEMPTION		12,709	12,709	12,709	12,709	0	0	0	0	0	12,709	0	0	0	1,067	05/19/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
49006#-AA-5	KENSING, LLC		09/30/2022	SINKING FUND REDEMPTION		9,058	9,058	8,832	8,856	0	202	0	202	0	9,058	0	0	0	576	12/01/2026	4.B Z
49457#-AA-9	KINDEVA DRUG DELIVERY		09/30/2022	SINKING FUND REDEMPTION		17,588	17,588	17,588	17,588	0	0	0	0	0	17,588	0	0	0	965	05/01/2026	3.A PL
49601#-AA-4	KINGS III OF AMERICA LLC		08/31/2022	VARIOUS		6,702,819	6,702,819	6,587,195	6,692,053	0	10,766	0	10,766	0	6,702,819	0	0	0	304,888	06/20/2024	4.A PL
49601#-AB-2	KINGS III OF AMERICA LLC		08/31/2022	VARIOUS		1,431,190	1,431,190	1,416,367	1,361,804	0	2,397	0	2,397	0	1,431,190	0	0	0	164,631	06/20/2024	4.A PL
50204E-AB-4	LHS BORROWER, LLC		09/30/2022	SINKING FUND REDEMPTION		50,000	50,000	49,250	0	0	750	0	750	0	50,000	0	0	0	1,849	02/18/2029	4.A Z
51809#-AB-8	LASKO OPERATION HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		34,110	34,110	33,598	33,984	0	126	0	126	0	34,110	0	0	0	2,049	11/18/2022	3.C PL
53226*-AC-1	LIFESTANCE HEALTH HOLDINGS, INC.		09/08/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	38,550	05/14/2026	3.B PL
55292S-AF-6	MBS HOLDINGS INC.		06/30/2022	SINKING FUND REDEMPTION		14,725	14,725	14,539	14,561	0	163	0	163	0	14,725	0	0	0	0	04/16/2027	3.A PL
55372*-AA-2	MSM ACQUISITIONS INC		06/30/2022	VARIOUS		11,990	11,990	11,920	11,932	0	58	0	58	0	11,990	0	0	0	922	12/09/2026	4.A PL
55372*-AB-0	MSM ACQUISITIONS INC		06/30/2022	VARIOUS		26	26	26	26	0	0	0	0	0	26	0	0	0	1	12/09/2026	4.A PL
55392*-AA-8	MBS SERVICES HOLDINGS, LLC		09/30/2022	VARIOUS		26,059	26,059	25,399	25,713	0	346	0	346	0	26,059	0	0	0	1,548	07/31/2024	4.B PL
55392*-AB-6	MBS SERVICES HOLDINGS, LLC		09/30/2022	VARIOUS		6,829	6,829	6,695	6,718	0	112	0	112	0	6,829	0	0	0	353	02/26/2026	4.B PL
55392*-AC-4	MBS SERVICES HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		2,428	2,428	2,380	2,383	0	45	0	45	0	2,428	0	0	0	181	02/26/2026	4.B PL
55392*-AD-2	MBS SERVICES HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		4,046	4,046	3,966	3,969	0	77	0	77	0	4,046	0	0	0	294	02/26/2026	4.B PL
55403*-AC-1	MOUNTAIN MIKE'S PIZZA INC PRVTTERM		09/30/2022	SINKING FUND REDEMPTION		12,749	12,749	12,494	0	0	0	0	0	0	12,494	0	255	255	551	02/15/2027	3.C Z
55412*-AA-4	MSP GLOBAL HOLDINGS PRVTTERM		09/30/2022	SINKING FUND REDEMPTION		24,383	24,383	23,956	0	0	427	0	427	0	24,383	0	0	0	890	01/24/2027	3.C Z
55412*-AB-2	MSP GLOBAL HOLDINGS PRVTDELAY		09/02/2022	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	1,653	01/24/2027	3.C Z
55412*-AC-0	MSP GLOBAL HOLDINGS, INC		08/05/2022	SINKING FUND REDEMPTION		111,464	111,464	111,464	0	0	0	0	0	0	111,464	0	0	0	3,782	01/24/2027	3.C Z
55759V-AB-4	MADISON IAQ LLC		09/30/2022	VARIOUS		112,500	112,500	110,725	111,902	0	598	0	598	0	112,500	0	0	0	3,007	06/21/2028	4.B FE
56658@-AH-8	MARGARITAVILLE ENTERPRISES LLC		09/30/2022	VARIOUS		20,825	20,825	20,512	0	0	312	0	312	0	20,825	0	0	0	202	06/17/2027	4.B PL
57767K-AB-4	MAVERICK BIDCO INC.		08/12/2022	SINKING FUND REDEMPTION		408,122	408,122	407,359	106,467	0	763	0	763	0	408,122	0	0	0	2,647	05/18/2026	4.C FE
57767K-AC-2	MAVERICK BIDCO INC.		07/29/2022	SINKING FUND REDEMPTION		32,655	32,655	32,122	29,164	0	64	0	64	0	32,655	0	0	0	1,130	04/29/2028	4.C FE
57767K-AD-0	MAVERICK BIDCO INC		09/27/2022	DIRECT		330,005	331,599	329,941	0	0	64	0	64	0	330,005	0	0	0	0	05/18/2028	4.B Z
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPCO CORP.		09/30/2022	SINKING FUND REDEMPTION		71,386	71,386	70,226	71,274	0	112	0	112	0	71,386	0	0	0	2,836	04/30/2028	4.C FE
58401D-AC-8	MED PARENTCO LP		09/30/2022	SINKING FUND REDEMPTION		25,575	25,575	25,260	0	0	316	0	316	0	25,575	0	0	0	799	08/31/2026	4.C FE
58404K-AH-8	FINTHRIVE SOFTWARE INTERMEDIATE HOLDINGS		09/30/2022	VARIOUS		25,000	25,000	24,684	24,685	0	315	0	315	0	25,000	0	0	0	788	11/18/2028	4.B FE
58473*-AA-4	MEDICAL MANAGEMENT RESOURCE GROUP, L.L.C		09/30/2022	SINKING FUND REDEMPTION		5,311	5,311	5,205	5,209	0	102	0	102	0	5,311	0	0	0	209	09/30/2027	3.A PL
58473*-AB-2	MEDICAL MANAGEMENT RESOURCE GROUP, L.L.C		09/30/2022	SINKING FUND REDEMPTION		2,177	2,177	2,177	0	0	0	0	0	0	2,177	0	0	0	3,973	09/30/2027	3.B Z
59841V-AC-4	MIDWEST VETERINARY PARTNERS, LLC		09/30/2022	VARIOUS		119,254	119,254	118,136	97,518	0	89	0	89	0	119,254	0	0	0	3,480	04/26/2028	4.C FE
60662W-AS-1	MITCHELL INTERNATIONAL INC.		09/30/2022	SINKING FUND REDEMPTION		12,654	12,654	12,496	12,637	0	17	0	17	0	12,654	0	0	0	441	10/15/2028	4.C FE
614875-C*-1	MOOD MEDIA BORROWER, LLC		09/30/2022	SINKING FUND REDEMPTION		15,643	15,643	15,173	15,267	0	375	0	375	0	15,643	0	0	0	970	12/31/2025	5.A PL
61541#-AA-2	MOON BUYER INC		09/30/2022	VARIOUS		18,523	18,523	18,531	18,523	0	0	0	0	0	18,523	0	0	0	702	04/21/2027	3.B PL
62928*-AA-7	NMI ACQUISITIONCO INC.		09/30/2022	SINKING FUND REDEMPTION		19,200	19,200	18,720	19,135	0	65	0	65	0	19,200	0	0	0	1,023	09/06/2025	3.A PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62928*-AB-5	NMI ACQUISITIONCO INC		09/30/2022	SINKING FUND REDEMPTION		2,852	2,852	2,795	2,843	0	9	0	9	0	2,852	0	0	0	152	09/06/2025	3.A PL
62928*-AC-3	NMI ACQUISITIONCO INC		09/30/2022	SINKING FUND REDEMPTION		750	750	750	750	0	0	0	0	0	750	0	0	0	40	09/06/2025	4.B PL
62928*-AD-1	NMI ACQUISITIONCO INC		09/30/2022	SINKING FUND REDEMPTION		9,917	9,917	9,673	9,689	0	228	0	228	0	9,917	0	0	0	528	09/06/2025	3.B Z
62928*-AE-9	NMI ACQUISITIONCO INC		09/30/2022	SINKING FUND REDEMPTION		5,347	5,347	5,307	5,308	0	39	0	39	0	5,347	0	0	0	312	09/06/2025	3.B Z
62931#-AA-8	NI TOPCO, INC. PRVTTERM		09/30/2022	VARIOUS		20,525	20,525	20,063	20,064	0	461	0	461	0	20,525	0	0	0	899	12/28/2028	3.B Z
63937@-AA-2	NAVIGATE360 LLC PRVTTERM		09/30/2022	SINKING FUND REDEMPTION		13,004	13,004	12,744	0	0	260	0	260	0	13,004	0	0	0	327	03/17/2027	3.C Z
64119D-AM-7	NETSMART TECHNOLOGIES INC PRV BKLOAN		09/30/2022	SINKING FUND REDEMPTION		75,188	75,188	74,154	75,090	0	98	0	98	0	75,188	0	0	0	3,324	10/01/2027	4.C FE
64431#-AF-8	NEW ERA TECHNOLOGY INC		06/30/2022	VARIOUS		11,275	11,275	11,050	11,078	0	198	0	198	0	11,275	0	0	0	442	10/31/2026	3.A PL
64431#-AG-6	NEW ERA TECHNOLOGY INC		09/30/2022	VARIOUS		13,442	13,442	13,319	8,902	0	118	0	118	0	13,442	0	0	0	552	10/31/2026	3.A PL
67096@-AA-0	OMH-HEALTHEDGE HOLDINGS, LLC		06/30/2022	SINKING FUND REDEMPTION		4,918	4,918	4,853	4,918	0	0	0	0	0	4,918	0	0	0	260	10/24/2025	2.A PL
67096@-AD-4	OMH-HEALTHEDGE HOLDINGS LLC		06/30/2022	VARIOUS		1,525	1,525	1,490	0	0	34	0	34	0	1,525	0	0	0	38	10/24/2025	2.A Z
67613N-AH-0	OECONNECTION LLC		09/30/2022	VARIOUS		24,174	24,174	23,721	23,723	0	451	0	451	0	24,174	0	0	0	730	09/25/2026	4.C FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		09/30/2022	SINKING FUND REDEMPTION		25,000	25,000	24,863	24,864	0	136	0	136	0	25,000	0	0	0	717	11/16/2027	4.B FE
68290#-AA-0	1251 FINANCING COMPANY LLC		09/30/2022	SINKING FUND REDEMPTION		3,849	3,849	3,781	3,790	0	59	0	59	0	3,849	0	0	0	246	05/07/2026	4.B PL
68290#-AB-8	1251 FINANCING COMPANY LLC		09/30/2022	SINKING FUND REDEMPTION		1,546	1,546	1,546	1,546	0	0	0	0	0	1,546	0	0	0	106	05/26/2026	4.B PL
69315J-AG-8	PAI HOLDCO, INC. PRV BKLOAN		06/30/2022	VARIOUS		25,254	25,254	24,938	0	0	316	0	316	0	25,254	0	0	0	48	10/28/2027	4.B FE
69327@-AA-7	PCX HOLDING CORP.		09/30/2022	SINKING FUND REDEMPTION		7,252	7,252	7,070	7,091	0	160	0	160	0	7,252	0	0	0	422	04/22/2027	4.B PL
69327@-AB-5	PCX HOLDING CORP.		09/30/2022	SINKING FUND REDEMPTION		3,626	3,626	3,577	2,860	0	48	0	48	0	3,626	0	0	0	203	04/22/2027	4.B PL
69346D-AB-5	PF GROWTH PARTNERS		09/30/2022	SINKING FUND REDEMPTION		2,654	2,654	2,625	2,487	0	17	0	17	0	2,654	0	0	0	92	07/11/2025	3.A PL
70082H-AC-0	PARK RIVER HOLDINGS INC.		07/06/2022	SINKING FUND REDEMPTION		37,618	37,618	36,839	37,534	0	84	0	84	0	37,618	0	0	0	1,162	12/28/2027	4.B FE
70259*-AA-9	THE PASHA GROUP		09/30/2022	SINKING FUND REDEMPTION		60,950	60,950	59,274	59,426	0	1,524	0	1,524	0	60,950	0	0	0	4,347	07/19/2026	4.A PL
70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC		06/30/2022	VARIOUS		9,933	9,933	9,750	8,765	0	177	0	177	0	9,933	0	0	0	298	10/16/2028	4.A PL
71602@-AC-5	PETER C. FOY & ASSOCIATES INSURANCE SERV		09/30/2022	VARIOUS		16,397	16,397	16,397	0	0	0	0	0	0	16,397	0	0	0	(118,464)	11/01/2028	3.C Z
72350*-AE-5	PINNACLE TREATMENT CENTERS		07/31/2022	VARIOUS		420	420	420	420	0	0	0	0	0	420	0	0	0	21	12/31/2022	3.A PL
72350@-AA-1	PINNACLE DERMATOLOGY MANAGEMENT LLC		06/30/2022	SINKING FUND REDEMPTION		8,249	8,249	8,197	8,198	0	51	0	51	0	8,249	0	0	0	129	05/18/2023	3.A PL
74743*-AA-5	QUAIL BUYER, INC.		09/30/2022	VARIOUS		18,750	18,750	18,375	18,391	0	359	0	359	0	18,750	0	0	0	1,205	10/01/2027	3.C PL
74934K-AB-7	RC BUYER INC		08/10/2022	SINKING FUND REDEMPTION		39,406	39,406	39,406	0	0	0	0	0	0	39,406	0	0	0	0	07/28/2026	4.A FE
74937@-AA-9	RCP ENCORE ACQUISITION, INC		09/30/2022	VARIOUS		9,268	9,268	3,762	3,762	0	0	0	0	0	3,762	0	5,506	5,506	453	06/07/2024	3.C PL
75002*-AA-8	RGIS SERVICES LLC		08/03/2022	SINKING FUND REDEMPTION		749,808	749,808	749,808	749,808	0	0	0	0	0	749,808	0	0	0	33,512	06/25/2025	3.B PL
75282@-AA-7	RANGER BUYER, INC. PRVTTERM		09/30/2022	VARIOUS		44,154	44,154	42,749	42,773	0	1,381	0	1,381	0	44,154	0	0	0	1,959	11/18/2028	3.C Z
75282@-AB-5	RANGER BUYER, INC. PRVTRVLV		09/30/2022	SINKING FUND REDEMPTION		73,590	73,590	73,590	73,590	0	0	0	0	0	73,590	0	0	0	6,382	11/18/2027	3.C Z
75804#-AA-4	REDWOOD FAMILY CARE NETWORK, PRVTDELAY		09/30/2022	SINKING FUND REDEMPTION		9,557	9,557	9,557	9,557	0	0	0	0	0	9,557	0	0	0	324	06/18/2026	3.C Z
75804#-AB-2	REDWOOD FAMILY CARE NETWORK, PRVTTERM		09/30/2022	VARIOUS		19,014	19,014	18,766	18,793	0	221	0	221	0	19,014	0	0	0	815	06/18/2026	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76029B-A*-3	REP TEC INTERMEDIATE HOLDINGS INC		09/29/2022	SINKING FUND REDEMPTION		68,355	68,355	67,110	66,191	0	1,172	0	1,172	0	68,355	0	0	0	4,570	12/01/2027	3.A PL
76029B-A@-1	REP TEC INTERMEDIATE HOLDINGS INC		12/01/2021	DIRECT		123,895	123,895	122,656	122,930	0	162	0	162	0	123,092	0	803	803	0	06/19/2025	3.A PL
76118E-AE-8	RESONETICS LLC		06/30/2022	SINKING FUND REDEMPTION		27,677	27,677	27,025	0	0	652	0	652	0	27,677	0	0	0	66	04/28/2028	4.C FE
76770E-AB-3	RISING TIDE HOLDINGS, INC.		09/30/2022	SINKING FUND REDEMPTION		18,750	18,750	18,365	18,714	0	36	0	36	0	18,750	0	0	0	857	06/01/2028	4.C FE
78429#-AA-3	SIS HOLDING CORP.		09/30/2022	SINKING FUND REDEMPTION		18,773	18,773	18,585	18,623	0	150	0	150	0	18,773	0	0	0	1,079	10/15/2026	3.A PL
78429#-AB-1	SIS HOLDING CORP.		06/30/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	18	10/15/2026	3.A Z
78431@-AA-1	SANTA CRUZ		09/30/2022	SINKING FUND REDEMPTION		22,272	22,272	21,562	22,041	0	231	0	231	0	22,272	0	0	0	1,013	12/13/2023	3.C PL
78431@-AB-9	SANTA CRUZ		09/30/2022	SINKING FUND REDEMPTION		1,866	1,866	1,806	1,846	0	19	0	19	0	1,866	0	0	0	85	12/13/2023	3.C PL
78431E-AB-0	S2P ACQUISITION BORROWER, INC.		09/30/2022	SINKING FUND REDEMPTION		63,291	63,291	63,291	63,291	0	0	0	0	0	63,291	0	0	0	2,354	08/14/2026	4.C FE
78436#-AA-4	SCA BUYER, LLC		09/30/2022	SINKING FUND REDEMPTION		5,520	5,520	5,515	5,516	0	4	0	4	0	5,520	0	0	0	199	01/20/2026	2.C PL
79526#-AB-1	SALISBURY HOUSE LLC		09/30/2022	SINKING FUND REDEMPTION		1,585	1,585	1,561	1,562	0	22	0	22	0	1,585	0	0	0	65	08/30/2025	3.A PL
811904-A*-2	SEACOR HOLDINGS INC		09/16/2022	SINKING FUND REDEMPTION		151,283	151,283	147,504	147,995	0	3,288	0	3,288	0	151,283	0	0	0	8,454	10/15/2026	4.B PL
811904-A@-0	SEACOR HOLDINGS INC		09/16/2022	SINKING FUND REDEMPTION		185,808	185,808	185,812	185,812	0	0	0	0	0	185,812	0	(4)	(4)	10,491	10/15/2026	4.B PL
84410H-AC-4	SOUTHERN VETERINARY PARTNERS, LLC		09/30/2022	SINKING FUND REDEMPTION		100,819	100,819	99,958	37,580	0	193	0	193	0	100,819	0	0	0	2,911	10/05/2027	4.C FE
84649#-AA-5	SPANX INC		06/30/2022	VARIOUS		53,571	53,571	52,499	52,518	0	1,053	0	1,053	0	53,571	0	0	0	2,010	11/20/2028	4.A PL
84651#-AE-2	SPARK DSO LLC		07/01/2022	SINKING FUND REDEMPTION		12,484	12,484	12,296	0	0	187	0	187	0	12,484	0	0	0	280	04/19/2026	3.C Z
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HO		09/30/2022	SINKING FUND REDEMPTION		12,500	12,500	12,311	12,313	0	187	0	187	0	12,500	0	0	0	449	10/07/2028	4.C FE
87076@-AA-2	SWIFTPAGE INC		09/30/2022	SINKING FUND REDEMPTION		10,000	10,000	9,800	9,907	0	93	0	93	0	10,000	0	0	0	597	07/13/2023	3.C PL
87076@-AB-0	SWIFTPAGE INC		09/30/2022	SINKING FUND REDEMPTION		2,045	2,045	2,005	2,024	0	21	0	21	0	2,045	0	0	0	123	12/05/2023	3.C PL
87253J-AC-3	TJC SPARTECH ACQUISITION CORP.		09/30/2022	VARIOUS		44,500	44,500	43,655	44,424	0	76	0	76	0	44,500	0	0	0	1,349	05/08/2028	4.B FE
87326#-AC-4	TA/WEG HOLDINGS LLC		08/12/2022	VARIOUS		5,403	5,403	5,403	5,403	0	0	0	0	0	5,403	0	0	0	(1,051)	10/02/2025	3.A PL
87326#-AD-2	TA/WEG HOLDINGS LLC		08/25/2022	SINKING FUND REDEMPTION		83,685	83,685	83,685	41,623	0	0	0	0	0	83,685	0	0	0	1,856	10/02/2025	3.A PL
87354*-AA-7	TACONIC BIOSCIENCES INC		09/30/2022	SINKING FUND REDEMPTION		20,660	20,660	20,247	20,299	0	361	0	361	0	20,660	0	0	0	1,213	02/01/2026	2.C PL
874161-A*-3	THE TALBOTS INC.		07/29/2022	SINKING FUND REDEMPTION		51,279	51,279	49,595	49,636	0	1,642	0	1,642	0	51,279	0	0	0	2,456	11/17/2026	4.B PL
87953@-AB-8	TELESOFT HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		7,129	7,129	7,024	7,060	0	70	0	70	0	7,129	0	0	0	449	12/19/2025	3.C PL
88590@-AA-7	THRIVE BUYER INC		09/30/2022	SINKING FUND REDEMPTION		17,114	17,114	16,721	16,767	0	347	0	347	0	17,114	0	0	0	984	01/22/2027	3.B PL
88590@-AB-5	THRIVE BUYER, INC.		09/30/2022	SINKING FUND REDEMPTION		39,800	39,800	39,024	6,561	0	776	0	776	0	39,800	0	0	0	1,344	01/22/2027	3.B PL
88689*-AA-1	TILTING POINT MEDIA LLC		08/19/2022	SINKING FUND REDEMPTION		41,214	41,214	39,502	0	0	1,712	0	1,712	0	41,214	0	0	0	1,589	02/28/2027	4.C Z
898202-A*-7	TRUPANION, INC. PRV BKLOAN		09/30/2022	SINKING FUND REDEMPTION		2,500	2,500	2,416	0	0	84	0	84	0	2,500	0	0	0	85	03/25/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91889*-AA-3	VALCOURT HOLDINGS II LLC		06/30/2022	SINKING FUND REDEMPTION		1,812	1,812	1,812	916	0	0	0	0	0	1,812	0	0	0	44	01/07/2027	3.B PL
91889*-AD-7	VALCOURT HOLDINGS II LLC		07/12/2022	SINKING FUND REDEMPTION		1,789	1,789	1,754	0	0	0	0	0	0	1,754	0	36	36	29	01/07/2027	3.B Z
91889C-AB-4	VALCOUR PACKAGING LLC		09/30/2022	SINKING FUND REDEMPTION		9,375	9,375	9,281	9,282	0	93	0	93	0	9,375	0	0	0	315	10/04/2028	4.C FE
92215*-AC-2	VARDIMAN BLACK HOLDINGS LLC		09/16/2022	SINKING FUND REDEMPTION		2,193,248	2,193,248	2,174,551	0	0	3,236	0	3,236	0	2,177,787	0	15,461	15,461	113,669	03/18/2027	4.A Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC		09/16/2022	SINKING FUND REDEMPTION		659,936	659,936	647,163	0	0	12,773	0	12,773	0	659,936	0	0	0	39,152	03/18/2027	4.A Z
92260@-AC-4	VELOCITY HOLDCO III INC		09/30/2022	SINKING FUND REDEMPTION		15,617	15,617	15,338	15,371	0	246	0	246	0	15,617	0	0	0	805	04/22/2027	3.B PL
AJ3129-69-7	ETHOS VETERINARY HEALTH LLC PRV BKLOAN		07/05/2022	SINKING FUND REDEMPTION		553,060	553,060	553,060	553,060	0	0	0	0	0	553,060	0	0	0	17,059	05/15/2026	2.B PL
AJ4295-39-8	GS ACQUISITIONCO, INC PRVTTERM		06/30/2022	VARIOUS		2,996	2,996	2,981	2,982	0	15	0	15	0	2,996	0	0	0	153	05/25/2026	3.B Z
C4868@-AA-6	JHMCRN HOLDINGS INC.		08/12/2022	VARIOUS		31,279	31,279	30,971	31,079	0	200	0	200	0	31,279	0	0	0	1,873	11/25/2025	3.B PL
EA61TN-09-8	MSM ACQUISITIONS, INC.		06/30/2022	VARIOUS		511	511	508	0	0	3	0	3	0	511	0	0	0	24	12/09/2026	4.A Z
EA723Y-09-6	AAH TOPCO, LLC		09/26/2022	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	8,102	12/22/2027	2.C Z
EA7KC4-79-5	FOUNDATION RISK PARTNERS CORP		06/30/2022	VARIOUS		1,213	1,213	1,195	0	0	18	0	18	0	1,213	0	0	0	18	10/29/2028	3.B Z
EA7KC5-89-1	FOUNDATION RISK PARTNERS CORP		09/29/2022	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	248	10/29/2028	3.B Z
EA7OHO-49-1	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		09/30/2022	SINKING FUND REDEMPTION		4,968	4,968	4,881	0	0	87	0	87	0	4,968	0	0	0	90	08/15/2025	3.A Z
EA7T06-09-5	PREMISE HEALTH HOLDING CORP. AMENDMENT N		09/30/2022	SINKING FUND REDEMPTION		25,000	25,000	24,388	0	0	612	0	612	0	25,000	0	0	0	472	07/10/2025	4.B Z
EA7VNA-39-9	SANDSTONE CARE HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		6,585	6,585	6,453	0	0	132	0	132	0	6,585	0	0	0	40	06/28/2028	3.B Z
EA7XIR-19-6	NI TOPCO INC		09/30/2022	SINKING FUND REDEMPTION		1,729	1,729	1,690	0	0	39	0	39	0	1,729	0	0	0	32	07/09/2029	4.A Z
C9589*-AA-5	VERSATERM INC	A	09/30/2022	SINKING FUND REDEMPTION		610	610	599	601	0	9	0	9	0	610	0	0	0	37	12/04/2025	3.A PL
C9589*-AB-3	VERSATERM INC	A	09/30/2022	SINKING FUND REDEMPTION		1,506	1,506	1,506	1,506	0	0	0	0	0	1,506	0	0	0	90	12/04/2025	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,990,566	36,041,897	35,494,689	30,726,098	0	284,740	0	284,740	0	35,967,707	0	22,860	22,860	2,185,027	XXX	XXX
2509999997. Total - Bonds - Part 4						1,021,713,507	1,231,736,507	1,076,466,733	862,777,012	0	(3,542,017)	0	(3,542,017)	0	1,081,195,094	(377,872)	(59,455,055)	(59,832,927)	36,475,383	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,021,713,507	1,231,736,507	1,076,466,733	862,777,012	0	(3,542,017)	0	(3,542,017)	0	1,081,195,094	(377,872)	(59,455,055)	(59,832,927)	36,475,383	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31339#-11-1	FEDERAL HOME LOAN BANK		09/23/2022	DIRECT	195,435.000	19,543,500		19,543,500	19,543,500	0	0	0	0	0	19,543,500	0	0	0	657,810		
74957L-2#-7	RGIS CAPITAL PRV COMSTK		07/12/2022	RETURN OF CAPITAL	0.000	13,122		13,122	13,122	0	0	0	0	0	13,122	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						19,556,622	XXX	19,556,622	19,556,622	0	0	0	0	0	19,556,622	0	0	0	657,810	XXX	XXX
5989999997. Total - Common Stocks - Part 4						19,556,622	XXX	19,556,622	19,556,622	0	0	0	0	0	19,556,622	0	0	0	657,810	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,556,622	XXX	19,556,622	19,556,622	0	0	0	0	0	19,556,622	0	0	0	657,810	XXX	XXX
5999999999. Total - Preferred and Common Stocks						19,556,622	XXX	19,556,622	19,556,622	0	0	0	0	0	19,556,622	0	0	0	657,810	XXX	XXX
6009999999 - Totals						1,041,270,129	XXX	1,096,023,355	882,333,634	0	(3,542,017)	0	(3,542,017)	0	1,100,751,716	(377,872)	(59,455,055)	(59,832,927)	37,133,193	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
377411 EquityStructuredOption -SPTR	VA HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	10/05/2012	10/05/2022	10,000	76,031,440	3072	8,754,000	0	0	0		0	(8,754,000)	0	0	0	8,754,000		001
377980 EquityStructuredOption -SPTR	VA HEDGE	N/A	Equity/Index.	SCN 02RNE81BXP4R0TD8PU41	10/11/2012	10/11/2022	10,000	76,031,440	2993	8,593,000	0	0	0		0	(8,593,000)	0	0	0	8,593,000		001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										17,347,000	0	0	0	XXX	0	(17,347,000)	0	0	0	17,347,000	XXX	XXX
1268456 DR07P COLLAR 1-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/29/2022	12/30/2022	10,000	76,031,440	9872.988	0	(6,281,300)	0	(37,380)		(37,380)	6,243,920	0	0	0	189,818		001
1268457 DR07P COLLAR 1-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/29/2022	12/30/2022	10,000	0	9872.988	0	6,281,300	0	21,782,255		21,782,255	15,500,955	0	0	0	0		001
1285392 DR07P COLLAR 2-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	05/18/2022	12/16/2022	11,600	88,196,470	8370.847	0	7,099,200	0	9,279,297		9,279,297	2,180,097	0	0	0	202,544		001
1285413 DR07P COLLAR 2-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	05/18/2022	12/16/2022	11,600	0	8370.847	0	(7,099,200)	0	(1,145,646)		(1,145,646)	5,953,554	0	0	0	0		001
1290644 DR07P COLLAR 3-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/01/2022	12/22/2022	22,960	174,568,186	8753.79	0	(14,097,440)	0	(986,489)		(986,489)	13,110,951	0	0	0	416,225		001
1290645 DR07P COLLAR 3-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/01/2022	12/22/2022	22,960	0	8753.79	0	14,097,440	0	25,659,341		25,659,341	11,561,901	0	0	0	0		001
1308387 DR07P COLLAR 4-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/22/2022	12/14/2022	11,800	89,717,099	8468.15	0	5,664,000	0	10,330,372		10,330,372	4,666,372	0	0	0	203,343		001
1308388 DR07P COLLAR 4-SPTR	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/22/2022	12/14/2022	11,800	0	8468.15	0	(5,664,000)	0	(883,609)		(883,609)	4,780,391	0	0	0	0		001
1205669 MSO Collar 145-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/21/2022	3,280	0	3353.53	(321,603)	0	0	(106,087)		(106,087)	215,516	0	0	0	0		003
1205670 MSO Collar 145-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/21/2022	3,280	0	4471.37	1,050,309	0	0	176		176	(1,050,133)	0	0	0	0		003
1205671 MSO Collar 145-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/21/2022	3,280	11,759,955	4849.2	(426,604)	0	0	(11)		(11)	426,594	0	0	0	14,104		003
1217122 MSO Collar 146-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022	3,668	0	3523.47	(406,652)	0	0	(444,406)		(444,406)	(37,754)	0	0	0	0		003
1217123 MSO Collar 146-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022	3,668	0	4697.96	1,283,709	0	0	710		710	(1,283,000)	0	0	0	0		003
1217124 MSO Collar 146-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022	3,668	13,151,201	5125.47	(497,976)	0	0	(67)		(67)	497,909	0	0	0	24,093		003
1231634 MSO Collar 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	12/17/2021	12/16/2022	3,897	0	3465.48	(1,521,507)	0	0	(511,964)		(511,964)	1,009,543	0	0	0	0		003
1231635 MSO Collar 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	12/17/2021	12/16/2022	3,897	0	4620.64	2,095,897	0	0	4,873		4,873	(2,091,024)	0	0	0	0		003
1231636 MSO Collar 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	12/17/2021	12/16/2022	3,897	13,972,670	5051.28	(183,480)	0	0	(673)		(673)	182,806	0	0	0	32,088		003
1242169 MSO Collar 148-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	5,253	0	3298.46	0	(614,539)	0	(576,029)		(576,029)	38,510	0	0	0	0		003
1242170 MSO Collar 148-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	5,253	0	4397.94	0	1,942,964	0	42,498		42,498	(1,900,466)	0	0	0	0		003
1242171 MSO Collar 148-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	5,253	18,835,767	4836.41	0	(730,980)	0	(5,363)		(5,363)	725,617	0	0	0	52,169		003
1252115 MSO Collar 149-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023	3,414	0	3261.65	0	(396,415)	0	(407,583)		(407,583)	(11,168)	0	0	0	0		003
1252116 MSO Collar 149-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023	3,414	0	4348.87	0	1,303,567	0	59,422		59,422	(1,244,145)	0	0	0	0		003
1252117 MSO Collar 149-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023	3,414	12,241,271	4806.81	0	(490,396)	0	(7,121)		(7,121)	483,275	0	0	0	37,907		003
1263793 MSO Collar 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/17/2023	7,665	0	3347.34	0	(888,069)	0	(1,209,341)		(1,209,341)	(321,273)	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1263794 MSO Collar 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/17/2023	7,665	0	4463.12	0	3,043,576	0	118,878		118,878	(2,924,698)	0	0	0	0		003
1263795 MSO Collar 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/17/2023	7,665	27,483,121	4970.13	0	(1,090,926)	0	(13,030)		(13,030)	1,077,895	0	0	0	93,228		003
1274220 MSO Collar 151-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/21/2023	3,347	0	4392.59	0	1,356,313	0	105,778		105,778	(1,250,535)	0	0	0	0		003
1274221 MSO Collar 151-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/21/2023	3,347	0	4861.72	0	(535,705)	0	(16,431)		(16,431)	519,273	0	0	0	0		003
1274222 MSO Collar 151-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/21/2023	3,347	12,000,256	3294.44	0	(355,618)	0	(539,315)		(539,315)	(183,697)	0	0	0	44,747		003
1287647 MSO Collar 152-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	3,472	0	2926.02	0	(768,058)	0	(337,825)		(337,825)	430,233	0	0	0	0		003
1287648 MSO Collar 152-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	3,472	0	3901.36	0	1,364,083	0	599,510		599,510	(764,572)	0	0	0	0		003
1287649 MSO Collar 152-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	3,472	12,449,714	4426.09	0	(88,727)	0	(125,595)		(125,595)	(36,868)	0	0	0	49,521		003
1297619 MSO Collar 153-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	06/17/2022	06/16/2023	3,234	0	2756.13	0	(331,563)	0	(266,282)		(266,282)	65,281	0	0	0	0		003
1297620 MSO Collar 153-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	06/17/2022	06/16/2023	3,234	0	3674.84	0	1,277,529	0	971,316		971,316	(306,213)	0	0	0	0		003
1297621 MSO Collar 153-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	06/17/2022	06/16/2023	3,234	11,595,472	4233.42	0	(444,342)	0	(263,073)		(263,073)	181,269	0	0	0	48,838		003
1306248 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	0	2897.37	0	(283,058)	0	(317,364)		(317,364)	(34,305)	0	0	0	0		003
1306249 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	0	3863.16	0	1,004,719	0	653,229		653,229	(351,489)	0	0	0	0		003
1306250 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	10,149,399	4388.55	0	(283,058)	0	(178,601)		(178,601)	104,458	0	0	0	45,545		003
1318655 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	0	3171.36	0	(415,073)	0	(764,205)		(764,205)	(349,132)	0	0	0	0		003
1318656 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	0	4228.48	0	1,820,500	0	484,395		484,395	(1,336,105)	0	0	0	0		003
1318657 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	15,437,277	4752.81	0	(692,883)	0	(114,188)		(114,188)	578,694	0	0	0	72,497		003
1329656 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	0	2905	0	(390,828)	0	(546,209)		(546,209)	(155,381)	0	0	0	0		003
1329657 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	0	3873.33	0	1,819,259	0	1,103,495		1,103,495	(715,764)	0	0	0	0		003
1329658 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	15,227,171	4438.84	0	(686,910)	0	(317,383)		(317,383)	369,527	0	0	0	74,555		003
820654 ESIO COLLAR 7-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/14/2023	580	693,350	2165.11	(107,439)	0	0	(15,055)		(15,055)	92,384	0	0	0	2,540		003
820655 ESIO COLLAR 7-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/14/2023	580	693,350	2706.39	271,366	0	0	561,232		561,232	289,866	0	0	0	2,540		003
820656 ESIO COLLAR 7-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/14/2023	580	693,350	3831.41	(56,806)	0	0	(102,925)		(102,925)	(46,119)	0	0	0	2,540		003
826516 ESIO COLLAR 12-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSWI5Y70E568	05/15/2018	05/15/2023	593	708,807	2169.16	(106,048)	0	0	(18,050)		(18,050)	87,998	0	0	0	2,795		003
826517 ESIO COLLAR 12-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSWI5Y70E568	05/15/2018	05/15/2023	593	708,807	2711.45	277,821	0	0	580,128		580,128	302,307	0	0	0	2,795		003
826518 ESIO COLLAR 12-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSWI5Y70E568	05/15/2018	05/15/2023	593	708,807	3871.95	(49,422)	0	0	(108,257)		(108,257)	(58,835)	0	0	0	2,795		003
826616 ESIO COLLAR 14-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2018	05/15/2023	160	88,766	1280.27	(16,512)	0	0	(7,106)		(7,106)	9,406	0	0	0	350		003
826617 ESIO COLLAR 14-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2018	05/15/2023	160	88,766	1600.34	51,456	0	0	33,469		33,469	(17,987)	0	0	0	350		003
826618 ESIO COLLAR 14-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2018	05/15/2023	160	88,766	2216.47	(15,465)	0	0	(2,180)		(2,180)	13,285	0	0	0	350		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
834119 ESIO COLLAR 16-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	402	223,095	1347.13	(44,781)	0	0	(24,298)		(24,298)	20,484	0	0	0	936		003
834120 ESIO COLLAR 16-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	402	223,095	1683.91	143,437	0	0	68,968		68,968	(74,469)	0	0	0	936		003
834121 ESIO COLLAR 16-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	402	223,095	2284.39	(47,440)	0	0	(4,808)		(4,808)	42,632	0	0	0	936		003
834335 ESIO COLLAR 21-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	911	1,089,148	2223.73	(172,836)	0	0	(34,144)		(34,144)	138,692	0	0	0	4,570		003
834336 ESIO COLLAR 21-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	911	1,089,148	2779.66	443,703	0	0	850,804		850,804	407,101	0	0	0	4,570		003
834337 ESIO COLLAR 21-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/15/2018	06/14/2023	911	1,089,148	3997.15	(79,247)	0	0	(138,227)		(138,227)	(58,980)	0	0	0	4,570		003
841419 ESIO COLLAR 26-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	786,156	2247.64	0	0	0	(28,114)		(28,114)	(28,114)	0	0	0	3,486		003
841420 ESIO COLLAR 26-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	786,156	2809.55	129,637	0	0	607,403		607,403	477,766	0	0	0	3,486		003
841421 ESIO COLLAR 26-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	786,156	3958.09	0	0	0	(121,952)		(121,952)	(121,952)	0	0	0	3,486		003
841484 ESIO COLLAR 23-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	07/17/2018	07/14/2023	330	182,857	1349.81	(33,663)	0	0	(21,587)		(21,587)	12,076	0	0	0	811		003
841485 ESIO COLLAR 23-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	07/17/2018	07/14/2023	330	182,857	1687.26	109,170	0	0	59,197		59,197	(49,973)	0	0	0	811		003
841486 ESIO COLLAR 23-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	07/17/2018	07/14/2023	330	182,857	2286.53	(36,504)	0	0	(4,815)		(4,815)	31,689	0	0	0	811		003
846107 ESIO COLLAR 33-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	193,309	1336.53	(37,120)	0	0	(23,403)		(23,403)	13,717	0	0	0	902		003
846108 ESIO COLLAR 33-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	193,309	1670.67	113,781	0	0	69,148		69,148	(44,633)	0	0	0	902		003
846109 ESIO COLLAR 33-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	193,309	2274.78	(35,502)	0	0	(6,739)		(6,739)	28,763	0	0	0	902		003
852403 ESIO COLLAR 38-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	148,535	2329.77	(28,910)	0	0	(4,835)		(4,835)	24,076	0	0	0	726		003
852404 ESIO COLLAR 38-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	148,535	1703.55	90,471	0	0	50,743		50,743	(39,728)	0	0	0	726		003
852405 ESIO COLLAR 38-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	148,535	1362.84	(26,653)	0	0	(20,433)		(20,433)	6,220	0	0	0	726		003
860332 ESIO COLLAR 46-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	251,940	2251.86	(41,615)	0	0	(13,678)		(13,678)	27,937	0	0	0	1,287		003
860333 ESIO COLLAR 46-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	251,940	1596.84	149,350	0	0	117,335		117,335	(32,015)	0	0	0	1,287		003
860334 ESIO COLLAR 46-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	251,940	1277.47	(47,125)	0	0	(28,781)		(28,781)	18,344	0	0	0	1,287		003
860381 ESIO COLLAR 48-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	887,711	4031.95	0	0	0	(156,724)		(156,724)	(156,724)	0	0	0	4,535		003
860382 ESIO COLLAR 48-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	887,711	2809.92	174,473	0	0	717,109		717,109	542,636	0	0	0	4,535		003
860383 ESIO COLLAR 48-S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	887,711	2247.94	0	0	0	(40,770)		(40,770)	(40,770)	0	0	0	4,535		003
867392 ESIO COLLAR 50-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	11/15/2018	11/14/2023	657	785,364	3992.62	(59,947)	0	0	(159,008)		(159,008)	(99,060)	0	0	0	4,162		003
867393 ESIO COLLAR 50-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	11/15/2018	11/14/2023	657	785,364	2730.2	326,077	0	0	683,791		683,791	357,714	0	0	0	4,162		003
867394 ESIO COLLAR 50-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	11/15/2018	11/14/2023	657	785,364	2184.16	(120,044)	0	0	(35,081)		(35,081)	84,963	0	0	0	4,162		003
867609 ESIO COLLAR 53-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	162,016	2149.32	0	0	0	(14,804)		(14,804)	(14,804)	0	0	0	859		003
867610 ESIO COLLAR 53-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC KX1IWK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	162,016	1524.12	36,236	0	0	90,895		90,895	54,659	0	0	0	859		003

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867611 ESIO COLLAR 53-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC KX1WK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	162,016	1219.3	0	0	0	(16,399)		(16,399)	(16,399)	0	0	0	859		003
874994 ESIO COLLAR 58-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	12/17/2018	12/14/2023	942	1,126,225	3881.79	(62,956)	0	0	(287,877)		(287,877)	(224,921)	0	0	0	6,183		003
874995 ESIO COLLAR 58-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	12/17/2018	12/14/2023	942	1,126,225	2545.94	427,814	0	0	1,129,804		1,129,804	701,990	0	0	0	6,183		003
874996 ESIO COLLAR 58-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	12/17/2018	12/14/2023	942	1,126,225	2036.75	(186,833)	0	0	(43,448)		(43,448)	143,384	0	0	0	6,183		003
875054 ESIO COLLAR 61-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	220,651	1930.78	(30,908)	0	0	(45,876)		(45,876)	(14,968)	0	0	0	1,211		003
875055 ESIO COLLAR 61-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	220,651	1378.14	111,338	0	0	165,730		165,730	54,392	0	0	0	1,211		003
875056 ESIO COLLAR 61-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	220,651	1102.51	(39,764)	0	0	(16,658)		(16,658)	23,106	0	0	0	1,211		003
881573 ESIO COLLAR 64-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	776	927,209	2088.24	(139,241)	0	0	(40,273)		(40,273)	98,968	0	0	0	5,278		003
881574 ESIO COLLAR 64-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	776	927,209	2610.3	325,026	0	0	899,836		899,836	574,811	0	0	0	5,278		003
881575 ESIO COLLAR 64-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	776	927,209	3816.52	(49,155)	0	0	(275,521)		(275,521)	(226,366)	0	0	0	5,278		003
881627 ESIO COLLAR 67-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	411	228,072	1156.17	(40,053)	0	0	(21,447)		(21,447)	18,606	0	0	0	1,298		003
881628 ESIO COLLAR 67-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	411	228,072	1445.22	110,500	0	0	155,299		155,299	44,799	0	0	0	1,298		003
881629 ESIO COLLAR 67-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/15/2019	01/16/2024	411	228,072	1993.39	(30,353)	0	0	(41,971)		(41,971)	(11,618)	0	0	0	1,298		003
887274 ESIO COLLAR 76-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2024	893	1,067,487	2220.48	(168,311)	0	0	(58,574)		(58,574)	109,737	0	0	0	6,259		003
887275 ESIO COLLAR 76-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2024	893	1,067,487	2775.6	402,267	0	0	928,776		928,776	526,510	0	0	0	6,259		003
887276 ESIO COLLAR 76-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2024	893	1,067,487	3878.9	(81,993)	0	0	(303,340)		(303,340)	(221,347)	0	0	0	6,259		003
893152 ESIO COLLAR 80-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2019	03/14/2024	905	1,081,093	2257.98	(177,828)	0	0	(65,467)		(65,467)	112,360	0	0	0	6,520		003
893153 ESIO COLLAR 80-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2019	03/14/2024	905	1,081,093	2822.48	418,909	0	0	917,300		917,300	498,392	0	0	0	6,520		003
893154 ESIO COLLAR 80-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2019	03/14/2024	905	1,081,093	3887.97	(97,346)	0	0	(315,824)		(315,824)	(218,479)	0	0	0	6,520		003
893296 ESIO COLLAR 84-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	170,736	1553.54	88,621	0	0	98,925		98,925	10,304	0	0	0	1,030		003
893297 ESIO COLLAR 84-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	170,736	1242.83	(31,931)	0	0	(22,069)		(22,069)	9,862	0	0	0	1,030		003
893298 ESIO COLLAR 84-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	170,736	2077.86	(29,779)	0	0	(27,493)		(27,493)	2,287	0	0	0	1,030		003
900035 ESIO COLLAR 86-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,262,198	2325.65	(105,605)	0	0	(87,354)		(87,354)	18,251	0	0	0	7,838		003
900036 ESIO COLLAR 86-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,262,198	2907.06	372,078	0	0	1,017,981		1,017,981	645,903	0	0	0	7,838		003
900037 ESIO COLLAR 86-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,262,198	3924.82	(105,605)	0	0	(367,269)		(367,269)	(261,664)	0	0	0	7,838		003
900114 ESIO COLLAR 90-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	207,548	1266.23	(41,736)	0	0	(29,565)		(29,565)	12,171	0	0	0	1,289		003
900115 ESIO COLLAR 90-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	207,548	1582.79	110,941	0	0	116,425		116,425	5,484	0	0	0	1,289		003
900116 ESIO COLLAR 90-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	207,548	2100.04	(38,184)	0	0	(33,435)		(33,435)	4,749	0	0	0	1,289		003
907404 ESIO COLLAR 96-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2019	05/14/2024	931	1,113,054	2280.77	(202,057)	0	0	(75,319)		(75,319)	126,738	0	0	0	7,088		003

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907405 ESIO COLLAR 96-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2019	05/14/2024	931	1,113,054	2850.96	431,185	0	0	945,717		945,717	514,532	0	0	0	7,088		003
907406 ESIO COLLAR 96-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/15/2019	05/14/2024	931	1,113,054	3848.8	(114,167)	0	0	(369,980)		(369,980)	(255,813)	0	0	0	7,088		003
907445 ESIO COLLAR 98-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	130,817	1238.62	(24,966)	0	0	(17,985)		(17,985)	6,981	0	0	0	833		003
907446 ESIO COLLAR 98-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	130,817	1548.27	65,299	0	0	79,835		79,835	14,537	0	0	0	833		003
907447 ESIO COLLAR 98-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	130,817	2032.42	(24,528)	0	0	(27,009)		(27,009)	(2,481)	0	0	0	833		003
922933 ESIO COLLAR 106-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,082,196	2403.23	(181,089)	0	0	(91,882)		(91,882)	89,208	0	0	0	7,243		003
922934 ESIO COLLAR 106-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,082,196	3004.04	346,298	0	0	839,699		839,699	493,400	0	0	0	7,243		003
922935 ESIO COLLAR 106-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,082,196	3854.48	(90,545)	0	0	(381,924)		(381,924)	(291,379)	0	0	0	7,243		003
923028 ESIO COLLAR 111-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2019	07/15/2024	475	263,599	1249.6	(56,577)	0	0	(39,415)		(39,415)	17,162	0	0	0	1,764		003
923029 ESIO COLLAR 111-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2019	07/15/2024	475	263,599	1562	127,176	0	0	162,985		162,985	35,809	0	0	0	1,764		003
923030 ESIO COLLAR 111-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2019	07/15/2024	475	263,599	1975.92	(50,232)	0	0	(68,978)		(68,978)	(18,747)	0	0	0	1,764		003
930098 ESIO COLLAR 113-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	253,602	1169.32	(45,702)	0	0	(32,203)		(32,203)	13,499	0	0	0	1,736		003
930099 ESIO COLLAR 113-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	253,602	1461.65	99,887	0	0	187,756		187,756	87,869	0	0	0	1,736		003
930100 ESIO COLLAR 113-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	253,602	1847.67	(45,702)	0	0	(92,041)		(92,041)	(46,339)	0	0	0	1,736		003
938294 ESIO COLLAR 121-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,236,284	2404.56	(103,437)	0	0	(112,489)		(112,489)	(9,052)	0	0	0	8,664		003
938295 ESIO COLLAR 121-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,236,284	3005.7	271,199	0	0	980,852		980,852	709,653	0	0	0	8,664		003
938296 ESIO COLLAR 121-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,236,284	3847.6	(103,437)	0	0	(466,460)		(466,460)	(363,023)	0	0	0	8,664		003
946655 ESIO COLLAR 128-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2022	401	222,574	1218.64	(34,522)	0	0	(166)		(166)	34,356	0	0	0	218		003
946656 ESIO COLLAR 128-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2022	401	222,574	1523.3	80,041	0	0	60,912		60,912	(19,129)	0	0	0	218		003
946657 ESIO COLLAR 128-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2022	401	222,574	1723.16	(43,784)	0	0	(9,497)		(9,497)	34,288	0	0	0	218		003
946667 ESIO COLLAR 129-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	80,506	1218.64	(17,813)	0	0	(11,939)		(11,939)	5,873	0	0	0	575		003
946668 ESIO COLLAR 129-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	80,506	1523.3	36,686	0	0	55,546		55,546	18,860	0	0	0	575		003
946669 ESIO COLLAR 129-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	80,506	1911.59	(14,893)	0	0	(26,992)		(26,992)	(12,098)	0	0	0	575		003
946737 ESIO COLLAR 130-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	739,703	2396.54	(61,889)	0	0	(68,369)		(68,369)	(6,480)	0	0	0	5,284		003
946738 ESIO COLLAR 130-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	739,703	2995.68	157,169	0	0	597,225		597,225	440,056	0	0	0	5,284		003
946739 ESIO COLLAR 130-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	739,703	3791.33	(61,889)	0	0	(303,377)		(303,377)	(241,488)	0	0	0	5,284		003
955653 ESIO COLLAR 137-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2022	561	670,672	2496.37	(85,939)	0	0	(3,402)		(3,402)	82,537	0	0	0	1,177		003
955655 ESIO COLLAR 137-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2022	561	670,672	3120.46	198,949	0	0	281,086		281,086	82,137	0	0	0	1,177		003
955656 ESIO COLLAR 137-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2022	561	670,672	3496.82	(106,514)	0	0	(113,710)		(113,710)	(7,197)	0	0	0	1,177		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
955669 ESIO COLLAR 138-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,123,406	2496.37	(232,030)	0	0	(119,937)		(119,937)	112,093	0	0	0	8,190		003
955670 ESIO COLLAR 138-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,123,406	3120.46	446,608	0	0	838,137		838,137	391,530	0	0	0	8,190		003
955671 ESIO COLLAR 138-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,123,406	3990.48	(157,238)	0	0	(383,254)		(383,254)	(226,016)	0	0	0	8,190		003
955772 ESIO COLLAR 140-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	165,799	1277.16	(29,879)	0	0	(28,464)		(28,464)	1,414	0	0	0	1,209		003
955773 ESIO COLLAR 140-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	165,799	1596.45	69,083	0	0	103,256		103,256	34,173	0	0	0	1,209		003
955774 ESIO COLLAR 140-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	165,799	2011.53	(29,879)	0	0	(46,349)		(46,349)	(16,471)	0	0	0	1,209		003
955784 ESIO COLLAR 141-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2022	385	213,766	1277.16	(38,523)	0	0	(2,430)		(2,430)	36,093	0	0	0	375		003
955785 ESIO COLLAR 141-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2022	385	213,766	1596.45	79,328	0	0	47,092		47,092	(32,236)	0	0	0	375		003
955786 ESIO COLLAR 141-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2022	385	213,766	1805.59	(38,523)	0	0	(9,785)		(9,785)	28,738	0	0	0	375		003
959867 ESIO COLLAR 145-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/17/2018	04/14/2023	403	223,746	1579.8	0	0	0	84,607		84,607	84,607	0	0	0	820		003
959868 ESIO COLLAR 145-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/17/2018	04/14/2023	403	223,746	2151.69	0	0	0	(6,036)		(6,036)	(6,036)	0	0	0	820		003
960123 ESIO COLLAR 145-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/17/2018	04/14/2023	403	223,746	1263.84	0	0	0	(14,887)		(14,887)	(14,887)	0	0	0	820		003
964743 ESIO COLLAR 146-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2019	12/14/2022	288	160,021	1326.05	(28,838)	0	0	(4,822)		(4,822)	24,015	0	0	0	363		003
964744 ESIO COLLAR 146-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2019	12/14/2022	288	160,021	1657.56	60,274	0	0	30,123		30,123	(30,152)	0	0	0	363		003
964745 ESIO COLLAR 146-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/17/2019	12/14/2022	288	160,021	1868.9	(28,838)	0	0	(6,878)		(6,878)	21,960	0	0	0	363		003
964752 ESIO COLLAR 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	988,730	2554.02	(205,126)	0	0	(115,611)		(115,611)	89,516	0	0	0	7,355		003
964753 ESIO COLLAR 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	988,730	3192.52	410,464	0	0	707,715		707,715	297,251	0	0	0	7,355		003
964754 ESIO COLLAR 147-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	988,730	4124.42	(135,642)	0	0	(299,089)		(299,089)	(163,448)	0	0	0	7,355		003
964791 ESIO COLLAR 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/14/2022	360	430,160	2554.02	(55,439)	0	0	(5,240)		(5,240)	50,199	0	0	0	975		003
964792 ESIO COLLAR 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/14/2022	360	430,160	3192.52	128,355	0	0	167,656		167,656	39,301	0	0	0	975		003
964793 ESIO COLLAR 150-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/14/2022	360	430,160	3572.88	(66,665)	0	0	(69,568)		(69,568)	(2,903)	0	0	0	975		003
970375 ESIO COLLAR 154-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	90,703	1345.92	(16,346)	0	0	(18,600)		(18,600)	(2,255)	0	0	0	687		003
970376 ESIO COLLAR 154-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	90,703	1682.4	38,169	0	0	50,510		50,510	12,341	0	0	0	687		003
970377 ESIO COLLAR 154-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	90,703	2088.53	(16,346)	0	0	(22,857)		(22,857)	(6,511)	0	0	0	687		003
970382 ESIO COLLAR 155-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/17/2023	259	143,806	1345.92	(25,915)	0	0	(7,231)		(7,231)	18,684	0	0	0	393		003
970383 ESIO COLLAR 155-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/17/2023	259	143,806	1682.4	53,710	0	0	28,542		28,542	(25,168)	0	0	0	393		003
970384 ESIO COLLAR 155-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/17/2023	259	143,806	1891.35	(25,915)	0	0	(8,196)		(8,196)	17,720	0	0	0	393		003
970444 ESIO COLLAR 158-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	523,242	2631.43	(113,824)	0	0	(68,259)		(68,259)	45,565	0	0	0	3,962		003
970445 ESIO COLLAR 158-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	523,242	3289.29	221,310	0	0	352,763		352,763	131,453	0	0	0	3,962		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
970446 ESIO COLLAR 158-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	523,242	4164.57	(78,801)	0	0	(155,896)		(155,896)	(77,095)	0	0	0	3,962		003
980113 ESIO COLLAR 160-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	411,726	2696.23	(91,405)	0	0	(58,978)		(58,978)	32,426	0	0	0	3,175		003
980114 ESIO COLLAR 160-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	411,726	3370.29	168,765	0	0	264,419		264,419	95,654	0	0	0	3,175		003
980115 ESIO COLLAR 160-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	411,726	4167.36	(67,248)	0	0	(126,164)		(126,164)	(58,916)	0	0	0	3,175		003
1046752 ESIO COLLAR 184-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	92,468	1161.81	(16,664)	0	0	(13,584)		(13,584)	3,080	0	0	0	761		003
1046753 ESIO COLLAR 184-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	92,468	1452.26	35,469	0	0	77,415		77,415	41,946	0	0	0	761		003
1046754 ESIO COLLAR 184-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	92,468	1927	(16,664)	0	0	(36,936)		(36,936)	(20,273)	0	0	0	761		003
1046851 ESIO COLLAR 188-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/16/2020	06/16/2025	442	528,230	2499.79	(164,083)	0	0	(66,022)		(66,022)	98,060	0	0	0	4,350		003
1046852 ESIO COLLAR 188-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/16/2020	06/16/2025	442	528,230	3124.74	233,672	0	0	423,280		423,280	189,608	0	0	0	4,350		003
1046853 ESIO COLLAR 188-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	06/16/2020	06/16/2025	442	528,230	4406.82	(57,367)	0	0	(140,482)		(140,482)	(83,114)	0	0	0	4,350		003
1087349 ESIO COLLAR 212-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	780,726	2254.7	0	0	0	(31,015)		(31,015)	(31,015)	0	0	0	3,644		003
1087350 ESIO COLLAR 212-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	780,726	2818.37	0	0	0	608,277		608,277	608,277	0	0	0	3,644		003
1087351 ESIO COLLAR 212-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	780,726	3995.6	0	0	0	(123,896)		(123,896)	(123,896)	0	0	0	3,644		003
1087402 ESIO COLLAR 214-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	652,879	4052.7	0	0	0	(100,506)		(100,506)	(100,506)	0	0	0	3,192		003
1087403 ESIO COLLAR 214-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	652,879	2888.8	0	0	0	484,728		484,728	484,728	0	0	0	3,192		003
1087405 ESIO COLLAR 214-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	652,879	2311.04	0	0	0	(30,387)		(30,387)	(30,387)	0	0	0	3,192		003
1087625 ESIO COLLAR 215-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	195,902	1255.4	0	0	0	(25,116)		(25,116)	(25,116)	0	0	0	1,149		003
1087626 ESIO COLLAR 215-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	195,902	2081.61	0	0	0	(29,272)		(29,272)	(29,272)	0	0	0	1,149		003
1087627 ESIO COLLAR 215-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	195,902	1569.25	0	0	0	107,806		107,806	107,806	0	0	0	1,149		003
1087872 ESIO COLLAR 219-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	161,466	1226.2	0	0	0	(22,260)		(22,260)	(22,260)	0	0	0	1,055		003
1087873 ESIO COLLAR 219-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	161,466	1532.75	0	0	0	103,111		103,111	103,111	0	0	0	1,055		003
1087874 ESIO COLLAR 219-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	161,466	1958.86	0	0	0	(42,239)		(42,239)	(42,239)	0	0	0	1,055		003
1087886 ESIO COLLAR 222-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,127,097	2889.67	0	0	0	939,876		939,876	939,876	0	0	0	7,363		003
1087887 ESIO COLLAR 222-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,127,097	2311.74	0	0	0	(82,174)		(82,174)	(82,174)	0	0	0	7,363		003
1087889 ESIO COLLAR 222-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,127,097	3780.56	0	0	0	(418,952)		(418,952)	(418,952)	0	0	0	7,363		003
1088083 ESIO COLLAR 225-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	823,079	2278.08	0	0	0	(61,839)		(61,839)	(61,839)	0	0	0	5,634		003
1088084 ESIO COLLAR 225-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	823,079	2847.6	0	0	0	722,374		722,374	722,374	0	0	0	5,634		003
1088085 ESIO COLLAR 225-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	823,079	3643.5	0	0	0	(373,530)		(373,530)	(373,530)	0	0	0	5,634		003
1088155 ESIO COLLAR 226-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	146,963	1262.63	0	0	0	(23,651)		(23,651)	(23,651)	0	0	0	1,030		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1088156 ESIO COLLAR 226-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	146,963	1578.29	0	0	0	91,494		91,494	91,494	0	0	0	1,030		003
1088157 ESIO COLLAR 226-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	146,963	1993.54	0	0	0	(39,948)		(39,948)	(39,948)	0	0	0	1,030		003
1088188 ESIO COLLAR 227-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2019	10/14/2022	370	442,066	2396.54	0	0	0	(177)		(177)	(177)	0	0	0	433		003
1088189 ESIO COLLAR 227-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2019	10/14/2022	370	442,066	2995.68	0	0	0	219,906		219,906	219,906	0	0	0	433		003
1088192 ESIO COLLAR 227-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2019	10/14/2022	370	442,066	3348.57	0	0	0	(95,624)		(95,624)	(95,624)	0	0	0	433		003
1088371 ESIO COLLAR 228-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	155,334	1326.05	0	0	0	(30,125)		(30,125)	(30,125)	0	0	0	1,156		003
1088372 ESIO COLLAR 228-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	155,334	1657.56	0	0	0	88,783		88,783	88,783	0	0	0	1,156		003
1088373 ESIO COLLAR 228-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	155,334	2094.35	0	0	0	(37,331)		(37,331)	(37,331)	0	0	0	1,156		003
1088569 ESIO COLLAR 229-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	135,470	1346.82	0	0	0	(28,177)		(28,177)	(28,177)	0	0	0	1,045		003
1088571 ESIO COLLAR 229-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	135,470	1683.52	0	0	0	76,651		76,651	76,651	0	0	0	1,045		003
1088572 ESIO COLLAR 229-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	135,470	2040.09	0	0	0	(39,272)		(39,272)	(39,272)	0	0	0	1,045		003
1088653 ESIO COLLAR 230-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/17/2020	03/14/2023	1,120	621,751	885.35	0	0	0	(7,549)		(7,549)	(7,549)	0	0	0	2,090		003
1088654 ESIO COLLAR 230-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/17/2020	03/14/2023	1,120	621,751	1106.69	0	0	0	651,147		651,147	651,147	0	0	0	2,090		003
1088655 ESIO COLLAR 230-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/17/2020	03/14/2023	1,120	621,751	1445.77	0	0	0	(326,759)		(326,759)	(326,759)	0	0	0	2,090		003
1088691 ESIO COLLAR 231-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/15/2020	04/14/2023	392	217,467	947.18	0	0	0	(4,568)		(4,568)	(4,568)	0	0	0	797		003
1088692 ESIO COLLAR 231-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/15/2020	04/14/2023	392	217,467	1183.98	0	0	0	203,089		203,089	203,089	0	0	0	797		003
1088693 ESIO COLLAR 231-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/15/2020	04/14/2023	392	217,467	1356.84	0	0	0	(145,823)		(145,823)	(145,823)	0	0	0	797		003
1088758 ESIO COLLAR 233-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/16/2020	06/14/2023	438	243,014	1161.81	0	0	0	(14,630)		(14,630)	(14,630)	0	0	0	1,020		003
1088760 ESIO COLLAR 233-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/16/2020	06/14/2023	438	243,014	1452.26	0	0	0	139,532		139,532	139,532	0	0	0	1,020		003
1088761 ESIO COLLAR 233-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/16/2020	06/14/2023	438	243,014	1669.66	0	0	0	(78,520)		(78,520)	(78,520)	0	0	0	1,020		003
1088819 ESIO COLLAR 234-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	350,055	2581.25	0	0	0	(48,529)		(48,529)	(48,529)	0	0	0	2,923		003
1088820 ESIO COLLAR 234-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	350,055	3226.56	0	0	0	264,659		264,659	264,659	0	0	0	2,923		003
1088821 ESIO COLLAR 234-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	350,055	4388.44	0	0	0	(97,778)		(97,778)	(97,778)	0	0	0	2,923		003
1088910 ESIO COLLAR 235-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	131,948	1268.38	0	0	0	(24,764)		(24,764)	(24,764)	0	0	0	1,118		003
1088912 ESIO COLLAR 235-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	131,948	1585.47	0	0	0	93,873		93,873	93,873	0	0	0	1,118		003
1088913 ESIO COLLAR 235-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	131,948	1904.95	0	0	0	(57,002)		(57,002)	(57,002)	0	0	0	1,118		003
1088932 ESIO COLLAR 236-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	439,987	2705.59	0	0	0	(70,532)		(70,532)	(70,532)	0	0	0	3,730		003
1088933 ESIO COLLAR 236-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	439,987	3381.99	0	0	0	301,930		301,930	301,930	0	0	0	3,730		003
1088934 ESIO COLLAR 236-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	439,987	4694.54	0	0	0	(90,481)		(90,481)	(90,481)	0	0	0	3,730		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1089046 ESIO COLLAR 237-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	605,124	2720.96	0	0	0	(100,034)		(100,034)	(100,034)	0	0	0	5,207		003
1089047 ESIO COLLAR 237-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	605,124	3401.2	0	0	0	414,307		414,307	414,307	0	0	0	5,207		003
1089048 ESIO COLLAR 237-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	605,124	4734.81	0	0	0	(123,451)		(123,451)	(123,451)	0	0	0	5,207		003
1240055 ESIO COLLAR 303-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	686,503	3661.69	0	(57,438)	0	(281,232)		(281,232)	(223,794)	0	0	0	7,112		003
1240056 ESIO COLLAR 303-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	686,503	4577.11	0	160,648	0	247,235		247,235	86,586	0	0	0	7,112		003
1240057 ESIO COLLAR 303-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	686,503	5763.04	0	(57,438)	0	(84,512)		(84,512)	(27,074)	0	0	0	7,112		003
1240082 ESIO COLLAR 305-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	389,663	1676.98	0	(141,001)	0	(163,790)		(163,790)	(22,789)	0	0	0	4,037		003
1240083 ESIO COLLAR 305-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	389,663	2096.23	0	302,205	0	168,580		168,580	(133,625)	0	0	0	4,037		003
1240084 ESIO COLLAR 305-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	389,663	2684.01	0	(135,577)	0	(65,220)		(65,220)	70,357	0	0	0	4,037		003
1240133 ESIO COLLAR 307-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	380,462	3661.69	0	(98,785)	0	(138,171)		(138,171)	(39,386)	0	0	0	2,881		003
1240134 ESIO COLLAR 307-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	380,462	4577.11	0	211,702	0	67,732		67,732	(143,970)	0	0	0	2,881		003
1240135 ESIO COLLAR 307-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	380,462	5242.62	0	(111,388)	0	(25,978)		(25,978)	85,409	0	0	0	2,881		003
1249792 ESIO COLLAR 310-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	203,634	1661.17	0	(56,540)	0	(77,386)		(77,386)	(20,846)	0	0	0	1,570		003
1249793 ESIO COLLAR 310-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	203,634	2076.46	0	129,768	0	54,595		54,595	(75,173)	0	0	0	1,570		003
1249794 ESIO COLLAR 310-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	203,634	2532.58	0	(58,681)	0	(18,891)		(18,891)	39,790	0	0	0	1,570		003
1249801 ESIO COLLAR 311-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	184,393	1661.17	0	(61,755)	0	(75,740)		(75,740)	(13,985)	0	0	0	1,930		003
1249802 ESIO COLLAR 311-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	184,393	2076.46	0	147,039	0	83,673		83,673	(63,366)	0	0	0	1,930		003
1249803 ESIO COLLAR 311-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	184,393	2762.75	0	(58,098)	0	(27,985)		(27,985)	30,113	0	0	0	1,930		003
1249810 ESIO COLLAR 312-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	565,649	3576.86	0	(144,311)	0	(192,566)		(192,566)	(48,255)	0	0	0	4,361		003
1249811 ESIO COLLAR 312-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	565,649	4471.07	0	326,922	0	120,868		120,868	(206,054)	0	0	0	4,361		003
1249812 ESIO COLLAR 312-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	565,649	5294.24	0	(142,217)	0	(38,644)		(38,644)	103,573	0	0	0	4,361		003
1249825 ESIO COLLAR 313-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	429,048	3576.86	0	(143,968)	0	(166,201)		(166,201)	(22,233)	0	0	0	4,491		003
1249826 ESIO COLLAR 313-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	429,048	4471.07	0	320,679	0	171,263		171,263	(149,416)	0	0	0	4,491		003
1249827 ESIO COLLAR 313-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	429,048	5894.88	0	(113,473)	0	(48,636)		(48,636)	64,837	0	0	0	4,491		003
1261456 ESIO COLLAR 316-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	686,708	3409.96	0	(225,332)	0	(236,117)		(236,117)	(10,785)	0	0	0	7,249		003
1261457 ESIO COLLAR 316-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	686,708	4262.45	0	508,045	0	324,451		324,451	(183,594)	0	0	0	7,249		003
1261458 ESIO COLLAR 316-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	686,708	6031.54	0	(134,842)	0	(71,132)		(71,132)	63,710	0	0	0	7,249		003
1261465 ESIO COLLAR 317-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/14/2023	1,544	855,042	1847.36	0	(192,738)	0	(308,488)		(308,488)	(115,749)	0	0	0	2,874		003
1261466 ESIO COLLAR 317-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/14/2023	1,544	855,042	2052.62	0	261,538	0	10,684		10,684	(250,854)	0	0	0	2,874		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1261467 ESIO COLLAR 317-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/14/2023	1,544	855,042	2378.35	0	(58,881)	0	(698)		(698)	58,183	0	0	0	2,874		003
1261485 ESIO COLLAR 318-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	193,050	1575.18	0	(65,554)	0	(69,505)		(69,505)	(3,951)	0	0	0	2,038		003
1261486 ESIO COLLAR 318-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	193,050	1968.97	0	155,084	0	102,799		102,799	(52,285)	0	0	0	2,038		003
1261487 ESIO COLLAR 318-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	193,050	2823.4	0	(48,169)	0	(27,225)		(27,225)	20,944	0	0	0	2,038		003
1261517 ESIO COLLAR 319-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2023	7,411	8,857,111	3836.21	0	(1,959,655)	0	(2,652,141)		(2,652,141)	(692,486)	0	0	0	29,775		003
1261518 ESIO COLLAR 319-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2023	7,411	8,857,111	4262.45	0	3,069,626	0	257,509		257,509	(2,812,117)	0	0	0	29,775		003
1261519 ESIO COLLAR 319-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2023	7,411	8,857,111	4833.62	0	(1,011,100)	0	(21,346)		(21,346)	989,754	0	0	0	29,775		003
1261529 ESIO COLLAR 320-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2023	2,795	1,550,884	1772.07	0	(388,511)	0	(509,849)		(509,849)	(121,338)	0	0	0	5,214		003
1261530 ESIO COLLAR 320-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2023	2,795	1,550,884	1968.97	0	621,840	0	93,424		93,424	(528,416)	0	0	0	5,214		003
1261531 ESIO COLLAR 320-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2023	2,795	1,550,884	2327.72	0	(216,102)	0	(9,113)		(9,113)	206,988	0	0	0	5,214		003
1261544 ESIO COLLAR 321-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	276	153,313	1575.18	0	(43,357)	0	(50,225)		(50,225)	(6,868)	0	0	0	1,201		003
1261545 ESIO COLLAR 321-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	276	153,313	1968.97	0	100,150	0	52,650		52,650	(47,500)	0	0	0	1,201		003
1261546 ESIO COLLAR 321-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	276	153,313	2548.44	0	(38,140)	0	(14,427)		(14,427)	23,713	0	0	0	1,201		003
1261559 ESIO COLLAR 322-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	381	455,937	3409.96	0	(107,641)	0	(135,024)		(135,024)	(27,383)	0	0	0	3,572		003
1261560 ESIO COLLAR 322-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	381	455,937	4262.45	0	270,567	0	129,172		129,172	(141,395)	0	0	0	3,572		003
1261561 ESIO COLLAR 322-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	03/15/2022	03/14/2025	381	455,937	5328.06	0	(107,170)	0	(31,691)		(31,691)	75,478	0	0	0	3,572		003
1275069 ESIO COLLAR 323-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	245,104	1624.61	0	(69,840)	0	(95,478)		(95,478)	(25,638)	0	0	0	2,611		003
1275070 ESIO COLLAR 323-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	245,104	2030.77	0	213,540	0	121,965		121,965	(91,574)	0	0	0	2,611		003
1275071 ESIO COLLAR 323-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	245,104	2916.58	0	(66,907)	0	(30,652)		(30,652)	36,255	0	0	0	2,611		003
1275084 ESIO COLLAR 324-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/19/2022	04/14/2023	1,328	735,510	1885.32	0	(133,614)	0	(309,376)		(309,376)	(175,762)	0	0	0	2,695		003
1275085 ESIO COLLAR 324-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/19/2022	04/14/2023	1,328	735,510	2094.8	0	210,135	0	9,788		9,788	(200,347)	0	0	0	2,695		003
1275086 ESIO COLLAR 324-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/19/2022	04/14/2023	1,328	735,510	2351.83	0	(62,166)	0	(1,507)		(1,507)	60,659	0	0	0	2,695		003
1275144 ESIO COLLAR 325-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	2,990	1,658,897	1827.69	0	(365,474)	0	(667,048)		(667,048)	(301,574)	0	0	0	6,078		003
1275145 ESIO COLLAR 325-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	2,990	1,658,897	2030.77	0	635,027	0	90,454		90,454	(544,572)	0	0	0	6,078		003
1275146 ESIO COLLAR 325-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	2,990	1,658,897	2326.36	0	(238,225)	0	(15,364)		(15,364)	222,861	0	0	0	6,078		003
1275156 ESIO COLLAR 326-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	178,705	1624.61	0	(44,014)	0	(64,501)		(64,501)	(20,487)	0	0	0	1,424		003
1275157 ESIO COLLAR 326-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	178,705	2030.77	0	120,336	0	55,865		55,865	(64,471)	0	0	0	1,424		003
1275158 ESIO COLLAR 326-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	178,705	2574.58	0	(45,957)	0	(16,738)		(16,738)	29,219	0	0	0	1,424		003
1275162 ESIO COLLAR 327-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	7,722	9,229,068	4015.99	0	(1,795,156)	0	(3,706,498)		(3,706,498)	(1,911,341)	0	0	0	33,815		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1275163 ESIO COLLAR 327-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	7,722	9,229,068	4462.21	0	3,169,949	0	174,945		174,945	(2,995,004)	0	0	0	33,815		003
1275164 ESIO COLLAR 327-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2023	7,722	9,229,068	4940.69	0	(1,197,000)	0	(24,908)		(24,908)	1,172,092	0	0	0	33,815		003
1275174 ESIO COLLAR 328-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	390,794	3569.77	0	(91,187)	0	(134,667)		(134,667)	(43,479)	0	0	0	3,114		003
1275175 ESIO COLLAR 328-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	390,794	4462.21	0	248,322	0	90,960		90,960	(157,362)	0	0	0	3,114		003
1275176 ESIO COLLAR 328-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	390,794	5505.07	0	(89,393)	0	(23,012)		(23,012)	66,381	0	0	0	3,114		003
1275180 ESIO COLLAR 329-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	523,916	3569.77	0	(150,612)	0	(203,199)		(203,199)	(52,587)	0	0	0	5,581		003
1275181 ESIO COLLAR 329-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	523,916	4462.21	0	437,362	0	217,664		217,664	(219,697)	0	0	0	5,581		003
1275182 ESIO COLLAR 329-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	523,916	6330.98	0	(119,296)	0	(43,412)		(43,412)	75,884	0	0	0	5,581		003
1285189 ESIO COLLAR 330-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	05/17/2022	05/15/2023	1,305	722,471	1783.43	0	(129,017)	0	(225,461)		(225,461)	(96,444)	0	0	0	2,849		003
1285190 ESIO COLLAR 330-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	05/17/2022	05/15/2023	1,305	722,471	1981.59	0	202,923	0	29,314		29,314	(173,609)	0	0	0	2,849		003
1285191 ESIO COLLAR 330-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	05/17/2022	05/15/2023	1,305	722,471	2246.71	0	(52,580)	0	(5,177)		(5,177)	47,402	0	0	0	2,849		003
1285208 ESIO COLLAR 331-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2025	354	196,597	1472.24	0	(44,988)	0	(53,946)		(53,946)	(8,957)	0	0	0	1,592		003
1285209 ESIO COLLAR 331-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2025	354	196,597	1840.3	0	120,503	0	89,660		89,660	(30,843)	0	0	0	1,592		003
1285210 ESIO COLLAR 331-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2025	354	196,597	2410.79	0	(40,574)	0	(28,044)		(28,044)	12,530	0	0	0	1,592		003
1285217 ESIO COLLAR 332-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	309,672	1472.24	0	(85,436)	0	(94,583)		(94,583)	(9,147)	0	0	0	3,329		003
1285218 ESIO COLLAR 332-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	309,672	1840.3	0	242,691	0	199,070		199,070	(43,621)	0	0	0	3,329		003
1285219 ESIO COLLAR 332-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	309,672	2778.85	0	(60,398)	0	(49,917)		(49,917)	10,481	0	0	0	3,329		003
1285241 ESIO COLLAR 333-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	3,145	1,744,955	1656.27	0	(369,789)	0	(449,458)		(449,458)	(79,669)	0	0	0	6,881		003
1285242 ESIO COLLAR 333-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	3,145	1,744,955	1840.3	0	640,042	0	282,979		282,979	(357,063)	0	0	0	6,881		003
1285243 ESIO COLLAR 333-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	3,145	1,744,955	2144.13	0	(222,509)	0	(63,969)		(63,969)	158,540	0	0	0	6,881		003
1285256 ESIO COLLAR 334-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	5,676	6,783,609	3679.97	0	(1,301,910)	0	(1,753,226)		(1,753,226)	(451,316)	0	0	0	26,748		003
1285257 ESIO COLLAR 334-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	5,676	6,783,609	4088.85	0	2,341,587	0	587,715		587,715	(1,753,872)	0	0	0	26,748		003
1285258 ESIO COLLAR 334-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	5,676	6,783,609	4620.81	0	(848,213)	0	(99,302)		(99,302)	748,912	0	0	0	26,748		003
1285274 ESIO COLLAR 335-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	701,249	3271.08	0	(191,440)	0	(218,432)		(218,432)	(26,991)	0	0	0	7,538		003
1285275 ESIO COLLAR 335-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	701,249	4088.85	0	537,376	0	383,520		383,520	(153,856)	0	0	0	7,538		003
1285276 ESIO COLLAR 335-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	701,249	6060.08	0	(119,686)	0	(76,607)		(76,607)	43,080	0	0	0	7,538		003
1285291 ESIO COLLAR 336-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	688,972	3271.08	0	(57,645)	0	(183,877)		(183,877)	(126,232)	0	0	0	5,578		003
1285292 ESIO COLLAR 336-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	688,972	4088.85	0	241,601	0	248,610		248,610	7,009	0	0	0	5,578		003
1285293 ESIO COLLAR 336-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	688,972	5180.57	0	(57,645)	0	(66,516)		(66,516)	(8,871)	0	0	0	5,578		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1296490 ESIO COLLAR 337-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	202,263	1384.91	0	(36,450)	0	(53,409)		(53,409)	(16,959)	0	0	0	2,194		003
1296491 ESIO COLLAR 337-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	202,263	1731.14	0	147,756	0	149,179		149,179	1,423	0	0	0	2,194		003
1296492 ESIO COLLAR 337-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	202,263	2771.55	0	(36,450)	0	(33,978)		(33,978)	2,472	0	0	0	2,194		003
1296496 ESIO COLLAR 338-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	1,170	647,799	1672.77	0	(108,091)	0	(147,004)		(147,004)	(38,913)	0	0	0	2,718		003
1296497 ESIO COLLAR 338-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	1,170	647,799	1858.63	0	185,051	0	66,541		66,541	(118,510)	0	0	0	2,718		003
1296498 ESIO COLLAR 338-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	1,170	647,799	2163.11	0	(40,437)	0	(10,986)		(10,986)	29,451	0	0	0	2,718		003
1296517 ESIO COLLAR 339-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2023	2,665	1,478,988	1558.03	0	(266,530)	0	(302,393)		(302,393)	(35,863)	0	0	0	6,205		003
1296518 ESIO COLLAR 339-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2023	2,665	1,478,988	1731.14	0	610,574	0	392,262		392,262	(218,312)	0	0	0	6,205		003
1296519 ESIO COLLAR 339-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2023	2,665	1,478,988	2061.79	0	(266,530)	0	(99,714)		(99,714)	166,816	0	0	0	6,205		003
1296523 ESIO COLLAR 340-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	5,668	6,774,853	3410.99	0	(1,196,391)	0	(1,250,339)		(1,250,339)	(53,948)	0	0	0	28,424		003
1296524 ESIO COLLAR 340-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	5,668	6,774,853	3789.99	0	2,262,807	0	1,363,070		1,363,070	(899,737)	0	0	0	28,424		003
1296525 ESIO COLLAR 340-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/14/2023	5,668	6,774,853	4394.19	0	(705,500)	0	(279,790)		(279,790)	425,710	0	0	0	28,424		003
1296541 ESIO COLLAR 341-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	222,457	1384.91	0	(47,081)	0	(52,029)		(52,029)	(4,948)	0	0	0	1,832		003
1296542 ESIO COLLAR 341-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	222,457	1731.14	0	138,411	0	124,224		124,224	(14,187)	0	0	0	1,832		003
1296543 ESIO COLLAR 341-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	222,457	2352.96	0	(42,757)	0	(37,736)		(37,736)	5,021	0	0	0	1,832		003
1296552 ESIO COLLAR 342-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	584,990	3031.99	0	(114,268)	0	(126,223)		(126,223)	(11,955)	0	0	0	4,817		003
1296553 ESIO COLLAR 342-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	584,990	3789.99	0	339,780	0	284,565		284,565	(55,215)	0	0	0	4,817		003
1296554 ESIO COLLAR 342-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	584,990	5027.8	0	(95,681)	0	(73,054)		(73,054)	22,627	0	0	0	4,817		003
1296571 ESIO COLLAR 343-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	859,352	3031.99	0	(202,386)	0	(222,324)		(222,324)	(19,938)	0	0	0	9,322		003
1296572 ESIO COLLAR 343-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	859,352	3789.99	0	646,588	0	571,985		571,985	(74,603)	0	0	0	9,322		003
1296573 ESIO COLLAR 343-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	859,352	6048.45	0	(120,936)	0	(98,509)		(98,509)	22,427	0	0	0	9,322		003
1306158 ESIO COLLAR 344-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,509,122	1569.94	0	(296,499)	0	(335,147)		(335,147)	(38,648)	0	0	0	6,691		003
1306159 ESIO COLLAR 344-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,509,122	1744.37	0	542,240	0	409,356		409,356	(132,884)	0	0	0	6,691		003
1306160 ESIO COLLAR 344-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,509,122	2076.82	0	(157,405)	0	(112,476)		(112,476)	44,929	0	0	0	6,691		003
1306170 ESIO COLLAR 345-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	263,396	1395.5	0	(57,794)	0	(63,331)		(63,331)	(5,536)	0	0	0	2,199		003
1306171 ESIO COLLAR 345-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	263,396	1744.37	0	157,154	0	146,017		146,017	(11,137)	0	0	0	2,199		003
1306172 ESIO COLLAR 345-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	263,396	2358.13	0	(45,375)	0	(45,795)		(45,795)	(420)	0	0	0	2,199		003
1306179 ESIO COLLAR 346-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	277,075	1395.5	0	(72,380)	0	(74,823)		(74,823)	(2,443)	0	0	0	3,032		003
1306180 ESIO COLLAR 346-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	277,075	1744.37	0	208,866	0	203,238		203,238	(5,628)	0	0	0	3,032		003

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1306181 ESIO COLLAR 346-Russel2000	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	277,075	2762.86	0	(41,747)	0	(48,525)		(48,525)	(6,778)	0	0	0	3,032		003
1306185 ESIO COLLAR 347-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	6,733,781	3476.84	0	(1,212,310)	0	(1,429,064)		(1,429,064)	(216,754)	0	0	0	29,855		003
1306186 ESIO COLLAR 347-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	6,733,781	3863.16	0	2,307,090	0	1,275,072		1,275,072	(1,032,019)	0	0	0	29,855		003
1306187 ESIO COLLAR 347-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	6,733,781	4490.73	0	(689,516)	0	(251,131)		(251,131)	438,385	0	0	0	29,855		003
1306200 ESIO COLLAR 348-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	799,452	3090.53	0	(167,960)	0	(184,465)		(184,465)	(16,505)	0	0	0	6,676		003
1306201 ESIO COLLAR 348-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	799,452	3863.16	0	454,267	0	371,510		371,510	(82,758)	0	0	0	6,676		003
1306202 ESIO COLLAR 348-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	799,452	5129.97	0	(117,830)	0	(91,958)		(91,958)	25,873	0	0	0	6,676		003
1306227 ESIO COLLAR 349-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	636,407	3090.53	0	(163,305)	0	(173,509)		(173,509)	(10,204)	0	0	0	6,964		003
1306228 ESIO COLLAR 349-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	636,407	3863.16	0	463,669	0	410,225		410,225	(53,444)	0	0	0	6,964		003
1306229 ESIO COLLAR 349-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	636,407	6243.25	0	(76,623)	0	(64,137)		(64,137)	12,487	0	0	0	6,964		003
1306236 ESIO COLLAR 350-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	758,633	1635.35	0	(117,655)	0	(158,633)		(158,633)	(40,978)	0	0	0	3,364		003
1306237 ESIO COLLAR 350-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	758,633	1817.05	0	214,577	0	108,134		108,134	(106,443)	0	0	0	3,364		003
1306238 ESIO COLLAR 350-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	758,633	2110.72	0	(50,576)	0	(22,145)		(22,145)	28,430	0	0	0	3,364		003
1316554 ESIO COLLAR 351-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	837,749	1765.31	0	(126,809)	0	(265,860)		(265,860)	(139,051)	0	0	0	3,910		003
1316555 ESIO COLLAR 351-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	837,749	1961.45	0	244,837	0	64,772		64,772	(180,065)	0	0	0	3,910		003
1316556 ESIO COLLAR 351-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	837,749	2278.46	0	(55,750)	0	(12,494)		(12,494)	43,256	0	0	0	3,910		003
1316569 ESIO COLLAR 352-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/14/2025	257	142,809	1616.42	0	(32,992)	0	(51,831)		(51,831)	(18,839)	0	0	0	1,211		003
1316570 ESIO COLLAR 352-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/14/2025	257	142,809	2020.53	0	99,080	0	50,402		50,402	(48,678)	0	0	0	1,211		003
1316571 ESIO COLLAR 352-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/14/2025	257	142,809	2650.94	0	(33,779)	0	(13,856)		(13,856)	19,923	0	0	0	1,211		003
1316584 ESIO COLLAR 353-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	256,233	1616.42	0	(46,176)	0	(99,416)		(99,416)	(53,240)	0	0	0	2,830		003
1316585 ESIO COLLAR 353-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	256,233	2020.53	0	176,154	0	136,881		136,881	(39,273)	0	0	0	2,830		003
1316586 ESIO COLLAR 353-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	256,233	2963.11	0	(46,176)	0	(33,754)		(33,754)	12,422	0	0	0	2,830		003
1316590 ESIO COLLAR 354-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	475,839	3444.16	0	(39,812)	0	(152,080)		(152,080)	(112,268)	0	0	0	4,033		003
1316591 ESIO COLLAR 354-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	475,839	4305.2	0	186,047	0	149,248		149,248	(36,799)	0	0	0	4,033		003
1316592 ESIO COLLAR 354-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	475,839	5549.4	0	(39,812)	0	(34,306)		(34,306)	5,507	0	0	0	4,033		003
1316611 ESIO COLLAR 355-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	526,921	3444.16	0	(44,086)	0	(189,435)		(189,435)	(145,349)	0	0	0	5,820		003
1316612 ESIO COLLAR 355-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	526,921	4305.2	0	258,651	0	260,357		260,357	1,706	0	0	0	5,820		003
1316613 ESIO COLLAR 355-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	526,921	6268.37	0	(44,086)	0	(54,149)		(54,149)	(10,063)	0	0	0	5,820		003
1316621 ESIO COLLAR 356-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,106,166	2020.53	0	839,756	0	227,748		227,748	(612,008)	0	0	0	9,829		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1316622 ESIO COLLAR 356-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,106,166	1818.48	0	(421,795)	0	(898,295)		(898,295)	(476,501)	0	0	0	9,829		003
1316623 ESIO COLLAR 356-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,106,166	2390.29	0	(256,988)	0	(42,110)		(42,110)	214,879	0	0	0	9,829		003
1316633 ESIO COLLAR 357-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,985	10,738,870	4923	0	(1,160,846)	0	(140,696)		(140,696)	1,020,151	0	0	0	50,118		003
1316634 ESIO COLLAR 357-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,985	10,738,870	3874.68	0	(1,794,842)	0	(3,903,578)		(3,903,578)	(2,108,736)	0	0	0	50,118		003
1316635 ESIO COLLAR 357-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,985	10,738,870	4305.2	0	3,767,631	0	816,676		816,676	(2,950,955)	0	0	0	50,118		003
1328728 ESIO COLLAR 358-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	168,427	1460.19	0	(41,146)	0	(51,076)		(51,076)	(9,931)	0	0	0	1,875		003
1328729 ESIO COLLAR 358-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	168,427	1825.23	0	144,228	0	115,126		115,126	(29,102)	0	0	0	1,875		003
1328730 ESIO COLLAR 358-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	168,427	2566.1	0	(57,212)	0	(42,179)		(42,179)	15,032	0	0	0	1,875		003
1328763 ESIO COLLAR 359-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	6,575,039	3901.35	0	2,344,095	0	1,356,925		1,356,925	(987,170)	0	0	0	32,147		003
1328764 ESIO COLLAR 359-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	6,575,039	4490.22	0	(831,612)	0	(357,769)		(357,769)	473,843	0	0	0	32,147		003
1328765 ESIO COLLAR 359-S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	6,575,039	3511.22	0	(1,090,326)	0	(1,583,560)		(1,583,560)	(493,234)	0	0	0	32,147		003
1328781 ESIO COLLAR 360-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	801,901	1625.43	0	(122,173)	0	(175,762)		(175,762)	(53,589)	0	0	0	3,921		003
1328782 ESIO COLLAR 360-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	801,901	1806.03	0	238,148	0	141,758		141,758	(96,390)	0	0	0	3,921		003
1328783 ESIO COLLAR 360-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	801,901	2086.02	0	(64,538)	0	(38,038)		(38,038)	26,501	0	0	0	3,921		003
1328891 ESIO COLLAR 361-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2023	3,404	1,888,873	1642.71	0	(365,946)	0	(541,602)		(541,602)	(175,656)	0	0	0	9,235		003
1328892 ESIO COLLAR 361-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2023	3,404	1,888,873	1825.23	0	753,636	0	451,091		451,091	(302,544)	0	0	0	9,235		003
1328893 ESIO COLLAR 361-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2023	3,404	1,888,873	2154.68	0	(265,481)	0	(133,333)		(133,333)	132,148	0	0	0	9,235		003
1328912 ESIO COLLAR 362-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	296	164,170	1825.23	0	112,752	0	82,526		82,526	(30,226)	0	0	0	1,413		003
1328913 ESIO COLLAR 362-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	296	164,170	1460.18	0	(34,992)	0	(45,235)		(45,235)	(10,243)	0	0	0	1,413		003
1328914 ESIO COLLAR 362-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	296	164,170	2370.97	0	(46,343)	0	(29,992)		(29,992)	16,351	0	0	0	1,413		003
1328929 ESIO COLLAR 363-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	831,147	3121.08	0	(167,935)	0	(202,034)		(202,034)	(34,099)	0	0	0	7,152		003
1328930 ESIO COLLAR 363-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	831,147	3901.35	0	521,438	0	387,976		387,976	(133,462)	0	0	0	7,152		003
1328931 ESIO COLLAR 363-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	831,147	4994.9	0	(195,661)	0	(124,612)		(124,612)	71,049	0	0	0	7,152		003
1328947 ESIO COLLAR 364-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	686,240	3121.08	0	(171,136)	0	(193,467)		(193,467)	(22,332)	0	0	0	7,641		003
1328948 ESIO COLLAR 364-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	686,240	3901.35	0	551,040	0	441,853		441,853	(109,187)	0	0	0	7,641		003
1328949 ESIO COLLAR 364-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	686,240	5494.66	0	(194,432)	0	(140,050)		(140,050)	54,382	0	0	0	7,641		003
1285420 ESTOV COLLAR 193-SPTR	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	05/18/2022	12/30/2022	20,000	152,062,880	8384.077	0	13,600,000	0	16,381,601		16,381,601	2,781,601	0	0	0	379,636		001
1285424 ESTOV COLLAR 193-SPTR	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	05/18/2022	12/30/2022	20,000	0	8384.077	0	(13,600,000)	0	(2,385,882)		(2,385,882)	11,214,118	0	0	0	0		001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										3,688,123	11,941,014	0	73,044,579	XXX	73,044,579	57,415,446	0	0	0	3,835,481	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										21,035,123	11,941,014	0	73,044,580	XXX	73,044,580	40,068,446	0	0	0	21,182,481	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										17,347,000	0	0	0	XXX	0	(17,347,000)	0	0	0	17,347,000	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										3,688,123	11,941,014	0	73,044,579	XXX	73,044,579	57,415,446	0	0	0	3,835,481	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										21,035,123	11,941,014	0	73,044,580	XXX	73,044,580	40,068,446	0	0	0	21,182,481	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1003890 ESIO COLLAR 166-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2023	1,708	2,041,953	2023.35	(491,168)	0	(29,311)		(29,311)	461,857	0	0	0	6,865		003
1003891 ESIO COLLAR 166-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2023	1,708	2,041,953	2529.19	683,323	0	1,901,689		1,901,689	1,218,366	0	0	0	6,865		003
1003892 ESIO COLLAR 166-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2023	1,708	2,041,953	3264.43	(214,149)	0	(833,258)		(833,258)	(619,108)	0	0	0	6,865		003
1003905 ESIO COLLAR 167-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	871,410	2023.35	(241,213)	0	(58,758)		(58,758)	182,455	0	0	0	6,827		003
1003906 ESIO COLLAR 167-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	871,410	2529.19	308,224	0	978,053		978,053	669,829	0	0	0	6,827		003
1003907 ESIO COLLAR 167-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	871,410	3737.38	(68,486)	0	(418,691)		(418,691)	(350,205)	0	0	0	6,827		003
1003942 ESIO COLLAR 169-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	195,081	885.2	(49,243)	0	(14,076)		(14,076)	35,167	0	0	0	1,528		003
1003943 ESIO COLLAR 169-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	195,081	1106.51	68,507	0	242,162		242,162	173,656	0	0	0	1,528		003
1003944 ESIO COLLAR 169-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	195,081	1586.84	(19,574)	0	(130,469)		(130,469)	(110,895)	0	0	0	1,528		003
1020764 ESIO COLLAR 171-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I70UK5573	04/15/2020	04/14/2023	320	382,606	2226.69	(77,963)	0	(9,094)		(9,094)	68,869	0	0	0	1,402		003
1020765 ESIO COLLAR 171-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I70UK5573	04/15/2020	04/14/2023	320	382,606	2783.36	122,780	0	288,045		288,045	165,266	0	0	0	1,402		003
1020766 ESIO COLLAR 171-S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I70UK5573	04/15/2020	04/14/2023	320	382,606	3205.87	(63,680)	0	(177,969)		(177,969)	(114,289)	0	0	0	1,402		003
1020803 ESIO COLLAR 174-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT090CSII5Y70E568	04/15/2020	04/14/2025	539	643,688	2226.69	(175,072)	0	(56,515)		(56,515)	118,557	0	0	0	5,129		003
1020804 ESIO COLLAR 174-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT090CSII5Y70E568	04/15/2020	04/14/2025	539	643,688	2783.36	249,719	0	628,533		628,533	378,814	0	0	0	5,129		003
1020805 ESIO COLLAR 174-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT090CSII5Y70E568	04/15/2020	04/14/2025	539	643,688	3424.09	(119,439)	0	(407,429)		(407,429)	(287,991)	0	0	0	5,129		003
1033148 ESIO COLLAR 178-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/15/2023	266	317,614	2290.96	(69,092)	0	(9,660)		(9,660)	59,432	0	0	0	1,252		003
1033149 ESIO COLLAR 178-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/15/2023	266	317,614	2863.7	104,436	0	225,431		225,431	120,995	0	0	0	1,252		003
1033150 ESIO COLLAR 178-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/15/2023	266	317,614	3288.96	(54,095)	0	(137,840)		(137,840)	(83,745)	0	0	0	1,252		003
1033154 ESIO COLLAR 179-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	379,210	1005.59	(105,240)	0	(38,254)		(38,254)	66,987	0	0	0	3,070		003
1033155 ESIO COLLAR 179-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	379,210	1256.99	159,227	0	401,860		401,860	242,633	0	0	0	3,070		003
1033156 ESIO COLLAR 179-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	379,210	1523.73	(80,874)	0	(284,966)		(284,966)	(204,093)	0	0	0	3,070		003
1033177 ESIO COLLAR 181-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WFC	KB1H1DSPRFMYMCUFXT09	05/15/2020	05/15/2023	320	177,465	1005.59	(39,862)	0	(5,558)		(5,558)	34,304	0	0	0	700		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1033178 ESIO COLLAR 181-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/15/2023	320	177,465	1256.99	66,294	0	0	148,278		148,278	81,984	0	0	0	700		003
1033179 ESIO COLLAR 181-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/15/2023	320	177,465	1460.61	(36,337)	0	0	(96,995)		(96,995)	(60,658)	0	0	0	700		003
1033206 ESIO COLLAR 183-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	545,078	2290.96	(157,373)	0	0	(52,657)		(52,657)	104,716	0	0	0	4,413		003
1033207 ESIO COLLAR 183-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	545,078	2863.7	217,971	0	0	510,796		510,796	292,825	0	0	0	4,413		003
1033208 ESIO COLLAR 183-S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	545,078	3549.13	(101,476)	0	0	(317,814)		(317,814)	(216,338)	0	0	0	4,413		003
1046807 ESIO COLLAR 187-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/16/2020	06/14/2023	329	393,590	2499.79	(88,813)	0	0	(18,464)		(18,464)	70,349	0	0	0	1,651		003
1046808 ESIO COLLAR 187-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/16/2020	06/14/2023	329	393,590	3124.74	137,340	0	0	216,580		216,580	79,240	0	0	0	1,651		003
1046813 ESIO COLLAR 187-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/16/2020	06/14/2023	329	393,590	3533.64	(76,568)	0	0	(125,017)		(125,017)	(48,449)	0	0	0	1,651		003
1058222 ESIO COLLAR 192-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	128,539	2581.25	(10,755)	0	0	(7,453)		(7,453)	3,302	0	0	0	570		003
1058223 ESIO COLLAR 192-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	128,539	3226.56	10,926	0	0	64,734		64,734	53,809	0	0	0	570		003
1058224 ESIO COLLAR 192-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	128,539	3607.62	(10,755)	0	0	(38,389)		(38,389)	(27,634)	0	0	0	570		003
1058240 ESIO COLLAR 194-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	110,736	1182.62	(19,956)	0	0	(7,855)		(7,855)	12,101	0	0	0	491		003
1058241 ESIO COLLAR 194-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	110,736	1478.27	30,914	0	0	61,701		61,701	30,787	0	0	0	491		003
1058242 ESIO COLLAR 194-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	110,736	1668.52	(19,956)	0	0	(37,883)		(37,883)	(17,927)	0	0	0	491		003
1058255 ESIO COLLAR 195-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	38,288	1182.62	(6,900)	0	0	(5,942)		(5,942)	958	0	0	0	320		003
1058256 ESIO COLLAR 195-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	38,288	1478.27	13,530	0	0	31,225		31,225	17,695	0	0	0	320		003
1058257 ESIO COLLAR 195-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	38,288	1901.35	(6,900)	0	0	(16,310)		(16,310)	(9,410)	0	0	0	320		003
1068431 ESIO COLLAR 199-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	89,948	1268.38	(16,210)	0	0	(8,925)		(8,925)	7,285	0	0	0	420		003
1068432 ESIO COLLAR 199-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	89,948	1585.47	23,805	0	0	40,238		40,238	16,433	0	0	0	420		003
1068433 ESIO COLLAR 199-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	89,948	1773.83	(16,210)	0	0	(23,722)		(23,722)	(7,513)	0	0	0	420		003
1091101 ESIO COLLAR 238-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	566,835	2786.67	(192,904)	0	0	(101,141)		(101,141)	91,764	0	0	0	4,942		003
1091102 ESIO COLLAR 238-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	566,835	3483.34	277,717	0	0	370,688		370,688	92,971	0	0	0	4,942		003
1091103 ESIO COLLAR 238-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	566,835	4604.63	(96,113)	0	0	(138,131)		(138,131)	(42,017)	0	0	0	4,942		003
1101810 ESIO COLLAR 244-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	819,866	2887.62	(271,939)	0	0	(162,865)		(162,865)	109,074	0	0	0	7,248		003
1101811 ESIO COLLAR 244-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	819,866	3609.53	406,584	0	0	496,060		496,060	89,476	0	0	0	7,248		003
1101812 ESIO COLLAR 244-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	819,866	4680.12	(147,817)	0	0	(190,714)		(190,714)	(42,897)	0	0	0	7,248		003
1111932 ESIO COLLAR 247-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2025	269	321,235	2955.7	(111,461)	0	0	(68,742)		(68,742)	42,719	0	0	0	2,878		003
1111933 ESIO COLLAR 247-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2025	269	321,235	3694.62	161,796	0	0	184,856		184,856	23,060	0	0	0	2,878		003
1111934 ESIO COLLAR 247-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2025	269	321,235	4638.6	(67,742)	0	0	(80,597)		(80,597)	(12,855)	0	0	0	2,878		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1122376 ESIO COLLAR 253-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	800,558	3014.6	(287,055)	0	0	(182,713)		(182,713)	104,341	0	0	0	7,264		003
1122377 ESIO COLLAR 253-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	800,558	3768.25	428,601	0	0	442,926		442,926	14,325	0	0	0	7,264		003
1122378 ESIO COLLAR 253-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	800,558	4800.75	(179,179)	0	0	(174,762)		(174,762)	4,418	0	0	0	7,264		003
1131380 ESIO COLLAR 254-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	531,428	3145.06	(203,607)	0	0	(138,070)		(138,070)	65,537	0	0	0	4,890		003
1131381 ESIO COLLAR 254-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	531,428	3931.33	314,850	0	0	263,932		263,932	(50,917)	0	0	0	4,890		003
1131382 ESIO COLLAR 254-S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	531,428	5068.66	(132,726)	0	0	(89,975)		(89,975)	42,751	0	0	0	4,890		003
1131430 ESIO COLLAR 255-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,024,400	3145.06	(900,293)	0	0	(543,537)		(543,537)	356,756	0	0	0	17,734		003
1131431 ESIO COLLAR 255-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,024,400	3931.33	1,375,808	0	0	797,891		797,891	(577,918)	0	0	0	17,734		003
1131432 ESIO COLLAR 255-S&P500	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,024,400	4405.49	(804,693)	0	0	(360,018)		(360,018)	444,675	0	0	0	17,734		003
1131468 ESIO COLLAR 257-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	507,656	1804.88	(199,320)	0	0	(227,529)		(227,529)	(28,208)	0	0	0	2,977		003
1131469 ESIO COLLAR 257-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	507,656	2256.11	340,272	0	0	42,726		42,726	(297,545)	0	0	0	2,977		003
1131470 ESIO COLLAR 257-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	507,656	2584.6	(209,248)	0	0	(13,598)		(13,598)	195,650	0	0	0	2,977		003
1140319 ESIO COLLAR 261-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	348,666	3170.17	(29,172)	0	0	(93,259)		(93,259)	(64,087)	0	0	0	3,243		003
1140320 ESIO COLLAR 261-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	348,666	3962.71	42,437	0	0	171,283		171,283	128,846	0	0	0	3,243		003
1140321 ESIO COLLAR 261-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	348,666	4914.16	(29,172)	0	0	(71,839)		(71,839)	(42,667)	0	0	0	3,243		003
1140334 ESIO COLLAR 262-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	72,727	1855.61	(26,272)	0	0	(36,337)		(36,337)	(10,065)	0	0	0	439		003
1140335 ESIO COLLAR 262-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	72,727	2319.52	47,597	0	0	5,407		5,407	(42,190)	0	0	0	439		003
1140336 ESIO COLLAR 262-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	72,727	2609.46	(30,479)	0	0	(2,062)		(2,062)	28,417	0	0	0	439		003
1149377 ESIO COLLAR 265-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	518,730	3336.34	(43,401)	0	0	(160,147)		(160,147)	(116,747)	0	0	0	4,880		003
1149378 ESIO COLLAR 265-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	518,730	4170.42	58,023	0	0	219,521		219,521	161,498	0	0	0	4,880		003
1149379 ESIO COLLAR 265-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	518,730	5004.92	(43,401)	0	0	(100,230)		(100,230)	(56,829)	0	0	0	4,880		003
1158403 ESIO COLLAR 270-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	05/17/2021	05/14/2026	342	408,231	3330.63	(140,920)	0	0	(126,112)		(126,112)	14,808	0	0	0	3,885		003
1158404 ESIO COLLAR 270-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	05/17/2021	05/14/2026	342	408,231	4163.29	239,607	0	0	176,851		176,851	(62,756)	0	0	0	3,885		003
1158405 ESIO COLLAR 270-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	05/17/2021	05/14/2026	342	408,231	5017.18	(119,206)	0	0	(80,422)		(80,422)	38,785	0	0	0	3,885		003
1205615 ESIO COLLAR 285-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	10/15/2021	10/14/2022	2,367	1,313,511	2039.08	(303,009)	0	0	(882,768)		(882,768)	(579,759)	0	0	0	1,286		003
1205616 ESIO COLLAR 285-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	10/15/2021	10/14/2022	2,367	1,313,511	2265.65	474,625	0	0	6		6	(474,620)	0	0	0	1,286		003
1205617 ESIO COLLAR 285-Russel2000	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWY9T8XKCSX06	10/15/2021	10/14/2022	2,367	1,313,511	2482.02	(242,838)	0	0	0		0	242,837	0	0	0	1,286		003
1205630 ESIO COLLAR 286-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/14/2022	1,043	577,533	2092.05	(97,930)	0	0	(446,775)		(446,775)	(348,845)	0	0	0	566		003
1205631 ESIO COLLAR 286-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/14/2022	1,043	577,533	2324.5	130,169	0	0	0		0	(130,169)	0	0	0	566		003

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1205632 ESIO COLLAR 286-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/14/2022	1,043	577,533	2468.64	(64,430)	0	0	0		0	64,430	0	0	0	566		003
1205681 ESIO COLLAR 287-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,172,631	3577.1	(802,722)	0	0	(830,904)		(830,904)	(28,182)	0	0	0	21,838		003
1205682 ESIO COLLAR 287-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,172,631	4471.37	1,474,825	0	0	803,257		803,257	(671,568)	0	0	0	21,838		003
1205683 ESIO COLLAR 287-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,172,631	5367.43	(785,897)	0	0	(355,505)		(355,505)	430,391	0	0	0	21,838		003
1205723 ESIO COLLAR 288-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	723,740	1812.52	(229,902)	0	0	(350,204)		(350,204)	(120,302)	0	0	0	5,170		003
1205724 ESIO COLLAR 288-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	723,740	2265.65	450,048	0	0	104,057		104,057	(345,990)	0	0	0	5,170		003
1205725 ESIO COLLAR 288-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	723,740	2544.33	(285,451)	0	0	(50,300)		(50,300)	235,152	0	0	0	5,170		003
1205753 ESIO COLLAR 289-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	6,441	7,698,569	4024.23	(1,376,678)	0	0	(2,811,098)		(2,811,098)	(1,434,420)	0	0	0	7,539		003
1205754 ESIO COLLAR 289-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	6,441	7,698,569	4471.37	2,053,520	0	0	84		84	(2,053,436)	0	0	0	7,539		003
1205755 ESIO COLLAR 289-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	6,441	7,698,569	4760.67	(1,059,320)	0	0	(8)		(8)	1,059,312	0	0	0	7,539		003
1214441 ESIO COLLAR 290-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/14/2022	1,178	652,668	2124.62	(103,184)	0	0	(538,454)		(538,454)	(435,270)	0	0	0	1,146		003
1214442 ESIO COLLAR 290-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/14/2022	1,178	652,668	2360.69	147,586	0	0	1		1	(147,585)	0	0	0	1,146		003
1214443 ESIO COLLAR 290-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/14/2022	1,178	652,668	2493.24	(79,760)	0	0	0		0	79,760	0	0	0	1,146		003
1214514 ESIO COLLAR 291-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	132,899	1924.02	(43,678)	0	0	(77,649)		(77,649)	(33,971)	0	0	0	969		003
1214515 ESIO COLLAR 291-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	132,899	2405.02	91,141	0	0	14,147		14,147	(76,994)	0	0	0	969		003
1214516 ESIO COLLAR 291-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	132,899	2721.28	(56,857)	0	0	(6,480)		(6,480)	50,377	0	0	0	969		003
1214528 ESIO COLLAR 292-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	2,521	1,399,132	1924.02	(562,376)	0	0	(838,605)		(838,605)	(276,230)	0	0	0	14,219		003
1214529 ESIO COLLAR 292-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	2,521	1,399,132	2405.02	1,212,133	0	0	358,384		358,384	(853,749)	0	0	0	14,219		003
1214530 ESIO COLLAR 292-Russel2000	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	2,521	1,399,132	2915.37	(665,707)	0	0	(149,171)		(149,171)	516,536	0	0	0	14,219		003
1214546 ESIO COLLAR 293-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	520,452	3760.72	(186,973)	0	0	(227,658)		(227,658)	(40,685)	0	0	0	5,289		003
1214547 ESIO COLLAR 293-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	520,452	4700.9	373,496	0	0	162,642		162,642	(210,854)	0	0	0	5,289		003
1214548 ESIO COLLAR 293-S&P500	LIFE HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	520,452	5666.93	(191,906)	0	0	(65,526)		(65,526)	126,380	0	0	0	5,289		003
1214570 ESIO COLLAR 294-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	5,794	6,924,769	4230.81	(579,378)	0	0	(3,694,916)		(3,694,916)	(3,115,538)	0	0	0	12,157		003
1214571 ESIO COLLAR 294-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	5,794	6,924,769	4700.9	812,590	0	0	853		853	(811,737)	0	0	0	12,157		003
1214572 ESIO COLLAR 294-S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	5,794	6,924,769	5003.17	(579,378)	0	0	(151)		(151)	579,227	0	0	0	12,157		003
1214573 ESIO COLLAR 295-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	2,333	1,294,843	2164.52	(233,345)	0	0	(1,159,298)		(1,159,298)	(925,953)	0	0	0	2,273		003
1214574 ESIO COLLAR 295-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	2,333	1,294,843	2405.02	395,361	0	0	116		116	(395,245)	0	0	0	2,273		003
1214575 ESIO COLLAR 295-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	11/16/2021	11/14/2022	2,333	1,294,843	2638.31	(233,345)	0	0	(16)		(16)	233,329	0	0	0	2,273		003
1230221 ESIO COLLAR 296-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/15/2021	12/14/2022	1,283	710,740	2038.69	(131,891)	0	0	(471,091)		(471,091)	(339,200)	0	0	0	1,611		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1230222 ESIO COLLAR 296-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/15/2021	12/14/2022	1,283	710,740	2265.21	180,611	0	0	65		65	(180,546)	0	0	0	1,611		003
1230223 ESIO COLLAR 296-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	12/15/2021	12/14/2022	1,283	710,740	2425.88	(76,745)	0	0	(6)		(6)	76,739	0	0	0	1,611		003
1230263 ESIO COLLAR 297-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	2,942	1,632,454	1975.69	(433,913)	0	0	(923,851)		(923,851)	(489,938)	0	0	0	3,700		003
1230264 ESIO COLLAR 297-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	2,942	1,632,454	2195.21	645,153	0	0	4,118		4,118	(641,035)	0	0	0	3,700		003
1230265 ESIO COLLAR 297-Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	2,942	1,632,454	2480.59	(273,496)	0	0	(472)		(472)	273,024	0	0	0	3,700		003
1230289 ESIO COLLAR 298-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	6,127	7,322,460	4238.87	(1,607,226)	0	0	(3,945,991)		(3,945,991)	(2,338,765)	0	0	0	16,596		003
1230290 ESIO COLLAR 298-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	6,127	7,322,460	4709.85	2,356,009	0	0	4,603		4,603	(2,351,406)	0	0	0	16,596		003
1230291 ESIO COLLAR 298-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	6,127	7,322,460	5119.61	(1,026,946)	0	0	(691)		(691)	1,026,255	0	0	0	16,596		003
1230301 ESIO COLLAR 299-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,178,184	3767.88	(926,401)	0	0	(1,256,158)		(1,256,158)	(329,757)	0	0	0	23,643		003
1230302 ESIO COLLAR 299-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,178,184	4709.85	1,841,153	0	0	446,950		446,950	(1,394,203)	0	0	0	23,643		003
1230303 ESIO COLLAR 299-S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,178,184	5345.68	(1,021,207)	0	0	(173,148)		(173,148)	848,058	0	0	0	23,643		003
1230316 ESIO COLLAR 300-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	583,411	3767.88	(224,612)	0	0	(256,960)		(256,960)	(32,347)	0	0	0	5,984		003
1230317 ESIO COLLAR 300-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	583,411	4709.85	431,293	0	0	184,578		184,578	(246,715)	0	0	0	5,984		003
1230318 ESIO COLLAR 300-S&P500	LIFE HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	583,411	5747.43	(207,462)	0	0	(70,076)		(70,076)	137,386	0	0	0	5,984		003
1230337 ESIO COLLAR 301-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	171,638	1756.17	(67,516)	0	0	(81,176)		(81,176)	(13,659)	0	0	0	1,760		003
1230338 ESIO COLLAR 301-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	171,638	2195.21	138,175	0	0	62,835		62,835	(75,340)	0	0	0	1,760		003
1230339 ESIO COLLAR 301-Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	171,638	2715.47	(70,890)	0	0	(26,427)		(26,427)	44,463	0	0	0	1,760		003
1230376 ESIO COLLAR 302-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	199,190	1756.17	(35,896)	0	0	(88,380)		(88,380)	(52,484)	0	0	0	1,482		003
1230377 ESIO COLLAR 302-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	199,190	2195.21	65,095	0	0	37,719		37,719	(27,376)	0	0	0	1,482		003
1230378 ESIO COLLAR 302-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	199,190	2564	(35,896)	0	0	(15,168)		(15,168)	20,728	0	0	0	1,482		003
1240067 ESIO COLLAR 304-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	2,603	1,444,558	1886.6	0	(336,267)	0	(632,763)		(632,763)	(296,496)	0	0	0	3,947		003
1240068 ESIO COLLAR 304-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	2,603	1,444,558	2096.23	0	526,466	0	17,360		17,360	(509,106)	0	0	0	3,947		003
1240069 ESIO COLLAR 304-Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	2,603	1,444,558	2349.45	0	(229,110)	0	(2,989)		(2,989)	226,120	0	0	0	3,947		003
1240088 ESIO COLLAR 306-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	4,791	5,726,514	4119.4	0	(1,167,897)	0	(2,556,863)		(2,556,863)	(1,388,967)	0	0	0	15,647		003
1240089 ESIO COLLAR 306-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	4,791	5,726,514	4577.11	0	1,767,136	0	15,125		15,125	(1,752,011)	0	0	0	15,647		003
1240090 ESIO COLLAR 306-S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/17/2023	4,791	5,726,514	4969.37	0	(755,601)	0	(2,602)		(2,602)	752,999	0	0	0	15,647		003
1240142 ESIO COLLAR 308-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	01/18/2022	01/17/2023	1,237	685,176	2082.02	0	(117,657)	0	(499,991)		(499,991)	(382,334)	0	0	0	1,872		003
1240143 ESIO COLLAR 308-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	01/18/2022	01/17/2023	1,237	685,176	2313.35	0	165,996	0	222		222	(165,774)	0	0	0	1,872		003
1240144 ESIO COLLAR 308-MXEA	LIFE HEDGE	N/A	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	01/18/2022	01/17/2023	1,237	685,176	2494.07	0	(68,746)	0	(28)		(28)	68,717	0	0	0	1,872		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1249762 ESIO COLLAR 309-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSW5Y70E568	02/15/2022	02/14/2023	1,304	722,463	2026.31	0	(126,361)	0	(452,816)		(452,816)	(326,455)	0	0	0	2,213		003
1249763 ESIO COLLAR 309-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSW5Y70E568	02/15/2022	02/14/2023	1,304	722,463	2251.45	0	184,211	0	1,064		1,064	(183,148)	0	0	0	2,213		003
1249764 ESIO COLLAR 309-MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSW5Y70E568	02/15/2022	02/14/2023	1,304	722,463	2467.14	0	(60,993)	0	(129)		(129)	60,863	0	0	0	2,213		003
1249837 ESIO COLLAR 314-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2022	02/14/2023	5,691	6,802,226	4023.96	0	(1,351,184)	0	(2,654,972)		(2,654,972)	(1,303,788)	0	0	0	20,837		003
1249838 ESIO COLLAR 314-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2022	02/14/2023	5,691	6,802,226	4471.07	0	2,162,910	0	53,010		53,010	(2,109,901)	0	0	0	20,837		003
1249839 ESIO COLLAR 314-S&P500	LIFE HEDGE	N/A	Equity/Index.	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2022	02/14/2023	5,691	6,802,226	4915.49	0	(838,954)	0	(6,987)		(6,987)	831,967	0	0	0	20,837		003
1249855 ESIO COLLAR 315-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	02/15/2022	02/14/2023	2,803	1,555,581	1868.82	0	(280,333)	0	(660,839)		(660,839)	(380,507)	0	0	0	4,765		003
1249856 ESIO COLLAR 315-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	02/15/2022	02/14/2023	2,803	1,555,581	2076.46	0	554,442	0	33,647		33,647	(520,795)	0	0	0	4,765		003
1249857 ESIO COLLAR 315-Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	02/15/2022	02/14/2023	2,803	1,555,581	2367.17	0	(280,333)	0	(4,801)		(4,801)	275,531	0	0	0	4,765		003
0689999999. Subtotal - Written Options - Hedging Other - Collars										(2,444,372)	(252,275)	0	(22,566,628)	XXX	(22,566,628)	(19,869,983)	0	0	0	814,579	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(2,444,372)	(252,275)	0	(22,566,628)	XXX	(22,566,628)	(19,869,983)	0	0	0	814,579	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										(2,444,372)	(252,275)	0	(22,566,628)	XXX	(22,566,628)	(19,869,983)	0	0	0	814,579	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(2,444,372)	(252,275)	0	(22,566,628)	XXX	(22,566,628)	(19,869,983)	0	0	0	814,579	XXX	XXX
1225715 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	WFC KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022	1	67,000,000	FedFundEffective	0	0	427,218	(25,424,952)		(25,842,355)	(25,424,952)	0	0	0	143,528		005
1260639 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	WFBS RR3QWICWWIPCS8A4S074	03/14/2022	03/15/2023	1	64,300,000	FedFundEffective	0	0	645,031	(16,168,946)		(15,523,916)	(16,168,946)	0	0	0	216,815		005
1314206 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	CITI E57ODZWZ7FF32TWEFA76	08/10/2022	08/09/2023	1	57,000,000	FedFundEffective	0	0	429,725	(8,437,329)		(8,007,604)	(8,437,329)	0	0	0	263,919		005
1314207 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	CITI E57ODZWZ7FF32TWEFA76	08/10/2022	08/09/2023	1	29,000,000	FedFundEffective	0	0	218,632	(4,292,676)		(4,074,044)	(4,292,676)	0	0	0	134,275		005
1314208 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	MSCS I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	1	132,000,000	FedFundEffective	0	0	1,486,986	(17,859,369)		(17,857,383)	(17,859,369)	0	0	0	612,156		005
1314209 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	MSCS I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	1	132,000,000	FedFundEffective	0	0	1,486,986	(17,859,369)		(17,857,383)	(17,859,369)	0	0	0	612,156		005
1314906 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	JPCH 7H6GLXDRUGQFU57RNE97	08/11/2022	08/11/2023	1	27,000,000	FedFundEffective	0	0	206,712	(3,421,332)		(3,214,620)	(3,421,332)	0	0	0	125,413		005
1314907 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	JPCH 7H6GLXDRUGQFU57RNE97	08/11/2022	08/11/2023	1	85,000,000	FedFundEffective	0	0	966,803	(10,071,260)		(9,104,456)	(10,071,260)	0	0	0	394,819		005
1315363 PerformanceSwap	VA HEDGE	N/A	Interest Rate.	CITI E57ODZWZ7FF32TWEFA76	08/12/2022	08/11/2023	1	66,200,000	FedFundEffective	0	0	24,843	(6,221,765)		(6,196,923)	(6,221,765)	0	0	0	307,494		005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1315364 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E57ODZWZ7FF32TWEFA76	08/12/2022	08/11/2023	1	54,500,000	FedFundEffective	0	0	20,452	(5,122,148)		(5,101,696)	(5,122,148)	0	0	0	253,149		005
1317493 PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC KB1H1DSPRFMYMCUFXT09	08/18/2022	08/18/2023	1	69,000,000	FedFundEffective	0	0	25,331	(6,570,000)		(6,544,669)	(6,570,000)	0	0	0	324,041		005
1317494 PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC KB1H1DSPRFMYMCUFXT09	08/18/2022	08/18/2023	1	47,000,000	FedFundEffective	0	0	17,255	(4,475,217)		(4,457,963)	(4,475,217)	0	0	0	220,724		005
1329652 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	09/19/2022	12/19/2022	1	86,000,000	FedFundEffective	0	0	279,222	(3,887,234)		(3,608,013)	(3,887,234)	0	0	0	201,311		005
1329653 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	09/19/2022	12/19/2022	1	86,000,000	FedFundEffective	0	0	279,177	(3,940,984)		(3,661,807)	(3,940,984)	0	0	0	201,311		005
1329975 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E57ODZWZ7FF32TWEFA76	09/20/2022	12/21/2022	1	83,300,000	FedFundEffective	0	0	555,190	(2,701,591)		(2,146,400)	(2,701,591)	0	0	0	197,413		005
1329976 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E57ODZWZ7FF32TWEFA76	09/20/2022	12/21/2022	1	30,300,000	FedFundEffective	0	0	201,870	(1,086,848)		(884,978)	(1,086,848)	0	0	0	71,808		005
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	7,271,433	(137,541,022)	XXX	(134,084,208)	(137,541,022)	0	0	0	4,280,331	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	7,271,433	(137,541,022)	XXX	(134,084,208)	(137,541,022)	0	0	0	4,280,331	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Swaps - Variation Margin Cleared Swap	STATIC	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	10/15/2014	10/17/2039	1	0		6,468,982	(7,212,867)	0	(743,885)		0	0	0	0	0	0		001
Swaps - Variation Margin Anticipatory	Anticipatory	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	10/15/2014	10/17/2039	1	0		914,885	(914,885)	0	0		0	0	0	0	0	0		002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										7,383,867	(8,127,752)	0	(743,885)	XXX	0	0	0	0	0	0	XXX	XXX
1044743 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	06/12/2020	06/20/2025	1	12,258,750	KPN 5.625 30Sep24	(188,665)	0	(99,003)	(133,812)		(137,558)	54,853	0	0	0	12,258,750		004
1049942 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	CSFI E58DKGMJYYYJLN8C3868	06/25/2020	06/20/2025	1	12,258,750	KPN 5.625 30Sep24	(159,613)	0	(99,003)	(133,812)		(137,558)	25,801	0	0	0	12,258,750		004
1132081 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	02/19/2021	12/20/2025	1	50,000,000	ACE-INAHIdgs 8.875 15Aug29	(1,776,589)	0	(379,167)	(1,209,505)		(1,224,782)	567,084	0	0	0	50,000,000		004
1174155 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	07/14/2021	06/20/2026	1	25,000,000	ACE-INAHIdgs 8.875 15Aug29	(913,677)	0	(189,583)	(658,163)		(665,802)	255,515	0	0	0	25,000,000		004
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(3,038,544)	0	(766,756)	(2,135,291)	XXX	(2,165,700)	903,253	0	0	0	99,517,500	XXX	XXX
1203228 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	20,000	152,062,880	FedFundEffective	0	0	49,888,010	0		384,618	0	0	0	0	105,292		001
1204984 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10,000	87,048,900	FedFundEffective	0	0	30,220,825	0		200,494	0	0	0	0	85,241		001
1205911 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/19/2021	10/19/2022	12,500	95,039,300	FedFundEffective	0	0	31,167,521	0		239,165	0	0	0	0	108,419		001
1206183 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/20/2021	10/20/2022	17,600	133,815,334	FedFundEffective	0	0	43,883,831	0		336,745	0	0	0	0	156,619		001
1207612 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/25/2021	10/25/2022	15,000	114,047,160	FedFundEffective	0	0	37,411,002	0		287,975	0	0	0	0	149,238		001
1209001 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2022	33,000	115,891,050	FedFundEffective	0	0	33,370,957	0		284,640	0	0	0	0	160,492		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1210238 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	11/03/2021	11/04/2022	12,600	109,681,614	FedFundEffective	0	0	38,125,585	0		257,340	0	0	0	0	169,821		001
1217128 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/22/2021	11/22/2022	17,900	136,096,278	FedFundEffective	0	0	44,727,412	0		351,812	0	0	0	0	259,303		001
1218023 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/24/2021	11/25/2022	27,000	205,284,888	FedFundEffective	0	0	67,447,914	0		528,907	0	0	0	0	402,045		001
1218765 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	11/26/2021	11/29/2022	8,000	61,305,312	FedFundEffective	0	0	23,341,216	0		158,121	0	0	0	0	124,279		001
1225693 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2022	9,000	68,428,296	FedFundEffective	0	0	22,490,609	0		176,302	0	0	0	0	146,587		001
1225694 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2022	6,800	59,193,252	FedFundEffective	0	0	20,574,160	0		138,373	0	0	0	0	126,804		001
1227516 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	12/10/2021	12/12/2022	17,400	132,294,706	FedFundEffective	0	0	43,448,089	0		336,318	0	0	0	0	295,820		001
1270870 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2023	21,900	190,637,091	FedFundEffective	0	0	44,045,416	0		421,042	0	0	0	0	682,263		001
1274000 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/14/2022	04/13/2023	12,000	143,397,720	FedFundEffective	0	0	33,435,601	0		367,701	0	0	0	0	524,063		001
1274639 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/18/2022	04/18/2023	12,000	143,397,720	FedFundEffective	0	0	33,146,535	0		357,342	0	0	0	0	530,739		001
1275200 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	12,500	95,039,300	FedFundEffective	0	0	23,453,832	0		236,723	0	0	0	0	353,511		001
1278644 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/28/2022	04/28/2023	21,000	159,666,024	FedFundEffective	0	0	31,811,175	0		398,378	0	0	0	0	605,544		001
1278645 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/28/2022	04/28/2023	12,000	143,397,720	FedFundEffective	0	0	28,833,081	0		357,342	0	0	0	0	543,845		001
1279880 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/03/2022	05/03/2023	10,000	76,031,440	FedFundEffective	0	0	12,790,078	0		189,704	0	0	0	0	291,767		001
1280201 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	11,000	83,634,584	FedFundEffective	0	0	16,957,634	0		208,674	0	0	0	0	321,689		001
1281420 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2023	12,600	109,681,614	FedFundEffective	0	0	11,850,628	0		241,300	0	0	0	0	425,764		001
1282216 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/09/2022	05/09/2023	10,000	76,031,440	FedFundEffective	0	0	8,923,436	0		189,378	0	0	0	0	295,810		001
1283554 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	12,600	109,681,614	FedFundEffective	0	0	5,309,304	0		242,244	0	0	0	0	429,617		001
1283999 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	14,000	106,444,016	FedFundEffective	0	0	13,493,859	0		265,357	0	0	0	0	419,718		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1288323 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/30/2023	12,000	91,957,968	FedFundEffective	0	0	20,696,708	0		232,450	0	0	0	0	374,387		001
1288326 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2022	05/25/2023	5,700	68,113,917	FedFundEffective	0	0	7,682,512	0		169,154	0	0	0	0	274,431		001
1289107 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/26/2022	05/26/2023	10,900	130,252,929	FedFundEffective	0	0	17,601,717	0		321,795	0	0	0	0	525,896		001
1293966 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/10/2022	06/12/2023	18,000	136,856,592	FedFundEffective	0	0	12,702,706	0		332,674	0	0	0	0	571,952		001
1302147 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/06/2022	07/07/2023	10,000	76,631,640	FedFundEffective	0	0	8,360,689	0		193,051	0	0	0	0	335,591		001
1302892 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/10/2023	15,000	114,947,460	FedFundEffective	0	0	13,132,880	0		290,563	0	0	0	0	506,077		001
1305455 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	9,100	79,214,499	FedFundEffective	0	0	2,361,727	0		166,095	0	0	0	0	351,212		001
1308369 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	15,000	114,047,160	FedFundEffective	0	0	12,472,821	0		277,228	0	0	0	0	511,778		001
1310911 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	32,500	247,102,180	FedFundEffective	0	0	38,572,333	0		600,661	0	0	0	0	1,121,976		001
1310912 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	33,000	115,891,050	FedFundEffective	0	0	16,619,591	0		249,897	0	0	0	0	526,207		001
1310913 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/29/2022	07/28/2023	13,000	98,840,872	FedFundEffective	0	0	15,426,141	0		239,418	0	0	0	0	448,790		001
1315334 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	08/12/2022	08/15/2023	6,269	48,040,375	FedFundEffective	0	0	8,821,043	0		121,848	0	0	0	0	224,556		001
1318918 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/23/2023	10,000	76,031,440	FedFundEffective	0	0	11,809,020	0		187,215	0	0	0	0	359,824		001
1318919 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	08/23/2022	08/24/2023	13,000	99,621,132	FedFundEffective	0	0	13,705,070	0		252,676	0	0	0	0	472,185		001
1318920 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BBI G5GSEF7VJP5I7OUK5573	08/23/2022	08/24/2023	10,000	76,031,440	FedFundEffective	0	0	11,805,283	0		185,470	0	0	0	0	360,374		001
1321154 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	8,200	97,988,442	FedFundEffective	0	0	12,562,013	0		259,925	0	0	0	0	467,973		001
1321371 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	08/30/2022	08/30/2023	20,500	244,971,105	FedFundEffective	0	0	28,333,553	0		620,433	0	0	0	0	1,171,687		001
1321372 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	08/30/2022	08/31/2023	9,500	113,523,195	FedFundEffective	0	0	13,130,183	0		287,518	0	0	0	0	543,789		001
1321764 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	08/31/2022	09/01/2023	25,000	54,532,425	FedFundEffective	0	0	6,342,108	0		113,750	0	0	0	0	261,606		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1323311 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/02/2022	09/05/2023	16,500	125,451,876	FedFundEffective	0	0	12,234,539	0		252,058	0	0	0	0	605,397		001
1325559 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	WMST 4PQUHN3JPFGFNF3BB653	09/09/2022	09/11/2023	15,000	114,047,160	FedFundEffective	0	0	15,605,317	0		177,966	0	0	0	0	555,196		001
1325560 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/09/2022	09/08/2023	16,000	121,650,304	FedFundEffective	0	0	16,645,671	0		189,831	0	0	0	0	589,636		001
1326504 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/13/2022	09/14/2023	12,803	98,111,489	FedFundEffective	0	0	9,114,605	0		130,363	0	0	0	0	479,685		001
1332076 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BPA ROMUIISFPU8MPRO8K5P83	09/23/2022	09/25/2023	12,000	104,458,680	FedFundEffective	0	0	952,865	0		26,156	0	0	0	0	518,704		001
1335309 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/29/2023	10,600	81,229,538	FedFundEffective	0	0	0	0		0	0	0	0	0	405,591		001
1335830 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	09/30/2022	10/02/2023	23,500	82,528,475	FedFundEffective	0	0	0	0		0	0	0	0	0	413,771		001
1208023 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	10/27/2021	10/27/2022	24,400	212,399,316	FedFundEffective	0	0	73,848,836	0		500,167	0	0	0	0	288,841		001
1217601 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/23/2021	11/23/2022	21,000	182,802,690	FedFundEffective	0	0	63,549,002	0		428,899	0	0	0	0	351,563		001
1222908 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	12/01/2021	12/01/2022	11,300	98,365,257	FedFundEffective	0	0	34,236,430	0		235,019	0	0	0	0	202,703		001
1272640 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	13,000	98,840,872	FedFundEffective	0	0	23,093,386	0		245,345	0	0	0	0	359,368		001
1274816 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/19/2022	04/19/2023	10,000	76,031,440	FedFundEffective	0	0	18,821,656	0		189,378	0	0	0	0	282,108		001
1276466 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	20,000	152,062,880	FedFundEffective	0	0	29,629,434	0		378,756	0	0	0	0	571,190		001
1277384 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	21,000	159,666,024	FedFundEffective	0	0	26,845,492	0		398,378	0	0	0	0	602,654		001
1277776 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	14,000	106,444,016	FedFundEffective	0	0	18,154,117	0		265,585	0	0	0	0	402,734		001
1278643 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	04/28/2022	05/01/2023	21,000	159,666,024	FedFundEffective	0	0	31,806,613	0		397,694	0	0	0	0	609,854		001
1279012 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	04/29/2022	05/02/2023	21,000	159,666,024	FedFundEffective	0	0	24,938,777	0		398,378	0	0	0	0	611,284		001
1280742 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSII5Y70E568	05/05/2022	05/05/2023	20,000	152,062,880	FedFundEffective	0	0	24,377,861	0		378,756	0	0	0	0	586,242		001
1283555 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/12/2022	05/12/2023	20,000	152,062,880	FedFundEffective	0	0	15,311,686	0		379,408	0	0	0	0	595,622		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1284902 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/17/2022	05/17/2023	20,000	152,062,880	FedFundEffective	0	0	22,019,626	0		378,756	0	0	0	0	602,233		001
1289508 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/27/2022	05/30/2023	19,000	144,459,736	FedFundEffective	0	0	23,732,300	0		357,343	0	0	0	0	588,136		001
1292468 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	20,000	152,062,880	FedFundEffective	0	0	25,099,548	0		372,243	0	0	0	0	629,241		001
1294713 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSW5Y70E568	06/13/2022	06/13/2023	8,000	69,639,120	FedFundEffective	0	0	2,376,159	0		152,008	0	0	0	0	291,606		001
1302893 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	21,000	159,666,024	FedFundEffective	0	0	14,922,810	0		392,223	0	0	0	0	699,222		001
1303560 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	07/08/2022	07/10/2023	22,000	167,269,168	FedFundEffective	0	0	15,487,383	0		410,900	0	0	0	0	736,432		001
1313886 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MSCS I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	19,500	149,431,698	FedFundEffective	0	0	27,486,879	0		373,887	0	0	0	0	692,997		001
1314894 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/11/2022	08/11/2023	17,500	134,105,370	FedFundEffective	0	0	24,391,532	0		338,990	0	0	0	0	622,910		001
1314895 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/11/2022	08/14/2023	13,300	101,920,081	FedFundEffective	0	0	18,537,565	0		257,632	0	0	0	0	475,660		001
1316368 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/17/2023	18,500	141,768,534	FedFundEffective	0	0	24,522,572	0		360,402	0	0	0	0	664,746		001
1316650 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2022	08/17/2023	19,000	144,459,736	FedFundEffective	0	0	28,311,753	0		356,946	0	0	0	0	677,365		001
1316651 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/17/2022	08/18/2023	26,000	197,681,744	FedFundEffective	0	0	38,732,679	0		483,916	0	0	0	0	928,364		001
1317942 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	19,000	144,459,736	FedFundEffective	0	0	26,454,814	0		354,868	0	0	0	0	681,573		001
1319754 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	16,200	141,019,218	FedFundEffective	0	0	25,788,977	0		306,820	0	0	0	0	669,422		001
1320345 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	GSFM VF1AUT090CSW5Y70E568	08/26/2022	08/28/2023	11,600	88,196,470	FedFundEffective	0	0	11,951,574	0		242,491	0	0	0	0	420,575		001
1320346 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	08/26/2022	08/29/2023	6,000	52,229,340	FedFundEffective	0	0	7,535,100	0		127,635	0	0	0	0	249,437		001
1320347 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	9,000	78,344,010	FedFundEffective	0	0	11,302,650	0		191,453	0	0	0	0	373,593		001
1326184 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/12/2022	09/13/2023	15,000	114,947,460	FedFundEffective	0	0	12,214,996	0		162,497	0	0	0	0	561,193		001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	1,822,321,012	0	XXX	22,850,963	0	0	0	0	36,721,425	XXX	XXX
1147125 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	04/06/2021	04/11/2023	1	26,111,788	GBP/USD	0	0	(5,446,361)	6,094,773		6,094,773	6,094,773	0	0	0	94,938		004

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1300190																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	06/29/2022	03/01/2023	1	40,665,090	GBP/USD	0	0	0	3,620,412		3,620,412	3,620,412	0	0	0	131,210		004
1304738																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/13/2022	10/17/2022	1	32,244,077	GBP/USD	0	0	0	2,030,373		2,030,373	2,030,373	0	0	0	34,793		004
1304739																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/13/2022	10/17/2022	1	40,778,855	GBP/USD	0	0	0	2,943,220		2,943,220	2,943,220	0	0	0	44,003		004
1308371																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/22/2022	10/31/2022	1	74,652,416	EUR/USD	0	0	0	3,561,303		3,561,303	3,561,303	0	0	0	108,780		004
1309165																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/25/2022	10/31/2022	1	43,166,243	EUR/USD	0	0	0	2,122,907		2,122,907	2,122,907	0	0	0	62,900		004
1309166																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/25/2022	10/31/2022	1	28,046,477	EUR/USD	0	0	0	1,379,320		1,379,320	1,379,320	0	0	0	40,868		004
1309707																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	07/27/2022	10/31/2022	1	31,224,817	GBP/USD	0	0	0	2,436,048		2,436,048	2,436,048	0	0	0	45,499		004
1332670																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	WFC KB1H1DSPRFMYMCUFXT09	09/26/2022	12/30/2022	1	9,316,650	EUR/USD	0	0	0	(194,997)		(194,997)	(194,997)	0	0	0	23,260		004
1140424																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CRLY 1VUV7VQFKUOQSJ21A208	03/17/2021	04/28/2033	1	12,847,800	GBP/USD	0	0	344,955	0		4,677,290	0	0	0	0	208,985		004
1140443																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	03/17/2021	06/16/2033	1	12,847,800	GBP/USD	0	0	346,591	0		4,709,297	0	0	0	0	210,306		004
1161498																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	05/25/2021	06/08/2031	1	18,633,300	EUR/USD	0	0	262,305	0		5,414,723	0	0	0	0	274,694		004
1182265																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MSCS I7331LVCZKQKX5T7XV54	08/11/2021	08/20/2028	1	40,219,200	GBP/USD	0	0	881,662	0		11,931,279	0	0	0	0	488,177		004
1212068																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/10/2021	01/31/2034	1	33,516,000	GBP/USD	0	0	738,664	0		10,454,196	0	0	0	0	564,454		004
1213993																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043	1	27,930,000	GBP/USD	0	0	710,917	0		9,527,905	0	0	0	0	632,482		004
1215598																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047	1	17,942,400	AUD/USD	0	0	325,561	0		1,344,210	0	0	0	0	443,791		004
1247848																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/10/2022	06/30/2032	1	10,054,800	GBP/USD	0	0	31,901	0		3,106,610	0	0	0	0	157,030		004
1247849																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CRLY 1VUV7VQFKUOQSJ21A208	02/10/2022	06/30/2034	1	10,054,800	GBP/USD	0	0	34,049	0		3,271,821	0	0	0	0	172,376		004
1253440																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MZCM OV6WI8S6QX2D1J857QP30	02/24/2022	06/15/2029	1	11,172,000	GBP/USD	0	0	32,526	0		2,857,903	0	0	0	0	144,723		004
1253441																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MZCM OV6WI8S6QX2D1J857QP30	02/24/2022	06/15/2037	1	16,758,000	GBP/USD	0	0	65,952	0		5,332,490	0	0	0	0	321,450		004
1255424																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MZCM OV6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	1	29,421,000	EUR/USD	0	0	455,916	0		5,209,111	0	0	0	0	460,125		004
1257032																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	DBL 7LTWFZYICNSX8D621K86	03/04/2022	06/30/2032	1	58,842,000	EUR/USD	0	0	257,844	0		8,880,193	0	0	0	0	918,961		004
1258385																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CRLY 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2037	1	9,807,000	EUR/USD	0	0	215,596	0		1,846,645	0	0	0	0	186,781		004
1258386																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	BPA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2029	1	29,421,000	EUR/USD	0	0	587,833	0		4,295,326	0	0	0	0	375,164		004
1258985																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/10/2022	06/08/2034	1	9,807,000	EUR/USD	0	0	57,991	0		1,812,635	0	0	0	0	167,696		004
1263031																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/18/2022	06/21/2052	1	40,967,724	GBP/USD	0	0	199,520	0		20,143,602	0	0	0	0	1,117,173		004
1263032																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CRLY 1VUV7VQFKUOQSJ21A208	03/18/2022	06/20/2042	1	40,967,724	GBP/USD	0	0	197,952	0		16,303,283	0	0	0	0	909,960		004
1268773																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2030	1	14,523,600	GBP/USD	0	0	49,991	0		4,021,624	0	0	0	0	202,205		004
1268774																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2037	1	16,758,000	GBP/USD	0	0	65,670	0		5,659,777	0	0	0	0	321,899		004
1279054																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MSCS I7331LVCZKQKX5T7XV54	04/29/2022	07/28/2043	1	44,688,000	GBP/USD	0	0	143,346	0		17,444,086	0	0	0	0	1,019,982		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1279055 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MSCS I7331LVCZKQKX5T7XV54	04/29/2022	10/27/2043	1	16,758,000	GBP/USD	0	0	0	0		4,552,936	0	0	0	0	384,775		004
1295354 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	MSCS I7331LVCZKQKX5T7XV54	06/14/2022	12/14/2034	1	53,938,500	EUR/USD	0	0	215,028	0		4,975,745	0	0	0	0	942,524		004
1301279 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	JPCH 7H6GLXDRUGQFU57RNE97	07/01/2022	07/27/2027	1	22,344,000	GBP/USD	0	0	38,631	0		3,329,157	0	0	0	0	245,394		004
1332075 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/23/2022	10/01/2052	1	29,421,000	EUR/USD	0	0	0	0		2,791,808	0	0	0	0	806,058		004
1202448 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051	1	27,930,000	GBP/USD	0	0	681,653	0		12,303,990	0	0	0	0	753,954		004
1259004 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CRLY 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2032	1	11,768,400	EUR/USD	0	0	70,105	0		2,008,360	0	0	0	0	183,224		004
1165989 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index.	CSFI E58DKGMJYYYJLN8C3868	06/10/2021	06/16/2028	1	597,197,265	USD/EUR	0	0	(7,335,050)	0		(118,371,445)	0	0	0	0	7,138,361		004
1159999999. Subtotal - Swaps - Hedging Other - Other										0	0	(5,769,252)	23,993,358	XXX	83,827,914	23,993,358	0	0	0	20,338,954	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										4,345,323	(8,127,752)	1,815,785,004	21,114,181	XXX	104,513,177	24,896,611	0	0	0	156,577,879	XXX	XXX
341027 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	04/05/2012	02/15/2042	1	10,000,000	CPI	0	0	197,352	0		32,925	0	0	0	0	220,181		004
432346 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	07/10/2013	02/15/2043	1	25,000,000	CPI	0	0	503,581	0		84,059	0	0	0	0	564,466		004
528823 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	10/01/2014	02/15/2043	1	55,000,000	CPI	0	0	1,073,636	0		180,076	0	0	0	0	1,241,825		004
530441 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	WRBS RR3QWICWWIPCS8A4S074	10/07/2014	02/15/2043	1	80,000,000	CPI	0	0	1,553,795	0		259,342	0	0	0	0	1,806,290		004
540807 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	454,056	0		75,400	0	0	0	0	564,466		004
540808 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	454,243	0		75,431	0	0	0	0	564,466		004
540809 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	50,000,000	CPI	0	0	914,805	0		151,916	0	0	0	0	1,128,931		004
558181 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	02/23/2015	02/15/2042	1	75,000,000	CPI	0	0	1,232,570	0		205,521	0	0	0	0	1,651,354		004
559222 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CRLY 1VUV7VQFKUOQSJ21A208	02/26/2015	02/15/2042	1	50,000,000	CPI	0	0	810,105	0		135,072	0	0	0	0	1,100,902		004
561123 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	03/06/2015	02/15/2042	1	30,000,000	CPI	0	0	498,484	0		83,121	0	0	0	0	660,542		004
566680 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	03/30/2015	02/15/2042	1	50,000,000	CPI	0	0	775,560	0		128,586	0	0	0	0	1,100,902		004
607588 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	09/18/2015	02/15/2042	1	50,000,000	CPI	0	0	802,312	0		133,045	0	0	0	0	1,100,902		004
608144 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	09/21/2015	02/15/2042	1	42,000,000	CPI	0	0	674,021	0		112,378	0	0	0	0	924,758		004
608326 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	SCN O2RNE8IBXP4ROTD8PU41	09/22/2015	02/15/2041	1	25,000,000	CPI	0	0	234,266	0		38,060	0	0	0	0	536,070		004
609270 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	09/25/2015	02/15/2041	1	50,000,000	CPI	0	0	473,030	0		76,869	0	0	0	0	1,072,141		004
609776 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	09/28/2015	02/15/2041	1	50,000,000	CPI	0	0	429,837	0		70,597	0	0	0	0	1,072,141		004
610645 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	09/30/2015	02/15/2041	1	50,000,000	CPI	0	0	420,549	0		68,122	0	0	0	0	1,072,141		004
612607 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	10/08/2015	02/15/2041	1	25,000,000	CPI	0	0	246,149	0		40,523	0	0	0	0	536,070		004
615125 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	10/14/2015	02/15/2041	1	20,000,000	CPI	0	0	175,892	0		28,901	0	0	0	0	428,856		004
615626 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	10/15/2015	02/15/2041	1	50,000,000	CPI	0	0	453,251	0		74,514	0	0	0	0	1,072,141		004
616276 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	10/20/2015	02/15/2041	1	50,000,000	CPI	0	0	474,318	0		78,038	0	0	0	0	1,072,141		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
617604 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	10/26/2015	02/15/2041	1	20,000,000	CPI	0	0	192,691	0		31,327	0	0	0	0	428,856		004
617688 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	10/27/2015	02/15/2041	1	10,000,000	CPI	0	0	91,999	0		15,128	0	0	0	0	214,428		004
618589 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	10/29/2015	02/15/2041	1	35,000,000	CPI	0	0	356,379	0		58,018	0	0	0	0	750,499		004
568087 AXA TIP SWAP	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E57ODZWZ7FF32TWEFA76	04/07/2015	07/25/2040	1	2,549,820	CPTFEMU	0	0	137,616	0		18,148	0	0	0	0	53,834		004
1179999999. Subtotal - Swaps - Replication - Interest Rate										0	0	13,630,497	0	XXX	2,255,117	0	0	0	0	20,939,305	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	13,630,497	0	XXX	2,255,117	0	0	0	0	20,939,305	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										7,383,867	(8,127,752)	20,901,930	(138,284,907)	XXX	(131,829,090)	(137,541,022)	0	0	0	25,219,635	XXX	XXX
1369999999. Total Swaps - Credit Default										(3,038,544)	0	(766,756)	(2,135,291)	XXX	(2,165,700)	903,253	0	0	0	99,517,500	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	1,822,321,012	0	XXX	22,850,963	0	0	0	0	36,721,425	XXX	XXX
1399999999. Total Swaps - Other										0	0	(5,769,252)	23,993,358	XXX	83,827,914	23,993,358	0	0	0	20,338,954	XXX	XXX
1409999999. Total Swaps										4,345,323	(8,127,752)	1,836,686,934	(116,426,840)	XXX	(27,315,913)	(112,644,411)	0	0	0	181,797,515	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	7,271,433	(137,541,022)	XXX	(134,084,208)	(137,541,022)	0	0	0	4,280,331	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										22,936,074	3,560,987	1,815,785,004	71,592,133	XXX	154,991,129	45,095,074	0	0	0	178,574,939	XXX	XXX
1719999999. Subtotal - Replication										0	0	13,630,497	0	XXX	2,255,117	0	0	0	0	20,939,305	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										22,936,074	3,560,987	1,836,686,934	(65,948,889)	XXX	23,162,038	(92,445,948)	0	0	0	203,794,575	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB Liabilities
002	Hedges interest rate risk of projected annuity sales
003	Hedges equity or interest rate risk of life products
004	Hedges margins on minimum crediting rate guarantees
005	Hedging Effective Variable Annuity Interest under SSAP 108

(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 as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYZ2	948	106,235,250	1319491 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	117.4609	112.0625	(370,317)	0	0	0	0	(5,117,721)	(5,117,721)	1,485,739	001	1,000
TYZ2	147	16,473,188	1320176 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.2656	112.0625	(57,423)	0	0	0	0	(764,860)	(764,860)	230,384	001	1,000
TYZ2	8	896,500	1320177 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.2813	112.0625	(3,125)	0	0	0	0	(41,750)	(41,750)	12,538	001	1,000
TYZ2	28	3,137,750	1320178 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.2969	112.0625	(10,938)	0	0	0	0	(146,563)	(146,563)	43,883	001	1,000
TYZ2	1,470	164,731,875	1320179 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3047	112.0625	(574,226)	0	0	0	0	(7,706,019)	(7,706,019)	2,303,836	001	1,000
TYZ2	28	3,137,750	1320180 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3125	112.0625	(10,938)	0	0	0	0	(147,000)	(147,000)	43,883	001	1,000
TYZ2	108	12,102,750	1320181 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3281	112.0625	(42,188)	0	0	0	0	(568,688)	(568,688)	169,261	001	1,000
TYZ2	1,630	182,661,875	1320182 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3438	112.0625	(636,727)	0	0	0	0	(8,608,438)	(8,608,438)	2,554,593	001	1,000
TYZ2	35	3,922,188	1320183 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3594	112.0625	(13,672)	0	0	0	0	(185,391)	(185,391)	54,853	001	1,000
TYZ2	6	672,375	1320184 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.3750	112.0625	(2,344)	0	0	0	0	(31,875)	(31,875)	9,403	001	1,000
TYZ2	1	112,063	1320185 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	117.4375	112.0625	(391)	0	0	0	0	(5,375)	(5,375)	1,567	001	1,000
USZ2	5	632,031	1329292 US LONG BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	09/16/2022	131.1875	126.4063	(3,281)	0	0	0	0	(23,906)	(23,906)	7,836	001	1,000
UXYZ2	277	32,820,172	1320591 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	125.9375	118.4844	(138,500)	0	0	0	0	(2,064,514)	(2,064,514)	434,124	001	1,000
UXYZ2	1	118,484	1320592 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	125.9531	118.4844	(500)	0	0	0	0	(7,469)	(7,469)	1,567	001	1,000
UXYZ2	5	592,422	1320593 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	125.9688	118.4844	(2,500)	0	0	0	0	(37,422)	(37,422)	7,836	001	1,000
UXYZ2	1	118,484	1320594 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	125.9844	118.4844	(500)	0	0	0	0	(7,500)	(7,500)	1,567	001	1,000
UXYZ2	1	118,484	1320595 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.0156	118.4844	(500)	0	0	0	0	(7,531)	(7,531)	1,567	001	1,000
UXYZ2	2	236,969	1320596 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.1406	118.4844	(1,000)	0	0	0	0	(15,313)	(15,313)	3,134	001	1,000
UXYZ2	519	61,493,391	1320597 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.1719	118.4844	(259,500)	0	0	0	0	(3,989,813)	(3,989,813)	813,395	001	1,000
UXYZ2	2	236,969	1320598 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.2344	118.4844	(1,000)	0	0	0	0	(15,500)	(15,500)	3,134	001	1,000
UXYZ2	15	1,777,266	1320599 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.2500	118.4844	(7,500)	0	0	0	0	(116,484)	(116,484)	23,509	001	1,000
UXYZ2	635	75,237,578	1320600 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.2656	118.4844	(317,500)	0	0	0	0	(4,941,094)	(4,941,094)	995,194	001	1,000
UXYZ2	1,038	122,986,781	1320601 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.2813	118.4844	(519,000)	0	0	0	0	(8,093,151)	(8,093,151)	1,626,790	001	1,000
UXYZ2	164	19,431,438	1320602 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.2969	118.4844	(82,000)	0	0	0	0	(1,281,250)	(1,281,250)	257,027	001	1,000
UXYZ2	642	76,066,969	1320603 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.3125	118.4844	(321,000)	0	0	0	0	(5,025,653)	(5,025,653)	1,006,165	001	1,000
UXYZ2	10	1,184,844	1320604 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.3906	118.4844	(5,000)	0	0	0	0	(79,063)	(79,063)	15,672	001	1,000
UXYZ2	4	473,938	1320605 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.4063	118.4844	(2,000)	0	0	0	0	(31,687)	(31,687)	6,269	001	1,000
UXYZ2	4	473,938	1320606 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	126.4219	118.4844	(2,000)	0	0	0	0	(31,750)	(31,750)	6,269	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYZ2	63	7,464,516	1323501 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	09/02/2022	124.5625	118.4844	(31,500)	0	0	0	0	(382,922)	(382,922)	98,736	001	1,000
UXYZ2	453	53,673,422	1323502 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	09/02/2022	124.5781	118.4844	(226,500)	0	0	0	0	(2,760,469)	(2,760,469)	709,958	001	1,000
UXYZ2	585	69,313,359	1323503 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	09/02/2022	124.5938	118.4844	(292,500)	0	0	0	0	(3,573,981)	(3,573,981)	916,833	001	1,000
UXYZ2	99	11,729,953	1323504 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	12/19/2022	CBOT AAOJVIVEV2VZFZT03U97	09/02/2022	124.6094	118.4844	(49,500)	0	0	0	0	(606,375)	(606,375)	155,156	001	1,000
WNZ2	4	548,000	1320235 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	150.1563	137.0000	(6,500)	0	0	0	0	(52,625)	(52,625)	6,269	001	1,000
WNZ2	649	88,913,000	1320236 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	150.1875	137.0000	(1,054,625)	0	0	0	0	(8,558,688)	(8,558,688)	1,017,136	001	1,000
WNZ2	32	4,384,000	1321669 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/30/2022	150.4063	137.0000	(52,000)	0	0	0	0	(429,000)	(429,000)	50,152	001	1,000
WNZ2	241	33,017,000	1321670 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/30/2022	150.4375	137.0000	(391,625)	0	0	0	0	(3,238,438)	(3,238,438)	377,704	001	1,000
WNZ2	227	31,099,000	1321671 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/30/2022	150.4688	137.0000	(368,875)	0	0	0	0	(3,057,406)	(3,057,406)	355,762	001	1,000
WNZ2	21	2,877,000	1324928 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	09/07/2022	145.5313	137.0000	(34,125)	0	0	0	0	(179,156)	(179,156)	32,912	001	1,000
WNZ2	392	53,704,000	1324929 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	09/07/2022	145.5625	137.0000	(637,000)	0	0	0	0	(3,356,500)	(3,356,500)	614,356	001	1,000
WNZ2	107	14,659,000	1324930 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	09/07/2022	145.5938	137.0000	(173,875)	0	0	0	0	(919,531)	(919,531)	167,694	001	1,000
TYZ2	900	100,856,250	1332378 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/23/2022	112.6094	112.0625	(248,502)	0	0	0	0	(492,192)	(492,192)	783,861	001	1,000
TYZ2	640	71,720,000	1332379 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/23/2022	112.6250	112.0625	(176,712)	0	0	0	0	(360,000)	(360,000)	557,412	001	1,000
TYZ2	260	29,136,250	1332380 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/23/2022	112.6563	112.0625	(71,789)	0	0	0	0	(154,375)	(154,375)	226,449	001	1,000
TYZ2	133	14,904,313	1336074 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/30/2022	112.0469	112.0625	(36,723)	0	0	0	0	2,077	2,077	115,837	001	1,000
TYZ2	162	18,154,125	1336075 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/30/2022	112.0625	112.0625	(44,730)	0	0	0	0	0	0	141,095	001	1,000
TYZ2	505	56,591,563	1336076 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/30/2022	112.0938	112.0625	(139,437)	0	0	0	0	(15,781)	(15,781)	439,833	001	1,000
USZ2	101	12,767,031	1332382 US LONG BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/23/2022	128.8125	126.4063	(66,281)	0	0	0	0	(243,031)	(243,031)	87,967	001	1,000
WNZ2	719	98,503,000	1320635 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	150.1563	137.0000	(1,168,375)	0	0	0	0	(9,459,344)	(9,459,344)	626,218	003	1,000
WNZ2	30	4,110,000	1320636 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	150.8438	137.0000	(48,750)	0	0	0	0	(415,313)	(415,313)	26,129	003	1,000
WNZ2	16	2,192,000	1320637 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	150.8750	137.0000	(26,000)	0	0	0	0	(222,000)	(222,000)	13,935	001	1,000
WNZ2	114	15,618,000	1320638 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	150.9063	137.0000	(185,250)	0	0	0	0	(1,585,313)	(1,585,313)	99,289	001	1,000
WNZ2	40	5,480,000	1320639 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	150.9375	137.0000	(65,000)	0	0	0	0	(557,500)	(557,500)	34,838	001	1,000
WNZ2	33	4,521,000	1320640 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	151.0313	137.0000	(53,625)	0	0	0	0	(463,031)	(463,031)	28,742	001	1,000
WNZ2	56	7,672,000	1335199 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/28/2022	138.8750	137.0000	(91,000)	0	0	0	0	(105,000)	(105,000)	48,774	001	1,000
WNZ2	444	60,828,000	1335200 US ULTRA BOND	VA HEDGE	N/A	INTEREST	12/20/2022	CBOT 9R7GPTSO7KV3UQJZQ078	09/28/2022	138.9063	137.0000	(721,500)	0	0	0	0	(846,375)	(846,375)	386,705	001	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(9,847,869)	0	0	0	0	(91,125,047)	(91,125,047)	20,240,747	XXX	XXX
RTYZ2	200	16,698,000	1326416 CME NEW MINI RUSSELL FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	1,890.4000	1,669.8000	(123,000)	0	0	0	0	(2,206,000)	(2,206,000)	1,100,000	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ2	147	12,273,030	1326936 CME NEW MINI RUSSELL FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	1,913.5500	1,669.8000	(90,405)	0	0	0	0	(1,791,563)	(1,791,563)	808,500	001	50
RTYZ2	39	3,256,110	1326937 CME NEW MINI RUSSELL FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	1,913.6000	1,669.8000	(23,985)	0	0	0	0	(475,410)	(475,410)	214,500	001	50
NQZ2	17	3,752,070	1326413 NASDAQ 100 E-MINI	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	12,673.8000	11,035.5000	(65,535)	0	0	0	0	(557,022)	(557,022)	255,000	001	20
NQZ2	111	24,498,810	1326414 NASDAQ 100 E-MINI	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	12,673.9500	11,035.5000	(427,905)	0	0	0	0	(3,637,359)	(3,637,359)	1,665,000	001	20
MFSZ2	124	10,295,720	1326934 NYL EMINI MSCI EAFE	Product HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/13/2022	1,839.0000	1,660.6000	(45,880)	0	0	0	0	(1,106,080)	(1,106,080)	419,132	001	50
MESZ2	67	2,919,525	1326932 NYL EMINI MSCI EMERG	Product HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/13/2022	970.6000	871.5000	(12,060)	0	0	0	0	(331,985)	(331,985)	226,466	001	50
ESZ2	115	20,708,625	1325887 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/09/2022	4,022.9000	3,601.5000	(304,239)	0	0	0	0	(2,423,050)	(2,423,050)	1,150,000	001	50
ESZ2	350	63,026,250	1326411 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	4,085.6000	3,601.5000	(925,945)	0	0	0	0	(8,471,750)	(8,471,750)	3,500,000	001	50
ESZ2	389	70,049,175	1326930 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	4,129.9000	3,601.5000	(1,029,122)	0	0	0	0	(10,277,380)	(10,277,380)	3,890,000	001	50
ESZ2	150	27,011,250	1332396 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,732.7500	3,601.5000	(396,834)	0	0	0	0	(984,375)	(984,375)	1,500,000	001	50
TYZ2	38	4,258,375	1320608 US 10YR NOTE FUT	VA HEDGE	N/A	Interest Rate	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	117.7500	112.0625	(14,844)	0	0	0	0	(216,125)	(216,125)	76,000	001	1,000
USZ2	1,089	137,656,406	1320517 US LONG BOND	VA HEDGE	N/A	Interest Rate	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	137.1875	126.4063	(720,518)	0	0	0	0	(11,740,781)	(11,740,781)	4,138,200	001	1,000
USZ2	59	7,457,969	1320518 US LONG BOND	VA HEDGE	N/A	Interest Rate	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	137.2188	126.4063	(39,036)	0	0	0	0	(637,938)	(637,938)	224,200	001	1,000
USZ2	6	758,438	1320519 US LONG BOND	VA HEDGE	N/A	Interest Rate	12/20/2022	CBOT AAOJVIVEV2VZFZT03U97	08/26/2022	137.2500	126.4063	(3,970)	0	0	0	0	(65,063)	(65,063)	22,800	001	1,000
RTYZ2	24	2,003,760	1326287 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	1,890.0500	1,669.8000	(14,760)	0	0	0	0	(264,300)	(264,300)	132,000	003	50
MFSZ2	16	1,328,480	1326285 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/12/2022	1,880.1000	1,660.6000	(5,920)	0	0	0	0	(175,600)	(175,600)	66,414	003	50
ESZ2	189	34,034,175	1326283 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	4,085.4500	3,601.5000	(498,488)	0	0	0	0	(4,573,328)	(4,573,328)	1,890,000	003	50
ESZ2	209	37,635,675	1326749 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	4,129.9000	3,601.5000	(551,238)	0	0	0	0	(5,521,780)	(5,521,780)	2,090,000	003	50
ESZ2	4	720,300	1329756 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/19/2022	3,917.5000	3,601.5000	(10,550)	0	0	0	0	(63,200)	(63,200)	40,000	003	50
ESZ2	6	1,080,450	1329757 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/19/2022	3,917.7500	3,601.5000	(15,825)	0	0	0	0	(94,875)	(94,875)	60,000	003	50
ESZ2	7	1,260,525	1329758 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/19/2022	3,918.0000	3,601.5000	(18,463)	0	0	0	0	(110,775)	(110,775)	70,000	003	50
ESZ2	19	3,421,425	1329759 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/19/2022	3,918.2500	3,601.5000	(50,113)	0	0	0	0	(300,913)	(300,913)	190,000	003	50
ESZ2	24	4,321,800	1335140 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/28/2022	3,734.5000	3,601.5000	(63,300)	0	0	0	0	(159,600)	(159,600)	240,000	003	50
1539999999. Subtotal - Long Futures - Hedging Other												(5,451,933)	0	0	0	0	(56,186,250)	(56,186,250)	23,968,212	XXX	XXX
1579999999. Subtotal - Long Futures												(15,299,802)	0	0	0	0	(147,311,296)	(147,311,296)	44,208,959	XXX	XXX
TUZ2	878	180,332,970	1319478 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	104.3789	102.6953	130,322	0	0	0	0	2,956,384	2,956,384	460,950	001	2,000
TUZ2	878	180,332,970	1319479 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	104.4063	102.6953	130,322	0	0	0	0	3,004,402	3,004,402	460,950	001	2,000
TUZ2	372	76,405,313	1320163 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	104.3281	102.6953	55,216	0	0	0	0	1,214,811	1,214,811	195,300	001	2,000
TUZ2	1,927	395,787,736	1320164 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	104.3320	102.6953	286,025	0	0	0	0	6,307,900	6,307,900	1,011,675	001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TUZ2	4,449	913,782,895	1320165 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	104.3359	102.6953	660,365	0	0	0	0	14,598,281	14,598,281	2,335,725	001	2,000
TUZ2	3	616,172	1320166 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	104.3398	102.6953	445	0	0	0	0	9,867	9,867	1,575	001	2,000
FVZ2	956	102,777,469	1319471 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	111.1641	107.5078	253,942	0	0	0	0	3,495,375	3,495,375	1,498,277	001	1,000
FVZ2	2	215,016	1319472 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	111.1953	107.5078	531	0	0	0	0	7,375	7,375	3,134	001	1,000
FVZ2	2	215,016	1319473 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	111.2422	107.5078	531	0	0	0	0	7,469	7,469	3,134	001	1,000
FVZ2	959	103,099,993	1319474 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/24/2022	111.3203	107.5078	254,739	0	0	0	0	3,656,188	3,656,188	1,502,979	001	1,000
FVZ2	15	1,612,617	1320133 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1563	107.5078	3,984	0	0	0	0	54,727	54,727	23,509	001	1,000
FVZ2	4	430,031	1320134 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1641	107.5078	1,063	0	0	0	0	14,625	14,625	6,269	001	1,000
FVZ2	12	1,290,094	1320135 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1719	107.5078	3,188	0	0	0	0	43,969	43,969	18,807	001	1,000
FVZ2	38	4,085,297	1320136 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1797	107.5078	10,094	0	0	0	0	139,531	139,531	59,555	001	1,000
FVZ2	4	430,031	1320137 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1875	107.5078	1,063	0	0	0	0	14,719	14,719	6,269	001	1,000
FVZ2	82	8,815,641	1320138 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.1953	107.5078	21,782	0	0	0	0	302,375	302,375	128,513	001	1,000
FVZ2	534	57,409,172	1320139 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2031	107.5078	141,846	0	0	0	0	1,973,301	1,973,301	836,904	001	1,000
FVZ2	1,061	114,065,790	1320140 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2109	107.5078	281,833	0	0	0	0	3,929,021	3,929,021	1,662,837	001	1,000
FVZ2	194	20,856,516	1320141 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2266	107.5078	51,532	0	0	0	0	721,438	721,438	304,044	001	1,000
FVZ2	1	107,508	1320142 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2344	107.5078	266	0	0	0	0	3,727	3,727	1,567	001	1,000
FVZ2	109	11,718,352	1320143 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2500	107.5078	28,954	0	0	0	0	407,899	407,899	170,829	001	1,000
FVZ2	1	107,508	1320144 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2656	107.5078	266	0	0	0	0	3,758	3,758	1,567	001	1,000
FVZ2	1	107,508	1320145 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2734	107.5078	266	0	0	0	0	3,766	3,766	1,567	001	1,000
FVZ2	382	41,067,985	1320146 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2891	107.5078	101,471	0	0	0	0	1,444,438	1,444,438	598,684	001	1,000
FVZ2	54	5,805,422	1320147 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT AAOJVIVEV2VZFZT03U97	08/25/2022	111.2969	107.5078	14,344	0	0	0	0	204,610	204,610	84,631	001	1,000
TUZ2	3,320	681,896,878	1320624 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	104.3555	102.6953	492,788	0	0	0	0	11,023,429	11,023,429	1,743,000	001	2,000
FVZ2	2,050	220,391,017	1320619 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	111.3906	107.5078	544,542	0	0	0	0	7,959,781	7,959,781	1,785,461	001	1,000
FVZ2	3,262	350,690,486	1320620 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	12/31/2022	CBOT 9R7GPTSO7KV3UQJZQ078	08/26/2022	111.3984	107.5078	866,485	0	0	0	0	12,691,235	12,691,235	2,841,061	001	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												4,338,202	0	0	0	0	76,194,397	76,194,397	17,748,771	XXX	XXX
ADZ2	255	16,359,525	1326764 AUD CURRENCY FUT	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	0.6781	0.6416	170,850	0	0	0	0	931,515	931,515	459,000	001	100,000
BPZ2	582	40,670,888	1326765 BP CURRENCY FUT	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1.1549	1.1181	(425,588)	0	0	0	0	1,336,781	1,336,781	1,484,100	001	62,500
RTYZ2	525	43,832,250	1325841 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/09/2022	1,851.8500	1,669.8000	340,382	0	0	0	0	4,778,813	4,778,813	2,887,500	001	50
RTYZ2	210	17,532,900	1326338 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/12/2022	1,889.6500	1,669.8000	136,153	0	0	0	0	2,308,425	2,308,425	1,155,000	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ2	140	11,688,600	1326339 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/12/2022	1,889.7500	1,669.8000	90,769	0	0	0	0	1,539,650	1,539,650	770,000	001	50
RTYZ2	350	29,221,500	1326343 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/12/2022	1,890.0500	1,669.8000	226,921	0	0	0	0	3,854,375	3,854,375	1,925,000	001	50
RTYZ2	700	58,443,000	1326344 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/12/2022	1,890.4000	1,669.8000	453,843	0	0	0	0	7,721,000	7,721,000	3,850,000	001	50
RTYZ2	24	2,003,760	1326849 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,836.7000	1,669.8000	15,560	0	0	0	0	200,280	200,280	132,000	001	50
RTYZ2	7	584,430	1326850 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.2000	1,669.8000	4,538	0	0	0	0	58,590	58,590	38,500	001	50
RTYZ2	4	333,960	1326851 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.4000	1,669.8000	2,593	0	0	0	0	33,520	33,520	22,000	001	50
RTYZ2	7	584,430	1326852 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.5000	1,669.8000	4,538	0	0	0	0	58,695	58,695	38,500	001	50
RTYZ2	1	83,490	1326853 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.6000	1,669.8000	648	0	0	0	0	8,390	8,390	5,500	001	50
RTYZ2	9	751,410	1326854 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.7000	1,669.8000	5,835	0	0	0	0	75,555	75,555	49,500	001	50
RTYZ2	6	500,940	1326855 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.8000	1,669.8000	3,890	0	0	0	0	50,400	50,400	33,000	001	50
RTYZ2	8	667,920	1326856 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,837.9000	1,669.8000	5,187	0	0	0	0	67,240	67,240	44,000	001	50
RTYZ2	24	2,003,760	1326857 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.0000	1,669.8000	15,560	0	0	0	0	201,840	201,840	132,000	001	50
RTYZ2	19	1,586,310	1326858 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.1000	1,669.8000	12,319	0	0	0	0	159,885	159,885	104,500	001	50
RTYZ2	22	1,836,780	1326859 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.2000	1,669.8000	14,264	0	0	0	0	185,240	185,240	121,000	001	50
RTYZ2	13	1,085,370	1326860 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.3000	1,669.8000	8,429	0	0	0	0	109,525	109,525	71,500	001	50
RTYZ2	5	417,450	1326861 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.4000	1,669.8000	3,242	0	0	0	0	42,150	42,150	27,500	001	50
RTYZ2	30	2,504,700	1326862 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.5000	1,669.8000	19,450	0	0	0	0	253,050	253,050	165,000	001	50
RTYZ2	18	1,502,820	1326863 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.6000	1,669.8000	11,670	0	0	0	0	151,920	151,920	99,000	001	50
RTYZ2	3	250,470	1326864 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,838.7000	1,669.8000	1,945	0	0	0	0	25,335	25,335	16,500	001	50
RTYZ2	592	49,426,080	1326865 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,913.3000	1,669.8000	383,821	0	0	0	0	7,207,600	7,207,600	3,256,000	001	50
RTYZ2	144	12,022,560	1326866 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,913.3500	1,669.8000	93,362	0	0	0	0	1,753,560	1,753,560	792,000	001	50
RTYZ2	279	23,293,710	1326867 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,913.4000	1,669.8000	180,889	0	0	0	0	3,398,220	3,398,220	1,534,500	001	50
RTYZ2	20	1,669,800	1326868 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,913.4500	1,669.8000	12,967	0	0	0	0	243,650	243,650	110,000	001	50
RTYZ2	83	6,929,670	1328069 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/14/2022	1,837.2500	1,669.8000	53,813	0	0	0	0	694,918	694,918	456,500	001	50
RTYZ2	22	1,836,780	1328070 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/14/2022	1,837.3500	1,669.8000	14,264	0	0	0	0	184,305	184,305	121,000	001	50
RTYZ2	81	6,762,690	1328071 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/14/2022	1,837.5000	1,669.8000	52,516	0	0	0	0	679,185	679,185	445,500	001	50
RTYZ2	127	10,603,230	1328072 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/14/2022	1,837.5500	1,669.8000	82,340	0	0	0	0	1,065,213	1,065,213	698,500	001	50
RTYZ2	125	10,436,250	1328073 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/14/2022	1,837.6000	1,669.8000	81,043	0	0	0	0	1,048,750	1,048,750	687,500	001	50

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ2	1	83,490	1328554 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.0000	1,669.8000	648	0	0	0	0	8,060	8,060	5,500	001	50
RTYZ2	27	2,254,230	1328555 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.1000	1,669.8000	17,505	0	0	0	0	217,755	217,755	148,500	001	50
RTYZ2	35	2,922,150	1328556 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.2000	1,669.8000	22,692	0	0	0	0	282,450	282,450	192,500	001	50
RTYZ2	32	2,671,680	1328557 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.3000	1,669.8000	20,747	0	0	0	0	258,400	258,400	176,000	001	50
RTYZ2	17	1,419,330	1328558 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.4000	1,669.8000	11,022	0	0	0	0	137,360	137,360	93,500	001	50
RTYZ2	38	3,172,620	1328559 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.5000	1,669.8000	24,637	0	0	0	0	307,230	307,230	209,000	001	50
RTYZ2	35	2,922,150	1328560 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.6000	1,669.8000	22,692	0	0	0	0	283,150	283,150	192,500	001	10
RTYZ2	9	751,410	1328561 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.7000	1,669.8000	5,835	0	0	0	0	72,855	72,855	49,500	001	10
RTYZ2	6	500,940	1328562 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	1,831.8000	1,669.8000	3,890	0	0	0	0	48,600	48,600	33,000	001	50
VGZ2	200	6,502,041	1325368 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	12/16/2022	EXT EDP AAOJVIVEV2VZFZT03U97	09/08/2022	3,470.5000	3,315.0000	(91,126)	0	0	0	0	304,998	304,998	483,370	001	10
VGZ2	300	9,753,062	1325846 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	12/16/2022	EXT EDP AAOJVIVEV2VZFZT03U97	09/09/2022	3,563.5000	3,315.0000	(136,689)	0	0	0	0	731,112	731,112	725,056	001	10
VGZ2	750	24,382,654	1326357 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	12/16/2022	EXT EDP AAOJVIVEV2VZFZT03U97	09/12/2022	3,649.5000	3,315.0000	(341,722)	0	0	0	0	2,460,331	2,460,331	1,812,639	001	10
VGZ2	750	24,382,654	1326873 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	12/16/2022	EXT EDP AAOJVIVEV2VZFZT03U97	09/13/2022	3,597.5000	3,315.0000	(341,722)	0	0	0	0	2,077,858	2,077,858	1,812,639	001	10
ECZ2	466	57,443,238	1326767 EURO FX CURR FUT	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1.0074	0.9862	(87,375)	0	0	0	0	1,236,648	1,236,648	1,234,900	001	125,000
ECZ2	88	10,847,650	1326768 EURO FX CURR FUT	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1.0074	0.9862	(16,500)	0	0	0	0	233,750	233,750	233,200	001	125,000
Z Z2	241	18,616,959	1326366 FTSE 100 IDX	VA HEDGE	N/A	Equity/Index	12/16/2022	LIFFE AAOJVIVEV2VZFZT03U97	09/12/2022	7,490.5000	6,914.5000	(85,086)	0	0	0	0	1,550,852	1,550,852	1,193,833	001	11
Z Z2	240	18,539,711	1326875 FTSE 100 IDX	VA HEDGE	N/A	Equity/Index	12/16/2022	LIFFE AAOJVIVEV2VZFZT03U97	09/13/2022	7,424.5000	6,914.5000	(84,733)	0	0	0	0	1,367,453	1,367,453	1,188,880	001	11
JYZ2	435	37,864,031	1326819 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	0.7004	0.6964	100,594	0	0	0	0	220,219	220,219	717,750	001	10
JYZ2	27	2,350,181	1326820 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	Currency	12/19/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	0.7004	0.6964	6,244	0	0	0	0	13,736	13,736	44,550	001	10
MFSZ2	121	10,046,630	1325362 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/08/2022	1,806.0000	1,660.6000	44,770	0	0	0	0	879,670	879,670	367,600	001	125,000
MFSZ2	2	166,060	1325823 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,848.4000	1,660.6000	740	0	0	0	0	18,780	18,780	6,076	001	125,000
MFSZ2	66	5,479,980	1325824 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,848.5000	1,660.6000	24,420	0	0	0	0	620,070	620,070	200,509	001	125,000
MFSZ2	1	83,030	1325825 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,848.6000	1,660.6000	370	0	0	0	0	9,400	9,400	3,038	001	50
MFSZ2	3	249,090	1325826 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,848.8000	1,660.6000	1,110	0	0	0	0	28,230	28,230	9,114	001	50
MFSZ2	268	22,252,040	1325827 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,848.9000	1,660.6000	99,160	0	0	0	0	2,523,220	2,523,220	814,189	001	50
MFSZ2	141	11,707,230	1325828 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,849.0000	1,660.6000	52,170	0	0	0	0	1,328,220	1,328,220	428,361	001	50
MFSZ2	300	24,909,000	1325829 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/09/2022	1,850.8000	1,660.6000	111,000	0	0	0	0	2,853,000	2,853,000	911,405	001	50
MFSZ2	500	41,515,000	1326335 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/12/2022	1,883.4000	1,660.6000	185,000	0	0	0	0	5,570,000	5,570,000	1,519,009	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSZ2	500	41,515,000	1326336 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/12/2022	1,887.8000	1,660.6000	185,000	0	0	0	0	5,680,000	5,680,000	1,519,009	001	50
MFSZ2	22	1,826,660	1326828 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.4000	1,660.6000	8,140	0	0	0	0	170,280	170,280	66,836	001	50
MFSZ2	27	2,241,810	1326829 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.5000	1,660.6000	9,990	0	0	0	0	209,115	209,115	82,026	001	25
MFSZ2	13	1,079,390	1326830 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.6000	1,660.6000	4,810	0	0	0	0	100,750	100,750	39,494	001	100
MFSZ2	7	581,210	1326831 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.7000	1,660.6000	2,590	0	0	0	0	54,285	54,285	21,266	001	100
MFSZ2	5	415,150	1326832 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.8000	1,660.6000	1,850	0	0	0	0	38,800	38,800	15,190	001	100
MFSZ2	31	2,573,930	1326833 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,815.9000	1,660.6000	11,470	0	0	0	0	240,715	240,715	94,179	001	100
MFSZ2	7	581,210	1326834 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.0000	1,660.6000	2,590	0	0	0	0	54,390	54,390	21,266	001	50
MFSZ2	4	332,120	1326835 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.1000	1,660.6000	1,480	0	0	0	0	31,100	31,100	12,152	001	50
MFSZ2	8	664,240	1326836 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.2000	1,660.6000	2,960	0	0	0	0	62,240	62,240	24,304	001	50
MFSZ2	19	1,577,570	1326837 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.3000	1,660.6000	7,030	0	0	0	0	147,915	147,915	57,722	001	50
MFSZ2	4	332,120	1326838 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.5000	1,660.6000	1,480	0	0	0	0	31,180	31,180	12,152	001	50
MFSZ2	3	249,090	1326839 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.6000	1,660.6000	1,110	0	0	0	0	23,400	23,400	9,114	001	50
MFSZ2	7	581,210	1326840 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.7000	1,660.6000	2,590	0	0	0	0	54,635	54,635	21,266	001	50
MFSZ2	10	830,300	1326841 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.8000	1,660.6000	3,700	0	0	0	0	78,100	78,100	30,380	001	50
MFSZ2	20	1,660,600	1326842 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,816.9000	1,660.6000	7,400	0	0	0	0	156,300	156,300	60,760	001	50
MFSZ2	6	498,180	1326843 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,817.0000	1,660.6000	2,220	0	0	0	0	46,920	46,920	18,228	001	50
MFSZ2	2	166,060	1326844 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,817.1000	1,660.6000	740	0	0	0	0	15,650	15,650	6,076	001	50
MFSZ2	4	332,120	1326845 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,817.2000	1,660.6000	1,480	0	0	0	0	31,320	31,320	12,152	001	50
MFSZ2	1	83,030	1326846 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,817.5000	1,660.6000	370	0	0	0	0	7,845	7,845	3,038	001	50
MFSZ2	907	75,308,210	1326847 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,835.9000	1,660.6000	335,590	0	0	0	0	7,949,855	7,949,855	2,755,482	001	50
MFSZ2	16	1,328,480	1328548 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,805.8000	1,660.6000	5,920	0	0	0	0	116,160	116,160	48,608	001	50
MFSZ2	32	2,656,960	1328549 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,805.9000	1,660.6000	11,840	0	0	0	0	232,480	232,480	97,217	001	50
MFSZ2	60	4,981,800	1328550 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,806.0000	1,660.6000	22,200	0	0	0	0	436,200	436,200	182,281	001	50
MFSZ2	41	3,404,230	1328551 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,806.1000	1,660.6000	15,170	0	0	0	0	298,275	298,275	124,559	001	50
MFSZ2	24	1,992,720	1328552 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,806.2000	1,660.6000	8,880	0	0	0	0	174,720	174,720	72,912	001	50
MFSZ2	27	2,241,810	1328553 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/15/2022	1,806.3000	1,660.6000	9,990	0	0	0	0	196,695	196,695	82,026	001	50
MFSZ2	1	83,030	1329273 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,793.1000	1,660.6000	370	0	0	0	0	6,625	6,625	3,038	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSZ2	14	1,162,420	1329274 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,793.2000	1,660.6000	5,180	0	0	0	0	92,820	92,820	42,532	001	50
MFSZ2	2	166,060	1329275 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.1000	1,660.6000	740	0	0	0	0	13,350	13,350	6,076	001	50
MFSZ2	3	249,090	1329276 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.2000	1,660.6000	1,110	0	0	0	0	20,040	20,040	9,114	001	50
MFSZ2	2	166,060	1329277 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.3000	1,660.6000	740	0	0	0	0	13,370	13,370	6,076	001	50
MFSZ2	5	415,150	1329278 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.5000	1,660.6000	1,850	0	0	0	0	33,475	33,475	15,190	001	50
MFSZ2	9	747,270	1329279 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.6000	1,660.6000	3,330	0	0	0	0	60,300	60,300	27,342	001	50
MFSZ2	5	415,150	1329280 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.7000	1,660.6000	1,850	0	0	0	0	33,525	33,525	15,190	001	50
MFSZ2	2	166,060	1329281 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.8000	1,660.6000	740	0	0	0	0	13,420	13,420	6,076	001	50
MFSZ2	3	249,090	1329282 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,794.9000	1,660.6000	1,110	0	0	0	0	20,145	20,145	9,114	001	50
MFSZ2	4	332,120	1329283 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.0000	1,660.6000	1,480	0	0	0	0	26,880	26,880	12,152	001	50
MFSZ2	3	249,090	1329284 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.4000	1,660.6000	1,110	0	0	0	0	20,220	20,220	9,114	001	50
MFSZ2	3	249,090	1329285 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.5000	1,660.6000	1,110	0	0	0	0	20,235	20,235	9,114	001	50
MFSZ2	3	249,090	1329286 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.6000	1,660.6000	1,110	0	0	0	0	20,250	20,250	9,114	001	50
MFSZ2	15	1,245,450	1329287 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.7000	1,660.6000	5,550	0	0	0	0	101,325	101,325	45,570	001	50
MFSZ2	19	1,577,570	1329288 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.8000	1,660.6000	7,030	0	0	0	0	128,440	128,440	57,722	001	50
MFSZ2	6	498,180	1329289 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,795.9000	1,660.6000	2,220	0	0	0	0	40,590	40,590	18,228	001	50
MFSZ2	1	83,030	1329290 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/16/2022	1,796.0000	1,660.6000	370	0	0	0	0	6,770	6,770	3,038	001	50
MESZ2	135	5,882,625	1326332 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/12/2022	988.4000	871.5000	24,300	0	0	0	0	789,075	789,075	410,132	001	10
MESZ2	43	1,873,725	1326822 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	959.6000	871.5000	7,740	0	0	0	0	189,415	189,415	130,635	001	10
MESZ2	28	1,220,100	1326823 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	959.7000	871.5000	5,040	0	0	0	0	123,480	123,480	85,065	001	50
MESZ2	40	1,743,000	1326824 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	959.8000	871.5000	7,200	0	0	0	0	176,600	176,600	121,521	001	50
MESZ2	19	827,925	1326825 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	959.9000	871.5000	3,420	0	0	0	0	83,980	83,980	57,722	001	50
MESZ2	234	10,196,550	1326826 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	968.7000	871.5000	42,120	0	0	0	0	1,137,240	1,137,240	710,896	001	50
ESZ2	100	18,007,500	1326794 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	4,129.8500	3,601.5000	382,038	0	0	0	0	2,641,750	2,641,750	1,000,000	001	50
ESZ2	4	720,300	1328541 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,919.5000	3,601.5000	15,282	0	0	0	0	63,600	63,600	40,000	001	50
ESZ2	8	1,440,600	1328542 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,919.7500	3,601.5000	30,563	0	0	0	0	127,300	127,300	80,000	001	50
ESZ2	8	1,440,600	1328543 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,920.0000	3,601.5000	30,563	0	0	0	0	127,400	127,400	80,000	001	50
ESZ2	41	7,383,075	1328544 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,920.2500	3,601.5000	156,635	0	0	0	0	653,438	653,438	410,000	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ2	32	5,762,400	1328545 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,920.5000	3,601.5000	122,252	0	0	0	0	510,400	510,400	320,000	001	10
ESZ2	20	3,601,500	1328546 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,920.7500	3,601.5000	76,408	0	0	0	0	319,250	319,250	200,000	001	10
ESZ2	12	2,160,900	1328547 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/15/2022	3,921.0000	3,601.5000	45,845	0	0	0	0	191,700	191,700	120,000	001	125,000
FAZ2	70	15,457,400	1326330 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/12/2022	2,505.1500	2,208.2000	119,000	0	0	0	0	2,078,650	2,078,650	945,000	001	125,000
FAZ2	14	3,091,480	1326799 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,436.6000	2,208.2000	23,800	0	0	0	0	319,760	319,760	189,000	001	125,000
FAZ2	2	441,640	1326800 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,436.9000	2,208.2000	3,400	0	0	0	0	45,740	45,740	27,000	001	100
FAZ2	4	883,280	1326801 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.0000	2,208.2000	6,800	0	0	0	0	91,520	91,520	54,000	001	100
FAZ2	3	662,460	1326802 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.1000	2,208.2000	5,100	0	0	0	0	68,670	68,670	40,500	001	100
FAZ2	7	1,545,740	1326803 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.4000	2,208.2000	11,900	0	0	0	0	160,440	160,440	94,500	001	100
FAZ2	2	441,640	1326804 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.5000	2,208.2000	3,400	0	0	0	0	45,860	45,860	27,000	001	100
FAZ2	4	883,280	1326805 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.7000	2,208.2000	6,800	0	0	0	0	91,800	91,800	54,000	001	100
FAZ2	7	1,545,740	1326806 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.8000	2,208.2000	11,900	0	0	0	0	160,720	160,720	94,500	001	100
FAZ2	3	662,460	1326807 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,437.9000	2,208.2000	5,100	0	0	0	0	68,910	68,910	40,500	001	100
FAZ2	7	1,545,740	1326808 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.0000	2,208.2000	11,900	0	0	0	0	160,860	160,860	94,500	001	100
FAZ2	4	883,280	1326809 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.1000	2,208.2000	6,800	0	0	0	0	91,960	91,960	54,000	001	100
FAZ2	4	883,280	1326810 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.2000	2,208.2000	6,800	0	0	0	0	92,000	92,000	54,000	001	100
FAZ2	1	220,820	1326811 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.4000	2,208.2000	1,700	0	0	0	0	23,020	23,020	13,500	001	100
FAZ2	2	441,640	1326812 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.5000	2,208.2000	3,400	0	0	0	0	46,060	46,060	27,000	001	100
FAZ2	4	883,280	1326813 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.6000	2,208.2000	6,800	0	0	0	0	92,160	92,160	54,000	001	100
FAZ2	2	441,640	1326814 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,438.7000	2,208.2000	3,400	0	0	0	0	46,100	46,100	27,000	001	10
FAZ2	33	7,287,060	1326815 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,531.7500	2,208.2000	56,100	0	0	0	0	1,067,715	1,067,715	445,500	001	10
FAZ2	66	14,574,120	1326816 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,531.9000	2,208.2000	112,200	0	0	0	0	2,136,420	2,136,420	891,000	001	125,000
FAZ2	36	7,949,520	1326817 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	2,531.9500	2,208.2000	61,200	0	0	0	0	1,165,500	1,165,500	486,000	001	125,000
XPZ2	137	14,191,189	1326364 SPI 200 FUTURE	VA HEDGE	N/A	Equity/Index	12/15/2022	ASX AAOJVIVEV2VZFZT03U97	09/13/2022	7,019.0000	6,466.0000	166,781	0	0	0	0	1,213,691	1,213,691	1,311,577	001	125,000
TPZ2	293	37,154,939	1324927 TOPIX INDX FUT	VA HEDGE	N/A	Equity/Index	12/08/2022	TOKYO AAOJVIVEV2VZFZT03U97	09/08/2022	1,899.5000	1,836.0000	524,162	0	0	0	0	1,285,043	1,285,043	1,608,833	001	69
RTYZ2	52	4,341,480	1326881 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	1,913.2500	1,669.8000	32,452	0	0	0	0	632,970	632,970	286,000	001	50
RTYZ2	7	584,430	1332339 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/23/2022	1,706.2000	1,669.8000	4,369	0	0	0	0	12,740	12,740	38,500	001	50
RTYZ2	4	333,960	1336068 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/30/2022	1,685.0000	1,669.8000	2,496	0	0	0	0	3,040	3,040	22,000	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSZ2	73	6,061,190	1326879 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/13/2022	1,847.4000	1,660.6000	25,760	0	0	0	0	681,820	681,820	233,838	001	50
MFSZ2	11	913,330	1332338 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/23/2022	1,700.6000	1,660.6000	3,882	0	0	0	0	22,000	22,000	35,236	001	50
MFSZ2	6	498,180	1336067 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB AAOJVIVEV2VZFZT03U97	09/30/2022	1,662.9000	1,660.6000	2,117	0	0	0	0	690	690	19,220	001	50
ESZ2	77	13,865,775	1326877 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/13/2022	4,129.9500	3,601.5000	200,778	0	0	0	0	2,034,533	2,034,533	770,000	001	50
ESZ2	10	1,800,750	1332337 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/23/2022	3,733.7500	3,601.5000	26,075	0	0	0	0	66,125	66,125	100,000	001	50
ESZ2	5	900,375	1336066 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME AAOJVIVEV2VZFZT03U97	09/30/2022	3,643.2500	3,601.5000	13,038	0	0	0	0	10,438	10,438	50,000	001	50
RTYZ2	103	8,599,470	1326325 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	1,890.3000	1,669.8000	63,345	0	0	0	0	1,135,575	1,135,575	566,500	001	50
RTYZ2	102	8,515,980	1326762 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/13/2022	1,913.2500	1,669.8000	62,730	0	0	0	0	1,241,595	1,241,595	561,000	001	50
RTYZ2	1	83,490	1328050 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/14/2022	1,843.8000	1,669.8000	615	0	0	0	0	8,700	8,700	5,500	001	50
RTYZ2	5	417,450	1328051 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/14/2022	1,843.9000	1,669.8000	3,075	0	0	0	0	43,525	43,525	27,500	001	50
MFSZ2	137	11,375,110	1326760 NYL EMINI MSCI EAFE	Portfolio Hedge	N/A	Equity/Index	12/16/2022	NYB 9R7GPTSO7KV3UQJZQ078	09/13/2022	1,837.6000	1,660.6000	50,690	0	0	0	0	1,212,450	1,212,450	438,845	001	50
ESZ2	126	22,689,450	1326320 S&P 500 EMINI FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	4,085.3500	3,601.5000	332,325	0	0	0	0	3,048,255	3,048,255	1,260,000	001	50
ESZ2	142	25,570,650	1326758 S&P 500 EMINI FUT	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/13/2022	4,129.8500	3,601.5000	374,525	0	0	0	0	3,751,285	3,751,285	1,420,000	001	50
FAZ2	41	9,053,620	1326322 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	2,505.4500	2,208.2000	69,700	0	0	0	0	1,218,725	1,218,725	553,500	001	100
FAZ2	29	6,403,780	1326323 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	2,505.5000	2,208.2000	49,300	0	0	0	0	862,170	862,170	391,500	001	100
ESZ2	275	49,520,625	1325370 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/08/2022	3,996.6500	3,601.5000	725,313	0	0	0	0	5,433,313	5,433,313	2,750,000	001	50
ESZ2	413	74,370,975	1325848 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/09/2022	4,022.8000	3,601.5000	1,089,288	0	0	0	0	8,699,845	8,699,845	4,130,000	001	50
ESZ2	500	90,037,500	1326371 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	4,085.5500	3,601.5000	1,318,750	0	0	0	0	12,101,250	12,101,250	5,000,000	001	50
ESZ2	500	90,037,500	1326372 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	4,085.6500	3,601.5000	1,318,750	0	0	0	0	12,103,750	12,103,750	5,000,000	001	50
ESZ2	531	95,619,825	1326883 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/13/2022	4,129.8500	3,601.5000	1,400,513	0	0	0	0	14,027,693	14,027,693	5,310,000	001	50
ESZ2	532	95,799,900	1326884 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/13/2022	4,129.9000	3,601.5000	1,403,150	0	0	0	0	14,055,440	14,055,440	5,320,000	001	50
RTYZ2	119	9,935,310	1325445 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/08/2022	1,836.3000	1,669.8000	73,185	0	0	0	0	990,675	990,675	654,500	001	50
RTYZ2	40	3,339,600	1325446 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/08/2022	1,836.3500	1,669.8000	24,600	0	0	0	0	333,100	333,100	220,000	001	50
RTYZ2	158	13,191,420	1325447 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/08/2022	1,836.4500	1,669.8000	97,170	0	0	0	0	1,316,535	1,316,535	869,000	001	50
RTYZ2	451	37,653,990	1325884 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/09/2022	1,851.8500	1,669.8000	277,365	0	0	0	0	4,105,228	4,105,228	2,480,500	001	50
RTYZ2	275	22,959,750	1326407 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	1,890.0500	1,669.8000	169,125	0	0	0	0	3,028,438	3,028,438	1,512,500	001	50
RTYZ2	550	45,919,500	1326408 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	1,890.2000	1,669.8000	338,250	0	0	0	0	6,061,000	6,061,000	3,025,000	001	50
RTYZ2	275	22,959,750	1326409 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTSO7KV3UQJZQ078	09/12/2022	1,890.3000	1,669.8000	169,125	0	0	0	0	3,031,875	3,031,875	1,512,500	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ2	125	10,436,250	1326911 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	1,913.4000	1,669.8000	76,875	0	0	0	0	1,522,500	1,522,500	687,500	001	50
RTYZ2	377	31,475,730	1326912 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	1,913.5000	1,669.8000	231,855	0	0	0	0	4,593,745	4,593,745	2,073,500	001	50
RTYZ2	60	5,009,400	1328127 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/14/2022	1,836.4500	1,669.8000	36,900	0	0	0	0	499,950	499,950	330,000	001	50
RTYZ2	250	20,872,500	1328128 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/14/2022	1,836.6000	1,669.8000	153,750	0	0	0	0	2,085,000	2,085,000	1,375,000	001	50
RTYZ2	50	4,174,500	1328129 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/14/2022	1,836.6500	1,669.8000	30,750	0	0	0	0	417,125	417,125	275,000	001	50
RTYZ2	22	1,836,780	1328130 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/14/2022	1,836.7000	1,669.8000	13,530	0	0	0	0	183,590	183,590	121,000	001	50
RTYZ2	120	10,018,800	1328131 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/14/2022	1,836.7500	1,669.8000	73,800	0	0	0	0	1,001,700	1,001,700	660,000	001	50
RTYZ2	33	2,755,170	1330151 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,794.5000	1,669.8000	20,295	0	0	0	0	205,755	205,755	181,500	001	50
RTYZ2	45	3,757,050	1330152 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,794.8000	1,669.8000	27,675	0	0	0	0	281,250	281,250	247,500	001	50
RTYZ2	28	2,337,720	1330153 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,794.9000	1,669.8000	17,220	0	0	0	0	175,140	175,140	154,000	001	50
RTYZ2	12	1,001,880	1330154 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,795.1000	1,669.8000	7,380	0	0	0	0	75,180	75,180	66,000	001	50
RTYZ2	6	500,940	1330155 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,795.2000	1,669.8000	3,690	0	0	0	0	37,620	37,620	33,000	001	50
RTYZ2	1	83,490	1330156 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	1,795.3000	1,669.8000	615	0	0	0	0	6,275	6,275	5,500	001	50
RTYZ2	45	3,757,050	1331363 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,767.0000	1,669.8000	27,675	0	0	0	0	218,700	218,700	247,500	001	50
RTYZ2	18	1,502,820	1331364 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,767.1000	1,669.8000	11,070	0	0	0	0	87,570	87,570	99,000	001	50
RTYZ2	8	667,920	1331365 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,767.2000	1,669.8000	4,920	0	0	0	0	38,960	38,960	44,000	001	50
RTYZ2	10	834,900	1331366 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,768.4000	1,669.8000	6,150	0	0	0	0	49,300	49,300	55,000	001	50
RTYZ2	13	1,085,370	1331367 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,768.5000	1,669.8000	7,995	0	0	0	0	64,155	64,155	71,500	001	50
RTYZ2	55	4,591,950	1331368 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,768.6000	1,669.8000	33,825	0	0	0	0	271,700	271,700	302,500	001	50
RTYZ2	4	333,960	1331369 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,768.7000	1,669.8000	2,460	0	0	0	0	19,780	19,780	22,000	001	50
RTYZ2	18	1,502,820	1331370 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,768.8000	1,669.8000	11,070	0	0	0	0	89,100	89,100	99,000	001	50
RTYZ2	7	584,430	1331371 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,769.0000	1,669.8000	4,305	0	0	0	0	34,720	34,720	38,500	001	50
RTYZ2	22	1,836,780	1331372 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	1,769.4000	1,669.8000	13,530	0	0	0	0	109,560	109,560	121,000	001	50
RTYZ2	27	2,254,230	1332370 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,685.6000	1,669.8000	16,605	0	0	0	0	21,330	21,330	148,500	001	50
RTYZ2	4	333,960	1332371 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,685.7000	1,669.8000	2,460	0	0	0	0	3,180	3,180	22,000	001	50
RTYZ2	78	6,512,220	1332372 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,685.8000	1,669.8000	47,970	0	0	0	0	62,400	62,400	429,000	001	50
RTYZ2	29	2,421,210	1332373 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,686.2000	1,669.8000	17,835	0	0	0	0	23,780	23,780	159,500	001	50
RTYZ2	1	83,490	1332374 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,686.3000	1,669.8000	615	0	0	0	0	825	825	5,500	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ2	21	1,753,290	1332375 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,686.4000	1,669.8000	12,915	0	0	0	0	17,430	17,430	115,500	001	50
RTYZ2	32	2,671,680	1332376 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,686.6000	1,669.8000	19,680	0	0	0	0	26,880	26,880	176,000	001	50
RTYZ2	8	667,920	1332377 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	1,686.8000	1,669.8000	4,920	0	0	0	0	6,800	6,800	44,000	001	50
MFSZ2	2	166,060	1325413 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,783.6000	1,660.6000	740	0	0	0	0	12,300	12,300	6,310	001	50
MFSZ2	3	249,090	1325414 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,783.8000	1,660.6000	1,110	0	0	0	0	18,480	18,480	9,465	001	50
MFSZ2	1	83,030	1325415 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,783.9000	1,660.6000	370	0	0	0	0	6,165	6,165	3,155	001	50
MFSZ2	3	249,090	1325416 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.0000	1,660.6000	1,110	0	0	0	0	18,510	18,510	9,465	001	50
MFSZ2	3	249,090	1325417 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.1000	1,660.6000	1,110	0	0	0	0	18,525	18,525	9,465	001	50
MFSZ2	3	249,090	1325418 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.2000	1,660.6000	1,110	0	0	0	0	18,540	18,540	9,465	001	50
MFSZ2	5	415,150	1325419 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.3000	1,660.6000	1,850	0	0	0	0	30,925	30,925	15,775	001	50
MFSZ2	20	1,660,600	1325420 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.4000	1,660.6000	7,400	0	0	0	0	123,800	123,800	63,100	001	50
MFSZ2	8	664,240	1325421 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.5000	1,660.6000	2,960	0	0	0	0	49,560	49,560	25,240	001	50
MFSZ2	3	249,090	1325422 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.6000	1,660.6000	1,110	0	0	0	0	18,600	18,600	9,465	001	50
MFSZ2	17	1,411,510	1325423 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.7000	1,660.6000	6,290	0	0	0	0	105,485	105,485	53,635	001	50
MFSZ2	1	83,030	1325424 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,784.9000	1,660.6000	370	0	0	0	0	6,215	6,215	3,155	001	50
MFSZ2	3	249,090	1325425 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,785.0000	1,660.6000	1,110	0	0	0	0	18,660	18,660	9,465	001	50
MFSZ2	5	415,150	1325426 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,785.1000	1,660.6000	1,850	0	0	0	0	31,125	31,125	15,775	001	50
MFSZ2	4	332,120	1325427 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,785.2000	1,660.6000	1,480	0	0	0	0	24,920	24,920	12,620	001	50
MFSZ2	5	415,150	1325428 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,785.3000	1,660.6000	1,850	0	0	0	0	31,175	31,175	15,775	001	50
MFSZ2	4	332,120	1325429 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,785.4000	1,660.6000	1,480	0	0	0	0	24,960	24,960	12,620	001	50
MFSZ2	1	83,030	1325430 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,786.3000	1,660.6000	370	0	0	0	0	6,285	6,285	3,155	001	50
MFSZ2	1	83,030	1325431 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,786.5000	1,660.6000	370	0	0	0	0	6,295	6,295	3,155	001	50
MFSZ2	1	83,030	1325432 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,786.6000	1,660.6000	370	0	0	0	0	6,300	6,300	3,155	001	50
MFSZ2	2	166,060	1325433 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,786.7000	1,660.6000	740	0	0	0	0	12,610	12,610	6,310	001	50
MFSZ2	42	3,487,260	1325434 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,786.8000	1,660.6000	15,540	0	0	0	0	265,020	265,020	132,511	001	50
MFSZ2	3	249,090	1325435 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,787.0000	1,660.6000	1,110	0	0	0	0	18,960	18,960	9,465	001	50
MFSZ2	1	83,030	1325436 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/08/2022	1,787.1000	1,660.6000	370	0	0	0	0	6,325	6,325	3,155	001	50
MFSZ2	2	166,060	1325869 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,846.8000	1,660.6000	740	0	0	0	0	18,620	18,620	6,310	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSZ2	4	332,120	1325870 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,846.9000	1,660.6000	1,480	0	0	0	0	37,260	37,260	12,620	001	50
MFSZ2	2	166,060	1325871 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.0000	1,660.6000	740	0	0	0	0	18,640	18,640	6,310	001	50
MFSZ2	6	498,180	1325872 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.2000	1,660.6000	2,220	0	0	0	0	55,980	55,980	18,930	001	50
MFSZ2	2	166,060	1325873 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.3000	1,660.6000	740	0	0	0	0	18,670	18,670	6,310	001	50
MFSZ2	4	332,120	1325874 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.5000	1,660.6000	1,480	0	0	0	0	37,380	37,380	12,620	001	50
MFSZ2	18	1,494,540	1325875 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.8000	1,660.6000	6,660	0	0	0	0	168,480	168,480	56,790	001	50
MFSZ2	1	83,030	1325876 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,847.9000	1,660.6000	370	0	0	0	0	9,365	9,365	3,155	001	50
MFSZ2	24	1,992,720	1325877 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.0000	1,660.6000	8,880	0	0	0	0	224,880	224,880	75,720	001	50
MFSZ2	16	1,328,480	1325878 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.3000	1,660.6000	5,920	0	0	0	0	150,160	150,160	50,480	001	50
MFSZ2	1	83,030	1325879 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.5000	1,660.6000	370	0	0	0	0	9,395	9,395	3,155	001	50
MFSZ2	1	83,030	1325880 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.6000	1,660.6000	370	0	0	0	0	9,400	9,400	3,155	001	50
MFSZ2	18	1,494,540	1325881 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.8000	1,660.6000	6,660	0	0	0	0	169,380	169,380	56,790	001	50
MFSZ2	62	5,147,860	1325882 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/09/2022	1,848.9000	1,660.6000	22,940	0	0	0	0	583,730	583,730	195,611	001	50
MFSZ2	225	18,681,750	1326397 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/12/2022	1,887.4000	1,660.6000	83,250	0	0	0	0	2,551,500	2,551,500	709,878	001	50
MFSZ2	225	18,681,750	1326398 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/12/2022	1,887.6000	1,660.6000	83,250	0	0	0	0	2,553,750	2,553,750	709,878	001	50
MFSZ2	305	25,324,150	1326909 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/13/2022	1,836.3000	1,660.6000	112,850	0	0	0	0	2,679,425	2,679,425	962,279	001	50
MFSZ2	21	1,743,630	1332365 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/23/2022	1,683.2000	1,660.6000	7,770	0	0	0	0	23,730	23,730	66,255	001	50
MFSZ2	16	1,328,480	1332366 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/23/2022	1,683.3000	1,660.6000	5,920	0	0	0	0	18,160	18,160	50,480	001	50
MFSZ2	60	4,981,800	1332367 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/23/2022	1,683.4000	1,660.6000	22,200	0	0	0	0	68,400	68,400	189,301	001	50
MFSZ2	85	7,057,550	1332368 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/23/2022	1,683.5000	1,660.6000	31,450	0	0	0	0	97,325	97,325	268,176	001	50
MFSZ2	18	1,494,540	1332369 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/23/2022	1,683.7000	1,660.6000	6,660	0	0	0	0	20,790	20,790	56,790	001	50
MESZ2	50	2,178,750	1326387 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	12/16/2022	NYB 9R7GPTS07KV3UQJZQ078	09/12/2022	985.1000	871.5000	9,000	0	0	0	0	284,000	284,000	157,751	001	50
ESZ2	160	28,812,000	1325378 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/08/2022	3,996.5500	3,601.5000	422,000	0	0	0	0	3,160,400	3,160,400	1,600,000	001	50
ESZ2	86	15,486,450	1325853 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/09/2022	4,022.8000	3,601.5000	226,825	0	0	0	0	1,811,590	1,811,590	860,000	001	50
ESZ2	111	19,988,325	1325854 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/09/2022	4,022.8500	3,601.5000	292,763	0	0	0	0	2,338,493	2,338,493	1,110,000	001	50
ESZ2	500	90,037,500	1326378 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	4,085.5500	3,601.5000	1,318,750	0	0	0	0	12,101,250	12,101,250	5,000,000	001	50
ESZ2	172	30,972,900	1326897 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	4,129.9500	3,601.5000	453,650	0	0	0	0	4,544,670	4,544,670	1,720,000	001	50
ESZ2	49	8,823,675	1330143 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,871.2500	3,601.5000	129,238	0	0	0	0	660,888	660,888	490,000	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ2	14	2,521,050	1330144 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,871.5000	3,601.5000	36,925	0	0	0	0	189,000	189,000	140,000	001	50
ESZ2	62	11,164,650	1330146 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,872.0000	3,601.5000	163,525	0	0	0	0	838,550	838,550	620,000	001	50
ESZ2	16	2,881,200	1330147 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,872.5000	3,601.5000	42,200	0	0	0	0	216,800	216,800	160,000	001	50
ESZ2	33	5,942,475	1330148 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,872.7500	3,601.5000	87,038	0	0	0	0	447,563	447,563	330,000	001	50
ESZ2	1	180,075	1330149 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/20/2022	3,873.0000	3,601.5000	2,638	0	0	0	0	13,575	13,575	10,000	001	50
ESZ2	119	21,428,925	1331354 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,804.5000	3,601.5000	313,863	0	0	0	0	1,207,850	1,207,850	1,190,000	001	50
ESZ2	3	540,225	1331355 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,805.0000	3,601.5000	7,913	0	0	0	0	30,525	30,525	30,000	001	50
ESZ2	145	26,110,875	1331356 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,805.2500	3,601.5000	382,438	0	0	0	0	1,477,188	1,477,188	1,450,000	001	50
ESZ2	88	15,846,600	1331357 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,806.7500	3,601.5000	232,100	0	0	0	0	903,100	903,100	880,000	001	50
ESZ2	60	10,804,500	1331358 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,807.0000	3,601.5000	158,250	0	0	0	0	616,500	616,500	600,000	001	50
ESZ2	38	6,842,850	1331359 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,807.2500	3,601.5000	100,225	0	0	0	0	390,925	390,925	380,000	001	50
ESZ2	35	6,302,625	1331360 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,807.5000	3,601.5000	92,313	0	0	0	0	360,500	360,500	350,000	001	50
ESZ2	65	11,704,875	1331361 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,807.7500	3,601.5000	171,438	0	0	0	0	670,313	670,313	650,000	001	50
ESZ2	87	15,666,525	1331362 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/21/2022	3,808.5000	3,601.5000	229,463	0	0	0	0	900,450	900,450	870,000	001	50
ESZ2	165	29,712,375	1332345 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,706.5000	3,601.5000	435,188	0	0	0	0	866,250	866,250	1,650,000	001	50
ESZ2	12	2,160,900	1332346 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,707.2500	3,601.5000	31,650	0	0	0	0	63,450	63,450	120,000	001	50
ESZ2	47	8,463,525	1332347 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,707.5000	3,601.5000	123,963	0	0	0	0	249,100	249,100	470,000	001	50
ESZ2	21	3,781,575	1332348 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,707.7500	3,601.5000	55,388	0	0	0	0	111,563	111,563	210,000	001	50
ESZ2	47	8,463,525	1332349 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,708.0000	3,601.5000	123,963	0	0	0	0	250,275	250,275	470,000	001	50
ESZ2	48	8,643,600	1332350 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,708.7500	3,601.5000	126,600	0	0	0	0	257,400	257,400	480,000	001	50
ESZ2	78	14,045,850	1332351 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,709.0000	3,601.5000	205,725	0	0	0	0	419,250	419,250	780,000	001	50
ESZ2	44	7,923,300	1332352 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,709.7500	3,601.5000	116,050	0	0	0	0	238,150	238,150	440,000	001	50
ESZ2	30	5,402,250	1332353 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,710.0000	3,601.5000	79,125	0	0	0	0	162,750	162,750	300,000	001	50
ESZ2	8	1,440,600	1332354 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	3,710.2500	3,601.5000	21,100	0	0	0	0	43,500	43,500	80,000	001	50
FAZ2	80	17,665,600	1326380 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.3000	2,208.2000	136,000	0	0	0	0	2,368,800	2,368,800	1,080,000	001	100
FAZ2	2	441,640	1326381 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.3500	2,208.2000	3,400	0	0	0	0	59,230	59,230	27,000	001	100
FAZ2	2	441,640	1326382 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.4500	2,208.2000	3,400	0	0	0	0	59,250	59,250	27,000	001	100
FAZ2	3	662,460	1326383 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.5500	2,208.2000	5,100	0	0	0	0	88,905	88,905	40,500	001	100

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAZ2	2	441,640	1326384 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.6000	2,208.2000	3,400	0	0	0	0	59,280	59,280	27,000	001	100
FAZ2	1	220,820	1326385 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/12/2022	2,504.8000	2,208.2000	1,700	0	0	0	0	29,660	29,660	13,500	001	100
FAZ2	6	1,324,920	1326899 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.5500	2,208.2000	10,200	0	0	0	0	194,010	194,010	81,000	001	100
FAZ2	7	1,545,740	1326900 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.6000	2,208.2000	11,900	0	0	0	0	226,380	226,380	94,500	001	100
FAZ2	13	2,870,660	1326901 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.6500	2,208.2000	22,100	0	0	0	0	420,485	420,485	175,500	001	100
FAZ2	7	1,545,740	1326902 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.7000	2,208.2000	11,900	0	0	0	0	226,450	226,450	94,500	001	100
FAZ2	4	883,280	1326903 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.7500	2,208.2000	6,800	0	0	0	0	129,420	129,420	54,000	001	100
FAZ2	53	11,703,460	1326904 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/13/2022	2,531.9500	2,208.2000	90,100	0	0	0	0	1,715,875	1,715,875	715,500	001	100
FAZ2	14	3,091,480	1332355 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,243.4000	2,208.2000	23,800	0	0	0	0	49,280	49,280	189,000	001	100
FAZ2	22	4,858,040	1332356 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,243.5000	2,208.2000	37,400	0	0	0	0	77,660	77,660	297,000	001	100
FAZ2	2	441,640	1332357 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,243.6000	2,208.2000	3,400	0	0	0	0	7,080	7,080	27,000	001	100
FAZ2	7	1,545,740	1332358 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,244.0000	2,208.2000	11,900	0	0	0	0	25,060	25,060	94,500	001	100
FAZ2	4	883,280	1332359 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,244.1000	2,208.2000	6,800	0	0	0	0	14,360	14,360	54,000	001	100
FAZ2	1	220,820	1332360 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	12/16/2022	CME 9R7GPTS07KV3UQJZQ078	09/23/2022	2,244.2000	2,208.2000	1,700	0	0	0	0	3,600	3,600	13,500	001	100
	0	0	CASH MARGIN - AXADR07P			Soc Gen			09/30/2022	0.0000	0.0000	0	8,558,898	0	0	0	0	0	0		0
	0	0	CASH MARGIN - AXADESUB			Morgan Stanley			09/30/2022	0.0000	0.0000	0	5,224,346	0	0	0	0	0	0		0
	0	0	CASH MARGIN - ESIOIEL			Morgan Stanley			09/30/2022	0.0000	0.0000	0	14,728,598	0	0	0	0	0	0		0
	0	0	CASH MARGIN - AXAD07PMS			Morgan Stanley			09/30/2022	0.0000	0.0000	0	16,861,147	0	0	0	0	0	0		0
	0	0	CASH MARGIN - AXAESTOV			Morgan Stanley			09/30/2022	0.0000	0.0000	0	27,510,000	0	0	0	0	0	0		0
1609999999. Subtotal - Short Futures - Hedging Other												22,171,322	72,882,989	0	0	0	266,559,847	266,559,847	136,371,839	XXX	XXX
1649999999. Subtotal - Short Futures												26,509,525	72,882,989	0	0	0	342,754,244	342,754,244	154,120,610	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(5,509,667)	0	0	0	0	(14,930,649)	(14,930,649)	37,989,518	XXX	XXX
1709999999. Subtotal - Hedging Other												16,719,389	72,882,989	0	0	0	210,373,597	210,373,597	160,340,051	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												11,209,722	72,882,989	0	0	0	195,442,948	195,442,948	198,329,569	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	37,980,728	(29,421,830)	8,558,898
Morgan Stanley	56,501,640	7,822,451	64,324,091

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	37,980,728	(29,421,830)	8,558,898
Morgan Stanley	56,501,640	7,822,451	64,324,091
Total Net Cash Deposits	94,482,368	(21,599,379)	72,882,989

(a)

Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB Liabilities
003	Hedges equity or interest rate risk of life products

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	72,882,989	0	72,882,989	11,209,722	0	11,209,722	198,329,569	198,329,569
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Y	Y	0	0	0	(9,524,276)	0	0	(3,501,742)	0	12,239,075	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	(2,560,000)	0	0	(5,500,922)	0	0	(4,964,628)	0	12,411,829	0
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	16,740,000	0	0	(7,308,636)	0	7,961,231	0	0	3,323,763	0
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	294,210,000	0	0	(27,525,780)	0	50,450,705	0	0	17,367,138	0
Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	Y	Y	15,580,000	0	0	0	0	28,242,470	0	12,662,470	2,762,228	0
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	463,250,000	0	16,187,500	0	0	0	(99,624,912)	0	25,934,331	0
Deutsche Bank AG LONDON 7LTWFZYICNSX8D621K86	Y	Y	(16,020,000)	0	0	0	16,020,000	9,048,759	0	25,068,759	2,769,996	0
Goldman Sachs Financial Markets L.P. VF1AUT090CSWSY70E568	Y	Y	459,910,000	0	0	(948,255)	0	3,051,050	0	0	6,406,160	0
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	(53,480,000)	0	0	(2,001,479)	51,478,521	0	(1,671,747)	51,808,253	91,073,713	0
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Y	Y	713,180,000	0	64,141,106	0	0	65,551,302	0	0	4,880,742	0
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	178,810,000	0	0	(19,643,310)	0	0	(11,726,490)	0	5,107,621	0
Mizuho Capital Markets LLC. OV6WI8S6QX2D1J857OP30	Y	Y	13,720,000	0	0	0	0	13,399,504	0	0	926,298	0
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Y	Y	480,420,000	0	0	(3,259,210)	0	0	(3,081,244)	0	928,463	0
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	22,240,000	0	0	(36,462,623)	0	3,563,168	0	0	4,752,767	0
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Y	Y	14,890,000	0	1,036,643	0	0	1,036,643	0	0	26,637	0
Natwest Markets PLC RR3QWICWWIPCS8A4S074	Y	Y	(32,560,000)	0	0	(16,168,946)	16,391,054	0	(15,264,574)	17,295,426	2,023,105	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	46,960,000	0	0	0	0	38,060	0	0	9,129,070	0
TRUIST BANK IYDOJBGJWY9T8XKCSX06	Y	Y	7,129,000	0	0	(4,043,358)	0	0	(4,043,358)	0	184,304	0
Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	(35,440,000)	0	0	(14,927,342)	20,512,658	0	(15,302,159)	20,137,841	1,547,337	0
0299999999. Total NAIC 1 Designation			2,586,979,000	0	81,365,249	(147,314,137)	104,402,233	182,342,892	(159,180,854)	126,972,749	203,794,577	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			2,586,979,000	0	154,248,238	(147,314,137)	177,285,222	193,552,614	(159,180,854)	138,182,471	402,124,146	198,329,569
1. Offset per SSAP No. 64					147,314,137	(147,314,137)						
2. Net after right of offset per SSAP No. 64					6,934,101	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		CASH	(743,885)	0	XXX		V
0299999999 - Total				(743,885)	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0000		(6,996,116,677)	(4,012,747,872)	2,983,368,805	2,983,368,805	2,820,629,719	(1,577,765,095)	100.0	(1,577,765,095)	(1,223,187,506)	(1,791,394,050)	(1,577,765,095)	0	(213,628,955)	228,468,986	0	228,468,986	(1,208,347,475)
Total		(6,996,116,677)	(4,012,747,872)	2,983,368,805	2,983,368,805	2,820,629,719	(1,577,765,095)	XXX	(1,577,765,095)	(1,223,187,506)	(1,791,394,050)	(1,577,765,095)	0	(213,628,955)	228,468,986	0	228,468,986	(1,208,347,475)

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA NATIONAL ASSOCIATION FAIRFIELD, CT		0.000	0	0	(262,512,378)	(266,609,734)	(268,678,255)	XXX
BANK OF AMERICA NATIONAL ASSOCIATION FORT WORTH, TX		0.000	0	0	2,265,577	1,416,237	1,010,270	XXX
BANK OF AMERICA NATIONAL ASSOCIATION SOUTH DENNIS, MA		0.000	0	0	299,233	350,410	403,320	XXX
FEDERAL HOME LOAN BANK OF NEW YORK NEW YORK, NY		0.000	0	0	1,220,698	1,418,285	4,515,256	XXX
FIFTH THIRD BANK, NATIONAL ASSOCIATION CINCINNATI, OH		0.000	0	0	27,675	46,018	34,682	XXX
JPMORGAN CHASE BANK, N.A. GLEN ELLYN, IL		0.000	0	0	29,650,831	29,852,539	40,151,005	XXX
JPMORGAN CHASE BANK, N.A. NEW YORK, NY		0.000	0	0	98,817,799	328,670,590	259,305,280	XXX
JPMORGAN CHASE BANK, N.A. RIVERTON, UT		0.000	0	0	453,992	453,992	454,128	XXX
NORTHERN TRUST COMPANY, THE CHICAGO, IL		0.000	0	0	1,475,796	418,564	395,386	XXX
ROYAL BANK OF CANADA TORONTO,		0.000	0	0	11,069,427	189,914	(2,920)	XXX
SANTANDER BANK NATIONAL ASSOCIATION BENSALEM, PA		0.000	0	0	36,911,397	37,017,046	25,017,046	XXX
STATE STREET BANK AND TRUST COMPANY BOSTON, MA		0.000	0	0	(2,067,037)	(895,827)	(1,044,276)	XXX
THE BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	1,785,939	673,388	2,366,135	XXX
WELLS FARGO BANK NATIONAL ASSOCIATION CINNAMINSON, NJ		0.000	0	0	4,097,501	4,237,581	4,356,788	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(76,503,550)	137,239,004	68,283,846	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(76,503,550)	137,239,004	68,283,846	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	654,409	654,409	(5,000)	XXX
0599999. Total - Cash	XXX	XXX	0	0	(75,849,142)	137,893,413	68,278,846	XXX

0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
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
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
018616-75-5	AB GOVERNMENT STIF PORTFOLIO		09/30/2022	2.590		104,672,020	0	1,723
8309999999. Subtotal - All Other Money Market Mutual Funds						104,672,020	0	1,723
	CANADIAN IMPERIAL BANK/CAYMAN		09/30/2022	3.030	10/03/2022	50,000,000	4,208	0
	AUSTRALIA & NEW ZEALAND BANKIN		09/30/2022	3.070	10/03/2022	55,000,000	4,690	0
	CREDIT AGRICOLE CORPORATE AND		09/30/2022	3.060	10/03/2022	21,000,000	1,785	0
8509999999. Subtotal - Other Cash Equivalents						126,000,000	10,683	0
8609999999 - Total Cash Equivalents						230,672,020	10,683	1,723