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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 67105 Employer's ID Number 41-0451140

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

Country of Domicile United States of America

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

Incorporated/Organized 09/15/1885 Commenced Business 09/15/1885

Statutory Home Office 20 Washington Avenue, South (Street and Number), Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code)

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)

Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Mail Address 5780 Powers Ferry Road, NW (Street and Number or P.O. Box), Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Washington Avenue, South (Street and Number)

Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code), 612-372-5432 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Lora Williams (Name), 770-980-6526 (Area Code) (Telephone Number)

FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Robert Lawrence Grubka	SVP, Chief Tax Officer and Treasurer	Carlo Bertucci
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Clyde Landon Cobb Jr., SVP & Chief Accounting Officer	Michael Robert Katz #, SVP & Chief Financial Officer	Heather Hamilton Lavallee, Senior Vice President
Francis Gerard O'Neill #, SVP & Chief Risk Officer	Larry Neil Port, Executive VP & Chief Legal Officer	Rachel Mara Reid #, Senior Vice President
Michael Scott Smith, Executive Vice President	Matthew Toms, Senior Vice President	Michele Marie White, Senior Vice President

DIRECTORS OR TRUSTEES

Robert Lawrence Grubka, Director	Michael Robert Katz, Director	Heather Hamilton Lavallee, Director
Charles Patrick Nelson, Director	Francis Gerard O'Neill, Director	Michael Scott Smith, Director and Chairman #
Mona Marie Zielke, Director #		

State of Minnesota/Minnesota/Georgia
County of Hennepin/Hennepin/Fulton SS:

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

Robert Lawrence Grubka President	Melissa Ann O'Donnell Secretary	Kevin John Reimer VP & Treasurer Effective 7/12/2021
Subscribed and sworn to before me this 28 day of July 2021	Subscribed and sworn to before me this 29 day of July 2021	Subscribed and sworn to before me this 6 day of August 2021

TINA M SCHULTZ
Notary Public
Minnesota
My Commission Expires January 31, 2022

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

TINA M SCHULTZ
Notary Public
Minnesota
My Commission Expires January 31, 2022

PATRICIA PUNTER
MY COMMISSION EXPIRES
JULY 31 2024
COBB COUNTY, GA
NOTARY PUBLIC

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	8,261,006,334	0	8,261,006,334	12,281,330,213
2. Stocks:				
2.1 Preferred stocks	125,898,771	0	125,898,771	73,875,310
2.2 Common stocks	532,697,840	84,329,478	448,368,362	263,641,854
3. Mortgage loans on real estate:				
3.1 First liens	1,300,131,067	0	1,300,131,067	1,946,418,940
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	45,962,112	0	45,962,112	39,529,773
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	162,187
5. Cash ($ 237,643,501), cash equivalents ($ 80,000) and short-term investments ($ 15,299,834)	253,023,335	0	253,023,335	392,243,763
6. Contract loans (including $ 0 premium notes)	213,826,603	960,217	212,866,386	484,587,644
7. Derivatives	16,776,598	0	16,776,598	17,274,253
8. Other invested assets	721,378,056	0	721,378,056	850,492,960
9. Receivables for securities	8,490,196	0	8,490,196	2,624,029
10. Securities lending reinvested collateral assets	133,838,506	0	133,838,506	21,593,981
11. Aggregate write-ins for invested assets	297,540	0	297,540	201,316
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,613,326,957	85,289,695	11,528,037,262	16,373,976,223
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	97,716,671	0	97,716,671	136,284,066
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(506,417,726)	2,280,758	(508,698,483)	(341,322,733)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	11,233,527	0	11,233,527	57,405,559
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	499,750,314	3,907,361	495,842,953	342,775,189
16.2 Funds held by or deposited with reinsured companies	2,367,517	0	2,367,517	2,401,814
16.3 Other amounts receivable under reinsurance contracts	195,760,398	0	195,760,398	94,798,434
17. Amounts receivable relating to uninsured plans	2,342,657	0	2,342,657	1,597,982
18.1 Current federal and foreign income tax recoverable and interest thereon	19,448,142	0	19,448,142	0
18.2 Net deferred tax asset	533,455,107	324,292,834	209,162,273	202,752,148
19. Guaranty funds receivable or on deposit	3,119,434	0	3,119,434	3,728,613
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	6,389,236	92,583	6,296,653	10,865,940
24. Health care ($ 0) and other amounts receivable	466,741	466,741	0	0
25. Aggregate write-ins for other than invested assets	104,437,797	13,637,913	90,799,884	124,852,319
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,583,396,772	429,967,884	12,153,428,888	17,010,115,554
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,777,723,632	0	2,777,723,632	2,604,753,863
28. Total (Lines 26 and 27)	15,361,120,404	429,967,884	14,931,152,520	19,614,869,418
DETAILS OF WRITE-INS				
1101. Derivative receivables	297,540	0	297,540	201,316
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	297,540	0	297,540	201,316
2501. Margin call collateral	81,550,236	0	81,550,236	117,256,589
2502. Miscellaneous assets	22,887,561	13,637,913	9,249,649	7,595,730
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	104,437,797	13,637,913	90,799,884	124,852,319

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 7,206,674,815 less $ 0 included in Line 6.3 (including $ 330,757,250 Modco Reserve)	7,206,674,815	11,097,931,025
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	74,885,503	66,903,813
3.	Liability for deposit-type contracts (including $ 24,109,506 Modco Reserve)	1,053,533,005	794,319,007
4.	Contract claims:		
	4.1 Life	173,611,271	170,712,707
	4.2 Accident and health	408,582,658	349,899,524
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	3,521
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)	1,339,228	14,902,357
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	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 $ 0 discount; including $ 0 accident and health premiums	57,120	1,834,038
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 $ 29,265,447 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	39,578,281	32,282,115
	9.3 Other amounts payable on reinsurance, including $ 8,497,800 assumed and $ 37,181,088 ceded	45,678,888	25,549,533
	9.4 Interest Maintenance Reserve	19,438,957	147,955,909
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,914,707, accident and health $ 11,173,596 and deposit-type contract funds $ 0	22,088,303	36,942,130
11.	Commissions and expense allowances payable on reinsurance assumed	2,139,715	2,017,600
12.	General expenses due or accrued	28,599,572	38,026,308
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,547,278) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(771,891)	(2,955,270)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(472,421)	3,105,184
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	5,868,033
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,267,684	7,760,792
17.	Amounts withheld or retained by reporting entity as agent or trustee	36,769,249	34,917,133
18.	Amounts held for agents' account, including $ 2,198,036 agents' credit balances	2,198,036	1,804,436
19.	Remittances and items not allocated	182,687,250	123,496,273
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	403,240	513,260
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	182,376,560	188,414,157
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	3,216,655	2,328,242
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	707,182,891	2,006,420,930
	24.04 Payable to parent, subsidiaries and affiliates	66,933,879	41,193,158
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	66,999,829	90,579,933
	24.09 Payable for securities	35,666,414	7,430,230
	24.10 Payable for securities lending	133,838,506	21,593,981
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	50,471,386	102,142,069
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,544,974,585	15,413,892,129
27.	From Separate Accounts Statement	2,777,723,632	2,604,753,863
28.	Total liabilities (Lines 26 and 27)	13,322,698,217	18,018,645,993
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	100,000	100,000
31.	Aggregate write-ins for other than special surplus funds	2,889,959,343	1,352,545,495
32.	Surplus notes	100,000,000	100,000,000
33.	Gross paid in and contributed surplus	336,119,650	497,409,914
34.	Aggregate write-ins for special surplus funds	1,040,327	1,387,106
35.	Unassigned funds (surplus)	(1,721,165,016)	(357,619,090)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,605,854,303	1,593,623,425
38.	Totals of Lines 29, 30 and 37	1,608,454,303	1,596,223,425
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,931,152,520	19,614,869,418
	DETAILS OF WRITE-INS		
2501.	Unclaimed property	19,929,716	17,034,476
2502.	Margin call collateral	13,281,730	13,920,098
2503.	Miscellaneous liabilities	8,170,296	4,346,648
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,089,645	66,840,846
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	50,471,386	102,142,069
3101.	Deferred gain on reinsurance	2,889,959,343	1,352,545,495
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)	2,889,959,343	1,352,545,495
3401.	Gain on sale/leaseback of home office property	1,040,327	1,387,106
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,040,327	1,387,106

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	(5,310,540,001)	596,933,487	1,124,486,389
2.	Considerations for supplementary contracts with life contingencies	2,223,813	6,089,867	7,794,918
3.	Net investment income	247,924,988	384,655,382	793,968,987
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,531,409)	(1,942,993)	(5,223,910)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	271,624
6.	Commissions and expense allowances on reinsurance ceded	1,127,261,136	182,710,720	349,682,085
7.	Reserve adjustments on reinsurance ceded	277,229,327	201,865,760	144,015,803
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	32,498,589	32,446,238	65,159,045
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	18,840,337	10,236,682	27,460,020
9.	Totals (Lines 1 to 8.3)	(3,608,093,220)	1,412,995,144	2,507,614,961
10.	Death benefits	4,588,076	246,289,279	478,538,536
11.	Matured endowments (excluding guaranteed annual pure endowments)	(356,652)	932,522	1,791,296
12.	Annuity benefits	29,187,008	25,315,142	50,867,621
13.	Disability benefits and benefits under accident and health contracts	199,323,748	479,170,409	590,571,973
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	277,078,450	352,724,231	684,494,730
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(41,605,967)	4,796,559	10,422,162
18.	Payments on supplementary contracts with life contingencies	4,167,546	2,524,935	5,259,674
19.	Increase in aggregate reserves for life and accident and health contracts	(3,883,274,520)	(163,074,052)	(303,786,915)
20.	Totals (Lines 10 to 19)	(3,410,892,310)	948,679,025	1,518,159,077
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	126,592,057	124,313,003	248,993,098
22.	Commissions and expense allowances on reinsurance assumed	3,899,476	4,109,199	7,871,512
23.	General insurance expenses and fraternal expenses	168,213,023	182,641,486	398,446,947
24.	Insurance taxes, licenses and fees, excluding federal income taxes	35,681,793	32,957,863	64,934,617
25.	Increase in loading on deferred and uncollected premiums	2,637,423	(509,785)	(1,913,353)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(87,646,071)	(53,655,048)	(123,693,978)
27.	Aggregate write-ins for deductions	1,698,760,180	41,609,327	94,151,783
28.	Totals (Lines 20 to 27)	(1,462,754,429)	1,280,145,070	2,206,949,703
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(2,145,338,792)	132,850,074	300,665,257
30.	Dividends to policyholders and refunds to members	(15,021,263)	4,635,924	8,959,779
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(2,130,317,529)	128,214,150	291,705,478
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(649,060,616)	21,827,960	42,668,459
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)	(1,481,256,913)	106,386,190	249,037,019
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 16,743,002 (excluding taxes of $ 233,650,894 transferred to the IMR)	54,323,872	(33,570,131)	(43,633,269)
35.	Net income (Line 33 plus Line 34)	(1,426,933,041)	72,816,060	205,403,750
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,596,223,425	1,536,279,005	1,536,279,005
37.	Net income (Line 35)	(1,426,933,041)	72,816,060	205,403,750
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,281,502	296,832,157	(120,203,151)	(96,665,955)
39.	Change in net unrealized foreign exchange capital gain (loss)	839,640	(1,068,940)	445,547
40.	Change in net deferred income tax	(279,948,762)	10,048,587	12,141,006
41.	Change in nonadmitted assets	39,974,062	(11,133,006)	(16,742,122)
42.	Change in liability for reinsurance in unauthorized and certified companies	(888,413)	743,486	69,090
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	1,003,051	1,003,051
44.	Change in asset valuation reserve	6,037,597	101,299,410	34,954,240
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	75,408	75,408
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	(161,290,264)	0	0
	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	1,537,413,847	(41,913,646)	(83,827,293)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	194,056	3,379,884	3,087,698
54.	Net change in capital and surplus for the year (Lines 37 through 53)	12,230,878	15,047,142	59,944,420
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,608,454,303	1,551,326,146	1,596,223,425
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	14,886,629	7,435,443	21,321,880
08.302.	Fee income	3,421,464	2,424,697	5,240,020
08.303.	Reinsurance income	532,244	376,542	898,120
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)	18,840,337	10,236,682	27,460,020
2701.	Deferred gain on reinsurance	2,520,091,145	0	0
2702.	Miscellaneous expense	169,909,153	335,204	9,348,878
2703.	Funds withheld interest expense	22,329,262	48,614,754	105,355,979
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,013,569,380)	(7,340,631)	(20,553,074)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,698,760,180	41,609,327	94,151,783
5301.	Amortization of pension	578,365	1,048,629	839,589
5302.	SA Valuation basis chg	0	2,707,153	2,707,153
5303.	Amortization of other post-employment benefits	(384,310)	(375,898)	(459,044)
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)	194,056	3,379,884	3,087,698

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	435,984,423	680,864,070	1,200,661,230
2. Net investment income	296,451,143	429,994,354	918,143,803
3. Miscellaneous income	89,331,410	62,401,792	164,744,671
4. Total (Lines 1 to 3)	821,766,976	1,173,260,216	2,283,549,704
5. Benefit and loss related payments	498,804,657	832,925,945	1,612,421,306
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(88,924,658)	(60,010,744)	(130,238,187)
7. Commissions, expenses paid and aggregate write-ins for deductions	594,001,399	528,993,462	909,267,657
8. Dividends paid to policyholders	4,025,536	4,871,903	10,302,825
9. Federal and foreign income taxes paid (recovered) net of $ 401,948,803 tax on capital gains (losses)	(373,350,287)	8,080,108	33,365,519
10. Total (Lines 5 through 9)	634,556,645	1,314,860,674	2,435,119,121
11. Net cash from operations (Line 4 minus Line 10)	187,210,330	(141,600,458)	(151,569,417)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	600,953,034	924,230,970	1,791,491,839
12.2 Stocks	22,669,925	12,779,045	50,502,529
12.3 Mortgage loans	91,599,129	80,718,271	156,855,353
12.4 Real estate	558,122	0	600,000
12.5 Other invested assets	72,249,312	32,372,472	91,891,964
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	66,270	(1,340)	22,748
12.7 Miscellaneous proceeds	29,953,377	19,281,915	29,558,728
12.8 Total investment proceeds (Lines 12.1 to 12.7)	818,049,169	1,069,381,333	2,120,923,161
13. Cost of investments acquired (long-term only):			
13.1 Bonds	770,520,989	709,677,512	1,605,200,019
13.2 Stocks	157,103,470	4,500,431	44,933,480
13.3 Mortgage loans	46,871,720	37,669,717	83,598,784
13.4 Real estate	7,713,669	69,335	69,335
13.5 Other invested assets	90,279,482	64,851,857	114,704,562
13.6 Miscellaneous applications	21,191,536	14,361,821	18,938,716
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,093,680,866	831,130,673	1,867,444,896
14. Net increase (or decrease) in contract loans and premium notes	(12,034,172)	(18,782,676)	(38,675,299)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(263,597,524)	257,033,336	292,153,564
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	(337,999,997)	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	259,213,998	(5,440,072)	7,223,539
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	15,952,765	(53,947,802)	19,600,590
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(62,833,234)	(59,387,874)	26,824,129
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)	(139,220,428)	56,045,005	167,408,275
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	392,243,763	224,835,488	224,835,488
19.2 End of period (Line 18 plus Line 19.1)	253,023,335	280,880,493	392,243,763

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

20.0001. Return of capital from sub Roaring River, LLC	51,646,219	0	0
20.0002. Reinsurance asset transfer	6,493,079,755	0	0
20.0003. Gross deferred tax asset from liquidation	613,933,220	0	0
20.0004. Employee benefits liability transfer	1,393,176	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	436,778,246	434,983,296	874,490,742
3.	Ordinary individual annuities	73,509,522	68,131,538	136,318,914
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	260,829,950	260,697,897	513,721,784
6.	Group annuities	17,129,097	18,479,729	38,454,615
7.	A & H - group	868,159,326	779,891,889	1,553,353,400
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	60,680	79,455	146,939
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,656,466,820	1,562,263,805	3,116,486,394
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	1,656,466,820	1,562,263,805	3,116,486,394
14.	Deposit-type contracts	545,894,666	305,880	566,596
15.	Total (Lines 13 and 14)	2,202,361,486	1,562,569,685	3,117,052,989
	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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company (the "Company" or "RLI") are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce.

The Minnesota Department of Commerce recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. 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 Minnesota. The Commissioner of the Minnesota Department of Commerce has the right to permit other specific practices that deviate from prescribed practices.

On May 8, 2013, the Company, with the permission of the Minnesota Department of Commerce - Insurance Division, restated the gross paid-in and contributed surplus and the unassigned funds components of surplus, as of December 31, 2012, similar to the restatement of surplus that occurs pursuant to the prescribed accounting guidance for a quasi-reorganization under Statements of Statutory Accounting Principles ("SSAP" or "SAP") No. 72, *Surplus and Quasi-Reorganizations* ("SSAP No. 72"). The restatement resulted in a decrease to gross paid-in and contributed surplus and an increase in unassigned surplus of $618,715,180. This permitted practice had no impact on net income, total capital and surplus or risk-based capital.

	SSAP#	F/S Page	F/S Line #	2021	2020
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (1,426,933,041)	$ 205,403,750
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (1,426,933,041)	$ 205,403,750
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,608,454,303	$ 1,596,223,425
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,608,454,303	$ 1,596,223,425

C. Accounting Policy

(2) The Company does not have any SVO-Identified investments as defined in SSAP No. 26R, *Bonds-Revised*.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the retrospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

The Company made no significant changes to its accounting policies or practices as of June 30, 2021.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2021 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

B. Accounting Changes

The Company prospectively adopted Valuation Manual 20: Requirements for Principle-Based Reserves for Life Products ("VM-20") effective January 1, 2020 for new sales of certain employee benefits life insurance policies, as required by the valuation manual.

Commissioners Annuity Reserve Valuation Method ("CARVM") for variable annuities is interpreted in Actuarial Guidance 43 ("AG43") which first became effective on December 31, 2009 for all variable annuity contracts issued on or after January 1, 1981. AG43 was subsequently incorporated in Valuation Manual 21: Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"). VM-21, which was initially very similar to AG 43, is effective for all variable annuity contracts issued on or after January 1, 2017. AG43 was revised in 2019, effective January 1, 2020. As a result of the revisions, AG43 reserve guidance is essentially identical to the VM-21 reserve guidance as to its provisions, but still applies to the same respective eras of contracts. The company adopted the revisions effective January 1, 2020. The 2020 revisions include provision for an optional phase-in. The company has not elected the phase-in. The 2020 revisions include a new standard projection amount. Of the two options available for calculation of the standard projection amount, the company has elected the CTE with prescribed assumptions (CTEPA) method. The net impact of the revisions to surplus is an increase of $1,078,459 with the tax impact of the valuation basis change reported on the Summary of Operations, Line 49.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities are obtained from third party services, broker dealer survey values or internal estimates.

(2) The following table discloses in aggregate the OTTI recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of June 30, 2021 due to intent to sell or inability or lack of intent to hold to recovery.

		(1)	(2)		(3)
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
			(2a) Interest	(2b) Non-interest	Fair Value
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ 100,304,785	$ 9,724,756	$ —	$ 90,580,029
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	$ 100,304,785	$ 9,724,756	$ —	$ 90,580,029
	OTTI recognized 2nd Quarter				
d.	Intent to sell	$ 42,202	$ 7,599	$ —	$ 34,603
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	$ 42,202	$ 7,599	$ —	$ 34,603
m.	Annual Aggregate Total		$ 9,732,355	$ —	

(3) The Company did not have any OTTI's that were recognized in accordance with structured securities subject to SSAP No. 43R for reporting period April 1, 2021 to June 30, 2021.

(4) The following table shows all impaired securities at June 30, 2021 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	10,031,583
	2. 12 Months or Longer	$	8,567,036
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	288,940,985
	2. 12 Months or Longer	$	134,219,417

(5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

Intent to Sell - if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

Intent and Ability to Hold - if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

Recovery of the Amortized Cost Basis - if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities as well as securities that have experienced an OTTI. For certain securities, including Agency-backed securities, the retrospective adjustment method is used to determine amortize cost.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable - market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3) Collateral Received

		Fair Value
b)	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 133,838,506

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

H. Repurchase Agreements Transactions Accounted for as a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
None

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

R. Reporting Entity's Share of Cash Pool by Asset type
None

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change

7. Investment Income
No significant change

8. Derivative Instruments

A. Derivatives under SSAP No. 86-*Derivatives*

(8) The Company does not have any derivative contracts with financing premiums.

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
The Company does not hold any derivatives accounted for under SSAP No. 108 *Derivatives Hedging Variable Annuity Guarantee* ("SSAP No. 108").

9. Income Taxes
No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

On March 1, 2021, the Company acquired a minority ownership of a non-insurance subsidiary, Voya Special Investments, Inc ("VSI").

On January 4, 2021, the Company's ultimate parent, Voya Financial, Inc., consummated a series of transactions (collectively, the "Individual Life Transaction") pursuant to a Master Transaction Agreement dated December 18, 2019 (the "Resolution MTA") with Resolution Life U.S. Holdings Inc. ("Resolution Life US"), pursuant to which Resolution Life US acquired all of the shares of the capital stock of Security Life of Denver ("SLD") and Security Life of Denver International Limited ("SLDI") as well as several subsidiaries of SLD and a subsidiary of SLDI. The Company reinsured to SLD a 100% quota share, of their respective in-scope individual life insurance and annuities business. The Company remains a subsidiary of Voya Financial, Inc. This transaction resulted in the disposition of substantially all of the Voya Financial, Inc.'s life insurance and legacy non-retirement annuity businesses and related assets. As of January 4, 2021, SLD and SLDI as well as several subsidiaries of SLD and one subsidiary of SLDI are no longer affiliates of the Company.

B. Transactions

On January 4, 2021, the Company received a non-cash capital contribution of $1,392,795 from Voya Holdings Inc. ("VHI").

Effective on March 1, 2021, the Company acquired 49.9% of the issued and outstanding common stock of VSI from Voya Financial, Inc. ("VFI").

Effective March 25, 2021, Voya Holdings Inc. ("VHI") contributed Voya Financial Holding II, LLC ("VFHII") to the Company. On March 31, 2021, VFHII paid a return of capital of $20,000,000 to the Company. Subsequently, VFHII was liquidated.

On March 30, 2021, Roaring River ("RR") paid a return of capital of $103,646,219 in cash and investments to the Company.

On May 20, 2021, the Company declared an extraordinary distribution, which has been recorded as a reduction to gross paid in capital and contributed surplus, in the amount of $358,00,000 to its sole shareholder, Voya Holdings Inc., for ultimate distribution to Voya Financial, Inc., subject to approval of the Minnesota Department of Commerce-Insurance Division, which was paid on June 29, 2021, after receipt of such approval.

D. Amounts Due To/From Related Parties

As of June 30, 2021, the Company had no outstanding receivable including principal and interest from Voya Financial, Inc. and no outstanding payable, under a reciprocal loan agreement between the Company and Voya Financial, Inc.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $4,500,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. 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	10,000,000	10,000,000	—
(c) Activity Stock	17,000,000	17,000,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	27,000,000	27,000,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 604,608,963	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	10,000,000	10,000,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	10,000,000	10,000,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 357,958,321	XXX	XXX

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	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	10,000,000	10,000,000	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2021

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 701,841,545	$ 626,199,264	$ 425,000,000
2. Current Year General Account Total Collateral Pledged	$ 701,841,545	$ 626,199,264	$ 425,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 389,481,129	$ 335,249,698	$ —

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 701,841,545	$ 626,199,264	$ 425,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 701,841,545	$ 626,199,264	$ 425,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 389,481,129	$ 335,249,698	$ —

(4) Borrowing from FHLB

a. Amount as of June 30, 2021

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	
(b) Funding Agreements	425,000,000	425,000,000	—	386,490,397
(c) Other	—	—	—	
(d) Aggregate Total (a+b+c)	425,000,000	425,000,000	—	386,490,397

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	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	—	—	—	—

b. Maximum Amount During 2021

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	425,000,000	425,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	425,000,000	425,000,000	—

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of June 30, 2021, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at June 30, 2021 and December 31, 2020:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	332,674	855,575	31,308	97,105	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	821,237	—	—	—	—
e. Gains and losses	578,365	1,276,020	(120,955)	(270,764)	—	—
f. Prior service cost or credit	—	—	(263,355)	(526,710)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 911,039	$ 2,952,832	$ (353,002)	$ (700,369)	$ —	$ —

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No significant change

14. Liabilities, Contingencies, and Assessments
No significant change

15. Leases
No significant change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant change

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of June 30, 2021:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock	$ 3,584,357	$ 27,000,000	$ 2,712,587	$ —	$ 33,296,944
Derivatives assets					
Equity contracts	—	3,505,739	—	—	3,505,739
Foreign exchange contracts	—	387,408	—	—	387,408
Interest rate contracts	1,148,906	11,452,407	—	—	12,601,313
Total Derivatives	$ 1,148,906	$ 15,345,554	$ —	$ —	$ 16,494,460
Separate account assets	2,770,435,358	6,481,045	807,229	—	2,777,723,632
Total assets at fair value/NAV	$ 2,775,168,621	$ 48,826,599	$ 3,519,816	$ —	$ 2,827,515,036
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 39,964,371	$ —	$ 39,964,371
Deposit type contracts	—	582,506,092	—	—	582,506,092
Derivatives liabilities					
Credit contracts	—	185,683	—	—	185,683
Equity contracts	—	2,697,713	—	—	2,697,713
Foreign exchange contracts	—	268,026	—	—	268,026
Interest rate contracts	—	57,366,914	—	—	57,366,914
Total Derivatives	$ —	$ 60,518,336	$ —	$ —	$ 60,518,336
Total liabilities at fair value	$ —	$ 643,024,428	$ 39,964,371	$ —	$ 682,988,799

NOTES TO FINANCIAL STATEMENTS

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of April 1, 2021 to June 30, 2021:

Description	Beginning balance at April 1, 2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at June 30, 2021
a. Assets										
Common Stock	$ 7,481,570	$ —	$ —	$ 3,569,379	$ (3,439,553)	$ —	$ —	$ (4,898,809)	$ —	$ 2,712,587
Separate accounts	811,442	—	—	—	33,287	—	—	—	(37,500)	807,229
Total Assets	$ 8,293,012	$ —	$ —	$ 3,569,379	$ (3,406,266)	$ —	$ —	$ (4,898,809)	$ (37,500)	$ 3,519,816
b. Liabilities										
Supplementary contracts and immediate annuities	$ 40,081,946	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (117,575)	$ 39,964,371
Total Liabilities	$ 40,081,946	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (117,575)	$ 39,964,371

There were no transfers into or out of Level 3 during the period April 1, 2021 to June 30, 2021.

(3) The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value on the balance sheet are categorized as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

(4) Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices and London Interbank Offered Rates ("LIBOR") and Overnight Index Swap Rates ("OIS"). For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

(5) See Note 20A(1-4) for disclosures on derivative assets and liabilities.

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of June 30, 2021:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 9,249,012,899	$ 8,261,006,334	$ 204,225,469	$ 8,614,551,544	$ 430,235,886	$ —	$ —
Preferred stock	140,317,555	125,898,771	7,000,000	5,777,280	127,540,275	—	—
Common stock	33,296,943	33,296,943	3,584,357	27,000,000	2,712,586	—	—
Mortgage loans	1,400,924,475	1,300,131,067	—	—	1,400,924,475	—	—
Contract loans	212,866,386	212,866,386	—	212,866,386	—	—	—
Other invested assets	282,178,750	234,598,604	—	60,436,250	221,742,500	—	—
Cash equivalents and short-term investments	21,538,334	21,516,297	6,216,463	4,419,861	10,902,010	—	—
Derivatives							
Equity contracts	3,505,739	3,505,739	—	3,505,739	—	—	—
Foreign exchange contracts	889,323	669,546	—	889,323	—	—	—
Interest rate contracts	12,877,590	12,601,313	1,148,906	11,728,684	—	—	—
Separate account assets	2,777,723,632	2,777,723,632	2,770,435,358	6,481,045	807,229	—	—
Total Assets	$ 14,135,131,626	$ 12,983,814,632	$ 2,992,610,553	$ 8,947,656,112	$ 2,194,864,961	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 77,398,293	$ 84,530,847	$ —	$ —	$ 77,398,293	$ —	$ —
Deposit type contracts	1,007,119,083	968,996,489	—	1,007,119,083	—	—	—
Derivatives							
Credit contracts	77,942	402,296	—	77,942	—	—	—
Equity contracts	2,697,713	2,697,713	—	2,697,713	—	—	—
Foreign exchange contracts	4,320,450	6,532,906	—	4,320,450	—	—	—
Interest rate contracts	81,671,848	57,366,915	63,150	81,608,698	—	—	—
Total Liabilities	$ 1,173,285,329	$ 1,120,527,166	$ 63,150	$ 1,095,823,886	$ 77,398,293	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value

None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value*

None

21. Other Items

C. Other Disclosures

The spread of the COVID-19 virus has caused significant financial market volatility, economic uncertainty, and interruptions to normal business activities. As of the date of issuance of these financial statements, the full impact to the Company is unknown since the outbreak is still evolving.

The mandatory business shutdowns and stay-at-home orders implemented in most states have required the Company to make significant changes to the day-to-day conduct of business. The Company's business has been deemed an essential service in most or all jurisdictions and employees have continued working, primarily from home. Based on the Company's experience to date, this transition to a work-from-home arrangement has been very successful. The Company has not experienced any material impact to internal controls over financial reporting due to the COVID-19 pandemic. The Company is continually monitoring and assessing the COVID-19 situation on internal controls to minimize the impact to design and operating effectiveness.

Because both the public health and economic circumstances are changing so rapidly at present, it is impossible to predict how COVID-19 will affect the Company's financial condition. Absent a further significant and prolonged market shock, however, the Company does not anticipate any material effect on its balance sheet, capital or liquidity.

22. Events Subsequent

Type I – Recognized Subsequent Events

The Company is not aware of any events occurring subsequent to June 30, 2021 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2021 through August 11, 2021, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to June 30, 2021 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2021 through August 11, 2021 the date the statutory financial statements were available to be issued.

23. Reinsurance

A. Ceded Reinsurance Report

In connection with the closing of the Individual Life Transaction, the Company reinsured to both SLD and Resolution Life Colorado Inc. (“RLCO”) a 100% quota share, of the respective in-scope individual life insurance and annuity business. The initial reinsurance credit taken for such new agreements at the time of the closing is $9,519,000,000.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")

None

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years

Reserves as of December 31, 2020 were $466,233,831. As of June 30, 2021, $142,916,768 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $150,406,608 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group and individual health insurance, stop loss, group term life and disability lines of insurance. Therefore, there has been a $172,910,455 favorable prior-year development since December 31, 2020. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a funds withheld reinsurance agreement on the Individual Excess Risk (IER) Stop Loss block of business, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company’s financials. After adjusting this claim liability for the reinsurance, the development for prior year reserves is $6,646,596 unfavorable.

B. Significant Changes in Methodologies and Assumptions

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium & Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [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. 0001108874

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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. 12/31/2019

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. 12/31/2019

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). 06/09/2021

6.4 By what department or departments?
Minnesota

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [X] 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
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	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:
Investments in other pledged collateral of $56,973,791

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 35,462,308

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	$ 72,860,709	$ 60,994,786
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 242,761,472	$ 499,400,898
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 60,158,256	$ 37,513,310
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 375,780,437	$ 597,908,994
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. $ 133,841,807

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 133,838,506

16.3 Total payable for securities lending reported on the liability page. $ 133,838,506

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	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
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U
Global Atlantic Re LTD	U
Goldman Sachs Asset Management, LP	U
Athene Asset Management LLC	U
Blackstone Alternative Asset Management L.P.	U
Pomona 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 [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Global Atlantic Re LTD		not registered	DS
107738	Goldman Sachs Asset Management, LP	CF5M58QA35CFPUX70H17	SEC	DS
143161	Athene Asset Management LLC	549300L3R6C4MA4YKN89	SEC	DS
107580	Blackstone Alternative Asset Management L.P.	549300R4EZHU6DUS3S67	SEC	NO
148269	Pomona Management LLC	5493002H3ILGB6MTJE02	SEC	NO

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

18.2 If no, list exceptions:
F0405#AE1
G1846@AN7

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 1,286,302,601
1.14 Total Mortgages in Good Standing	$ 1,286,302,601
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 13,828,466
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,300,131,067
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	$ 2,001,469
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 2,001,469

2. Operating Percentages:

2.1 A&H loss percent	60.610 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	27.219 %

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
	0

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
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	XXXL	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	AXXX	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	OL	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	FA	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	VA	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	SC	Authorized		
16920	84-4774948	01/01/2021	Resolution Life CO Inc	CO	COFW/I	XXXL	Unauthorized		
16920	84-4774948	01/01/2021	Resolution Life CO Inc	CO	COFW/I	OL	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	10,701,597	228,656	9,320,716	0	20,250,969	45,759
2.	Alaska AK	L	1,336,558	228,809	6,202,408	0	7,767,775	0
3.	Arizona AZ	L	11,512,321	397,363	19,247,789	0	31,157,472	0
4.	Arkansas AR	L	4,090,289	476,386	8,652,497	0	13,219,172	0
5.	California CA	L	83,859,578	12,326,672	113,986,107	0	210,172,358	155,783
6.	Colorado CO	L	17,025,335	137,557	22,721,434	0	39,884,325	30,444
7.	Connecticut CT	L	14,270,125	105,500	7,278,671	0	21,654,295	0
8.	Delaware DE	L	4,260,146	34,785	2,830,778	0	7,125,709	0
9.	District of Columbia DC	L	3,578,512	58,239	1,517,682	0	5,154,433	0
10.	Florida FL	L	38,620,338	16,431,535	51,514,421	0	106,566,294	177,708
11.	Georgia GA	L	26,277,481	4,733,255	35,855,159	0	66,865,895	136,569
12.	Hawaii HI	L	2,364,088	1,367,486	197,801	0	3,929,374	0
13.	Idaho ID	L	2,652,326	343,875	1,110,059	0	4,106,259	5,568
14.	Illinois IL	L	38,812,215	2,427,691	47,391,001	0	88,630,907	0
15.	Indiana IN	L	7,791,751	589,018	28,784,540	0	37,165,310	0
16.	Iowa IA	L	11,128,215	529,715	8,205,105	0	19,863,035	545,000,000
17.	Kansas KS	L	5,004,192	497,655	7,163,411	0	12,665,258	0
18.	Kentucky KY	L	6,596,471	659,749	11,737,263	0	18,993,483	0
19.	Louisiana LA	L	9,790,070	441,289	7,863,892	0	18,095,251	34,584
20.	Maine ME	L	1,996,254	159,168	1,713,546	0	3,868,968	0
21.	Maryland MD	L	16,545,890	724,348	17,763,844	0	35,034,082	80,880
22.	Massachusetts MA	L	19,250,307	543,199	18,483,195	0	38,276,700	31,297
23.	Michigan MI	L	21,078,659	7,633,693	10,333,114	0	39,045,466	0
24.	Minnesota MN	L	35,567,983	2,875,156	13,532,184	0	51,975,323	0
25.	Mississippi MS	L	3,123,497	470,211	3,366,815	0	6,960,522	0
26.	Missouri MO	L	14,945,432	140,931	14,499,700	0	29,586,063	0
27.	Montana MT	L	3,765,047	331,126	1,102,728	0	5,198,901	0
28.	Nebraska NE	L	3,091,410	3,579	4,049,086	0	7,144,076	0
29.	Nevada NV	L	6,212,732	3,517,138	10,810,665	0	20,540,534	0
30.	New Hampshire NH	L	3,273,127	181,460	8,072,589	0	11,527,176	0
31.	New Jersey NJ	L	17,094,752	289,119	23,080,797	0	40,464,668	0
32.	New Mexico NM	L	2,615,640	1,866,966	1,756,457	0	6,239,064	0
33.	New York NY	Q	3,997,105	26,627	7,845,750	0	11,869,482	0
34.	North Carolina NC	L	30,976,485	3,941,648	46,652,713	0	81,570,846	0
35.	North Dakota ND	L	4,683,522	157,447	1,821,070	0	6,662,039	0
36.	Ohio OH	L	25,502,659	2,233,797	42,930,769	0	70,667,226	34,610
37.	Oklahoma OK	L	5,764,279	1,553,968	6,584,937	0	13,903,183	0
38.	Oregon OR	L	5,073,710	2,568,788	7,499,376	0	15,141,874	0
39.	Pennsylvania PA	L	26,368,884	743,689	30,262,265	0	57,374,838	0
40.	Rhode Island RI	L	1,464,835	7,555	2,867,521	0	4,339,911	0
41.	South Carolina SC	L	7,704,768	2,257,185	12,620,597	0	22,582,550	86,289
42.	South Dakota SD	L	2,920,119	234,503	1,521,334	0	4,675,956	0
43.	Tennessee TN	L	11,291,804	627,150	17,218,604	0	29,137,558	0
44.	Texas TX	L	52,758,658	3,724,849	73,637,402	0	130,120,909	7,003
45.	Utah UT	L	5,739,614	939,792	11,574,529	0	18,253,935	0
46.	Vermont VT	L	804,728	0	4,831,752	0	5,636,480	0
47.	Virginia VA	L	18,455,231	8,228,413	20,139,273	0	46,822,917	0
48.	Washington WA	L	9,903,955	1,617,465	13,417,234	0	24,938,653	68,173
49.	West Virginia WV	L	1,221,489	697,140	3,638,402	0	5,557,032	0
50.	Wisconsin WI	L	16,136,994	188,009	41,725,752	0	58,050,756	0
51.	Wyoming WY	L	801,838	113,490	2,710,699	0	3,626,027	0
52.	American Samoa AS	N	354	0	0	0	354	0
53.	Guam GU	L	145,195	0	1,510	0	146,705	0
54.	Puerto Rico PR	L	1,391,254	0	1,059	0	1,392,313	0
55.	U.S. Virgin Islands VI	N	15,855	0	0	0	15,855	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	11,832	1,928	67	0	13,827	0
58.	Aggregate Other Aliens OT	XXX	865,421	23,850	0	0	889,271	0
59.	Subtotal	XXX	682,232,925	90,638,618	869,648,067	0	1,642,519,611	545,894,666
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,365,947	0	0	0	3,365,947	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	853,156	0	0	0	853,156	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	686,452,029	90,638,618	869,648,067	0	1,646,738,714	545,894,666
96.	Plus Reinsurance Assumed	XXX	48,377,859	(2,999,588)	0	0	45,378,270	892,790
97	Totals (All Business)	XXX	734,829,887	87,639,030	869,648,067	0	1,692,116,984	546,787,456
98.	Less Reinsurance Ceded	XXX	7,117,335,348	38,192,430	508,711,418	0	7,664,239,197	75,815,576
99.	Totals (All Business) less Reinsurance Ceded	XXX	(6,382,505,461)	49,446,600	360,936,649	0	(5,972,122,213)	470,971,881
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	865,421	23,850	0	0	889,271	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	865,421	23,850	0	0	889,271	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52 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 1
N - None of the above - Not allowed to write business in the state 4

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
Voya Benefits Company, LLC		83-0965809		DE
ILICA LLC		06-1067464		CT
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Roaring River, LLC	Insurer	26-3355951	13583	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya TALF GP LLC				DE
Voya TALF Opportunity Fund LP				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Investment Management Services (UK) Limited				GBR
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Voya Special Investments, Inc.		85-1775946		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
VFI SLK Global Services Private Limited				IND
Voya Special Investments, Inc.		85-1775946		DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	

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? (Y/N)	16 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	

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? (Y/N)	16 *
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL						Voya TALF GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	DE	NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	N	

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

Explanation:

1.

2.

3.

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6.

7.

8.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 7 1 0 5 2 0 2 1 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 7 1 0 5 2 0 2 1 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 7 1 0 5 2 0 2 1 4 4 5 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 7 1 0 5 2 0 2 1 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 7 1 0 5 2 0 2 1 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 7 1 0 5 2 0 2 1 4 4 9 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	6 7 1 0 5 2 0 2 1 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Liability of pension benefits	7,729,409	7,729,409
2505.	Other contingency reserves	4,500,000	0
2506.	Derivative payable	519,625	403,794
2507.	Suspense and clearing account	318,905	274,964
2508.	Reinsurer payable	0	11,357,843
2509.	Payable on reinsurance ceded	0	51,053,130
2510.	Liability of other post-employment benefits	(3,978,294)	(3,978,294)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,089,645	66,840,846

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.	Other contingency expense	4,500,000	(333,172)	(698,987)
2705.	Letter of credit fees/Trust note fees	1,730,657	0	0
2706.	Reinsurance expense	(2,879,469)	0	0
2707.	Assumed modified coinsurance reserves	(5,899,794)	(6,783,524)	(13,592,254)
2708.	Gains released from IMR	(1,011,020,773)	(223,935)	(6,261,832)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,013,569,380)	(7,340,631)	(20,553,074)

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	39,691,960	40,992,029
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	7,713,669	69,335
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	395,935	337,859
5.	Deduct amounts received on disposals	558,122	600,000
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	1,281,330	1,107,263
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	45,962,112	39,691,960
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	45,962,112	39,691,960

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	1,946,418,940	2,020,812,958
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	44,631,372	76,412,902
	2.2 Additional investment made after acquisition	2,240,348	7,185,882
3.	Capitalized deferred interest and other	0	226,772
4.	Accrual of discount	8,752	106,829
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	58,747,825	0
7.	Deduct amounts received on disposals	751,907,422	156,855,353
8.	Deduct amortization of premium and mortgage interest points and commitment fees	8,747	312,600
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	1,158,450
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,300,131,068	1,946,418,940
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,300,131,068	1,946,418,940
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,300,131,068	1,946,418,940

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	850,492,964	836,623,365
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	59,327,461	13,099,852
	2.2 Additional investment made after acquisition	32,953,490	101,604,710
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	101,312,828	1,520,155
6.	Total gain (loss) on disposals	64,802,180	156,891
7.	Deduct amounts received on disposals	387,004,910	91,891,964
8.	Deduct amortization of premium and depreciation	284,981	86,279
9.	Total foreign exchange change in book/adjusted carrying value	(220,972)	603,117
10.	Deduct current year's other than temporary impairment recognized	0	11,136,883
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	721,378,060	850,492,964
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	721,378,060	850,492,964

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	12,618,847,391	12,919,484,253
2.	Cost of bonds and stocks acquired	978,786,524	1,650,133,499
3.	Accrual of discount	(30,641,149)	(55,782,076)
4.	Unrealized valuation increase (decrease)	176,146,947	(59,566,009)
5.	Total gain (loss) on disposals	1,085,885,712	63,997,098
6.	Deduct consideration for bonds and stocks disposed of	5,890,113,990	1,841,994,368
7.	Deduct amortization of premium	7,690,983	19,179,060
8.	Total foreign exchange change in book/adjusted carrying value	(1,895,591)	6,590,279
9.	Deduct current year's other than temporary impairment recognized	9,736,141	55,777,655
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,230	10,941,430
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,919,602,950	12,618,847,391
12.	Deduct total nonadmitted amounts	84,329,478	0
13.	Statement value at end of current period (Line 11 minus Line 12)	8,835,273,472	12,618,847,391

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)	4,190,687,621	411,730,448	161,807,047	(26,855,010)	4,190,687,621	4,413,756,012	0	6,405,968,082
2. NAIC 2 (a)	3,441,028,137	59,718,319	110,532,191	(10,693,078)	3,441,028,137	3,379,521,187	0	5,257,335,873
3. NAIC 3 (a)	380,693,906	17,120,522	28,193,396	18,771,617	380,693,906	388,392,648	0	493,736,210
4. NAIC 4 (a)	85,923,274	2,549,595	7,006,630	950,957	85,923,274	82,417,196	0	117,204,492
5. NAIC 5 (a)	17,795,023	0	4,376,020	(1,225,635)	17,795,023	12,193,368	0	11,261,094
6. NAIC 6 (a)	31,472	0	(7,160)	(12,875)	31,472	25,758	0	31,752
7. Total Bonds	8,116,159,432	491,118,884	311,908,124	(19,064,024)	8,116,159,432	8,276,306,168	0	12,285,537,503
PREFERRED STOCK								
8. NAIC 1	19,966,374	0	4,312,150	686	19,966,374	15,654,910	0	20,212,899
9. NAIC 2	105,362,411	0	0	4,881,450	105,362,411	110,243,861	0	53,662,411
10. NAIC 3	0	0	0	0	0	0	0	0
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	125,328,785	0	4,312,150	4,882,136	125,328,785	125,898,771	0	73,875,310
15. Total Bonds and Preferred Stock	8,241,488,217	491,118,884	316,220,274	(14,181,888)	8,241,488,217	8,402,204,939	0	12,359,412,813

(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 $ 50,000 ; NAIC 2 $ 101,915 ; NAIC 3 $ 15,147,919 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	15,299,834	XXX	14,851,777	102,034	196

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,207,291	50,000
2.	Cost of short-term investments acquired	594,405,127	2,339,019,882
3.	Accrual of discount	137,874	53,540
4.	Unrealized valuation increase (decrease)	52,754	0
5.	Total gain (loss) on disposals	0	204,071
6.	Deduct consideration received on disposals	583,503,030	2,335,120,202
7.	Deduct amortization of premium	182	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)	15,299,834	4,207,291
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,299,834	4,207,291

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)	(73,305,680)
2.	Cost Paid/(Consideration Received) on additions	279,642
3.	Unrealized Valuation increase/(decrease)	19,970,200
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(14,625,130)
6.	Considerations received/(paid) on terminations	(14,114,218)
7.	Amortization	387,315
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,956,203
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(50,223,232)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(50,223,232)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	(913,750)			
	3.14 Section 1, Column 18, prior year	(3,544,681)	2,630,931	2,630,931	
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	(913,750)			
	3.24 Section 1, Column 19, prior year plus	(3,544,681)			
	3.25 SSAP No. 108 adjustments	0	2,630,931	2,630,931	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(1,846,470)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(1,846,470)			
	4.23 SSAP No. 108 adjustments	0	(1,846,470)		
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)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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
12574# GT8	CMBX.NA.13.AAA	2	3,000,000	2,942,270	3,063,926	03/18/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(193,702)	19,158	74166G-AE-9	PRIMA_19-RK1	1	3,135,972	3,044,768
12574# HC4	CMBX.NA.8.AA	2	7,000,000	7,078,170	7,287,851	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	(22,911)	88,583	44965L-AL-8	ILPT_19-SURF	1	7,101,081	7,199,268
12574# HB6		2	4,000,000	4,018,681	3,983,305				0	0	61760R-AJ-1	MSC_11-C3	1	4,018,681	3,983,305
9999999999 - Totals				14,039,121	14,335,082	XXX	XXX	XXX	(216,613)	107,741	XXX	XXX	XXX	14,255,734	14,227,341

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	1	2,939,649	2	14,050,872	0	0	0	0	1	2,939,649
2. Add: Opened or Acquired Transactions	1	11,109,923	0	0	0	0	0	0	1	11,109,923
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,300	XXX	1,322	XXX	0	XXX	0	XXX	2,622
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
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	13,073	XXX	0	XXX	0	XXX	13,073
7. Ending Inventory	2	14,050,872	2	14,039,121	0	0	0	0	2	14,039,121

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	(50,223,232)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(50,223,232)
4.	Part D, Section 1, Column 6	16,776,598	
5.	Part D, Section 1, Column 7	(66,999,830)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(71,432,150)	
8.	Part B, Section 1, Column 13	(63,150)	
9.	Total (Line 7 plus Line 8)		(71,495,300)
10.	Part D, Section 1, Column 9	17,776,121	
11.	Part D, Section 1, Column 10	(89,271,421)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	47,034,425	
14.	Part B, Section 1, Column 20	865,915	
15.	Part D, Section 1, Column 12	47,900,340	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	80,000	18,057,550
2.	Cost of cash equivalents acquired	0	127,525,027
3.	Accrual of discount	0	85,123
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	124
6.	Deduct consideration received on disposals	0	145,587,824
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)	80,000	80,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	80,000	80,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
5780 Powers Ferry Road - Building	Atlanta	GA	06/01/2018		0	0	0	6,727,630
0199999. Acquired by Purchase					0	0	0	6,727,630
0399999 - Totals					0	0	0	6,727,630

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
23rd Avenue Northwest Land	Minot	ND	06/24/2021	Minot Public School District #1	162,187	0	0	0	0	0	0	0	0	558,122	0	395,935	395,935	0	0
0199999. Property Disposed					162,187	0	0	0	0	0	0	0	0	558,122	0	395,935	395,935	0	0
0399999 - Totals					162,187	0	0	0	0	0	0	0	0	558,122	0	395,935	395,935	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
29858	Hoover	AL		07/16/2019	5.050	0	90,100	5,203,478
30020	Tempe	AZ		05/14/2021	2.500	2,000,000	0	4,703,226
29981	Irvine	CA		09/16/2020	5.250	0	134,985	4,657,224
29975	Washington DC	DC		06/17/2020	4.950	0	271,569	13,639,024
29889	Atlanta	GA		10/11/2019	4.400	0	743,908	6,480,000
29936	Atlanta	GA		01/16/2020	4.450	0	21,316	1,691,429
29894	Lisle	IL		10/28/2019	5.200	0	19,926	2,924,528
29900	Indianapolis	IN		11/06/2019	4.970	0	105,143	19,025,892
29943	Livonia	MI		05/25/2021	3.440	2,000,000	0	3,799,570
29997	Saint Louis	MO		12/03/2020	4.100	0	34,127	2,560,000
30056	St. Louis	MO		06/24/2021	3.350	7,000,000	0	13,659,459
30029	Las Vegas	NV		04/27/2021	2.770	2,200,000	0	4,763,846
30032	Exton	PA		05/06/2021	3.170	4,500,000	0	7,382,730
30052	Provo	UT		05/26/2021	2.600	3,300,000	0	5,409,836
0599999. Mortgages in good standing - Commercial mortgages-all other						21,000,000	1,421,074	95,900,243
0899999. Total Mortgages in good standing						21,000,000	1,421,074	95,900,243
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						21,000,000	1,421,074	95,900,243

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28588	TUCSON	AZ		02/22/2012	04/01/2021	2,965,671	0	0	0	0	0	0	2,865,223	2,865,223	0	0	0
27120	SANTA ANA	CA		06/27/2002	05/19/2021	5,884,381	0	0	0	0	0	0	5,832,057	5,845,222	0	0	0
27257	ANAHEIM	CA		05/01/2012	04/16/2021	2,657,391	0	0	0	0	0	0	2,638,831	2,638,831	0	0	0
27956	AMERICAN CANYON	CA		12/21/2006	04/29/2021	889,895	0	0	0	0	0	0	859,670	859,670	0	0	0
28333	SACRAMENTO	CA		12/22/2010	05/10/2021	979,749	0	0	0	0	0	0	829,552	867,328	0	0	0
29022	RIVERSIDE	CA		05/01/2014	05/03/2021	1,020,390	0	0	0	0	0	0	2,273,218	2,278,904	0	0	0
28354	FT LAUDERDALE	FL		03/25/2011	04/15/2021	2,129	0	0	0	0	0	0	535	535	0	0	0
28355	FT LAUDERDALE	FL		03/25/2011	04/15/2021	2,894	0	0	0	0	0	0	727	727	0	0	0
28356	FT MYERS	FL		03/25/2011	04/15/2021	2,888	0	0	0	0	0	0	726	726	0	0	0
28357	PALM BEACH GDNS	FL		03/25/2011	04/15/2021	1,700	0	0	0	0	0	0	427	427	0	0	0
28372	OAKLAND PARK	FL		03/25/2011	04/15/2021	1,938	0	0	0	0	0	0	487	487	0	0	0
28376	LUTZ	FL		03/25/2011	04/15/2021	2,104	0	0	0	0	0	0	529	529	0	0	0
28803	CLEARWATER	FL		11/21/2012	05/07/2021	1,551,058	0	0	0	0	0	0	1,530,640	1,535,773	0	0	0
28805	BROOKSVILLE	FL		11/21/2012	05/07/2021	1,123,937	0	0	0	0	0	0	1,109,142	1,112,862	0	0	0
28358	CLINTON	IA		03/25/2011	04/15/2021	2,073	0	0	0	0	0	0	521	521	0	0	0
28359	CHICAGO	IL		03/25/2011	04/15/2021	1,927	0	0	0	0	0	0	484	484	0	0	0
28360	SCHILLER PARK	IL		03/25/2011	04/15/2021	2,724	0	0	0	0	0	0	685	685	0	0	0
28407	HODGKINS	IL		05/05/2011	06/01/2021	2,785,726	0	0	0	0	0	0	2,763,290	2,772,322	0	0	0
28685	CHICAGO	IL		03/30/2012	06/17/2021	7,392,313	0	0	0	0	0	0	7,304,358	7,339,733	0	0	0
28361	DETROIT	MI		03/25/2011	04/15/2021	965	0	0	0	0	0	0	243	243	0	0	0
28362	STERLING HEIGHTS	MI		03/25/2011	04/15/2021	1,040	0	0	0	0	0	0	262	262	0	0	0
28373	DETROIT	MI		03/25/2011	04/15/2021	1,770	0	0	0	0	0	0	445	445	0	0	0
28374	HIGHLAND PARK	MI		03/25/2011	04/15/2021	1,740	0	0	0	0	0	0	437	437	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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28363	SPRINGFIELD	MO		03/25/2011	04/15/2021	2,206	0	0	0	0	0	0	554	554	0	0	0
29235	LAS VEGAS	NV		07/01/2015	04/08/2021	500,000	0	0	0	0	0	0	3,200,000	3,200,000	0	0	0
28364	DAYTON	OH		03/25/2011	04/15/2021	2,306	0	0	0	0	0	0	580	580	0	0	0
28365	DAYTON	OH		03/25/2011	04/15/2021	2,001	0	0	0	0	0	0	503	503	0	0	0
28366	DAYTON	OH		03/25/2011	04/15/2021	2,478	0	0	0	0	0	0	623	623	0	0	0
28367	KETTERING	OH		03/25/2011	04/15/2021	1,755	0	0	0	0	0	0	441	441	0	0	0
28368	TOLEDO	OH		03/25/2011	04/15/2021	2,373	0	0	0	0	0	0	596	596	0	0	0
28375	TOLEDO	OH		03/25/2011	04/15/2021	2,225	0	0	0	0	0	0	559	559	0	0	0
28369	DALLAS	TX		03/25/2011	04/15/2021	2,439	0	0	0	0	0	0	613	613	0	0	0
28370	GRANBURY	TX		03/25/2011	04/15/2021	2,385	0	0	0	0	0	0	599	599	0	0	0
28371	SAN ANTONIO	TX		03/25/2011	04/15/2021	2,787	0	0	0	0	0	0	701	701	0	0	0
28886	KATY	TX		06/05/2013	06/29/2021	366,166	0	0	0	0	0	0	1,326,776	1,425,371	0	0	0
29348	OREM	UT		01/22/2016	05/20/2021	2,723,571	0	0	0	0	0	0	2,260,928	2,265,212	0	0	0
0199999. Mortgages closed by repayment						30,889,095	0	0	0	0	0	0	34,805,963	35,018,729	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		1,247,723	0	0	0	0	0	0	0	16,601	0	0	0
29170	FT SMITH	AR		04/29/2015		425,820	0	0	0	0	0	0	0	4,275	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		544,799	0	0	0	0	0	0	0	5,470	0	0	0
27308	MESA	AZ		09/19/2003		6,112,879	0	0	0	0	0	0	0	44,956	0	0	0
27322	APACHE JUNCTION	AZ		10/02/2003		10,393,559	0	0	0	0	0	0	0	76,437	0	0	0
28926	PHOENIX	AZ		04/01/2014		2,168,270	0	0	0	0	0	0	0	30,382	0	0	0
28955	NOGALES	AZ		12/06/2013		221,646	0	0	0	0	0	0	0	3,112	0	0	0
28956	NOGALES	AZ		12/06/2013		169,771	0	0	0	0	0	0	0	2,383	0	0	0
29326	PHOENIX	AZ		01/07/2016		767,544	0	0	0	0	0	0	0	34,806	0	0	0
29327	PHOENIX	AZ		01/07/2016		850,076	0	0	0	0	0	0	0	38,548	0	0	0
29328	CAVE CREEK	AZ		01/07/2016		701,518	0	0	0	0	0	0	0	31,812	0	0	0
29329	PHOENIX	AZ		01/07/2016		1,328,759	0	0	0	0	0	0	0	60,255	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,895,809	0	0	0	0	0	0	0	50,688	0	0	0
29587	Phoenix	AZ		05/24/2017		934,397	0	0	0	0	0	0	0	16,464	0	0	0
29592	Tempe	AZ		05/24/2017		2,654,152	0	0	0	0	0	0	0	46,254	0	0	0
29594	Phoenix	AZ		05/24/2017		1,039,350	0	0	0	0	0	0	0	18,313	0	0	0
29599	Phoenix	AZ		05/24/2017		407,208	0	0	0	0	0	0	0	7,175	0	0	0
29780	Phoenix	AZ		10/16/2018		479,706	0	0	0	0	0	0	0	3,092	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		777,998	0	(819)	0	0	(819)	0	0	10,585	0	0	0
27309	SANTA MARIA	CA		05/31/2018		424,928	0	(260)	0	0	(260)	0	0	3,707	0	0	0
27365	SAN FRANCISCO	CA		07/13/2013		5,203,176	0	0	0	0	0	0	0	50,966	0	0	0
27775	LAKE FOREST	CA		10/04/2005		2,012,635	0	0	0	0	0	0	0	39,267	0	0	0
28033	LOS ANGELES	CA		02/02/2007		775,087	0	0	0	0	0	0	0	32,545	0	0	0
28097	ORANGE	CA		09/10/2007		386,072	0	155	0	0	155	0	0	10,098	0	0	0
28099	COSTA MESA	CA		09/10/2007		469,462	0	396	0	0	396	0	0	21,812	0	0	0
28202	SAN DIEGO	CA		06/16/2008		2,727,222	0	0	0	0	0	0	0	37,142	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		263,719	0	0	0	0	0	0	0	4,708	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,966,579	0	0	0	0	0	0	0	19,235	0	0	0
28562	FOSTER CITY	CA		01/20/2012		9,947,842	0	0	0	0	0	0	0	71,557	0	0	0
28592	FRESNO	CA		04/05/2012		2,070,090	0	0	0	0	0	0	0	34,074	0	0	0
28832	MALIBU	CA		02/26/2013		1,569,147	0	0	0	0	0	0	0	36,479	0	0	0
28834	LOS ANGELES	CA		02/26/2013		2,913,576	0	0	0	0	0	0	0	67,724	0	0	0
28835	LOS ANGELES	CA		02/26/2013		2,875,913	0	0	0	0	0	0	0	66,847	0	0	0
28850	BEVERLY HILLS	CA		02/26/2013		1,532,822	0	0	0	0	0	0	0	35,527	0	0	0
28874	GARDEN GROVE	CA		05/09/2013		1,935,947	0	0	0	0	0	0	0	29,989	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,109,742	0	0	0	0	0	0	0	7,514	0	0	0
28902	LONG BEACH	CA		06/26/2013		2,009,319	0	0	0	0	0	0	0	59,688	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		3,354,104	0	0	0	0	0	0	0	99,636	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		9,832,396	0	0	0	0	0	0	0	90,836	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,893,979	0	0	0	0	0	0	0	35,832	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,226,125	0	0	0	0	0	0	0	17,213	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		1,013,912	0	0	0	0	0	0	0	14,234	0	0	0
28945	PLACENTI	CA		12/06/2013		872,436	0	0	0	0	0	0	0	12,248	0	0	0
28946	SAN DIEGO	CA		12/06/2013		462,155	0	0	0	0	0	0	0	6,488	0	0	0
28947	SAN DIEGO	CA		12/06/2013		348,974	0	0	0	0	0	0	0	4,899	0	0	0
28948	EL CAJON	CA		12/06/2013		377,244	0	0	0	0	0	0	0	5,297	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28949	STANTON	CA		12/06/2013		245,225	0	0	0	0	0	0	0	3,443	0	0	0
28950	SAN DIEGO	CA		12/06/2013		235,793	0	0	0	0	0	0	0	3,310	0	0	0
28951	LA MESA	CA		12/06/2013		176,845	0	0	0	0	0	0	0	2,483	0	0	0
28967	IRVINE	CA		11/07/2013		4,520,452	0	0	0	0	0	0	0	28,712	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		11,213,694	0	0	0	0	0	0	0	51,210	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,767,668	0	0	0	0	0	0	0	31,718	0	0	0
28994	SANTA CLARA	CA		02/07/2014		4,547,660	0	0	0	0	0	0	0	26,509	0	0	0
29007	SAN DIEGO	CA		05/09/2014		402,627	0	0	0	0	0	0	0	5,320	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		2,415,777	0	(931)	0	0	(931)	0	0	60,998	0	0	0
29049	TORRANCE	CA		08/06/2014		5,555,831	0	0	0	0	0	0	0	49,409	0	0	0
29068	SACRAMENTO	CA		07/30/2014		9,930,036	0	0	0	0	0	0	0	86,828	0	0	0
29070	TORRANCE	CA		08/06/2014		523,416	0	0	0	0	0	0	0	4,655	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		879,067	0	0	0	0	0	0	0	3,717	0	0	0
29100	RESADA	CA		10/14/2014		879,649	0	0	0	0	0	0	0	7,730	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,728,580	0	0	0	0	0	0	0	15,171	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,421,324	0	0	0	0	0	0	0	29,938	0	0	0
29132	SACRAMENTO	CA		12/18/2014		3,962,157	0	0	0	0	0	0	0	17,156	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		444,183	0	0	0	0	0	0	0	25,876	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		14,145,558	0	0	0	0	0	0	0	318,109	0	0	0
29161	LA PUENTE	CA		03/06/2015		8,390,806	0	0	0	0	0	0	0	188,694	0	0	0
29163	EL MONTE	CA		03/06/2015		1,344,903	0	0	0	0	0	0	0	30,244	0	0	0
29165	COVINA	CA		03/06/2015		4,394,171	0	0	0	0	0	0	0	98,817	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,929,599	0	0	0	0	0	0	0	18,450	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,708,510	0	0	0	0	0	0	0	14,781	0	0	0
29263	YORBA LINDA	CA		12/15/2015		10,493,254	0	0	0	0	0	0	0	61,724	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,981,443	0	0	0	0	0	0	0	18,015	0	0	0
29321	ROSEVILLE	CA		01/05/2016		440,315	0	0	0	0	0	0	0	3,477	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		5,825,132	0	0	0	0	0	0	0	69,278	0	0	0
29373	ORANGE	CA		06/01/2016		918,428	0	0	0	0	0	0	0	5,061	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		4,878,174	0	0	0	0	0	0	0	38,439	0	0	0
29562	COVINA	CA		04/03/2017		3,897,709	0	0	0	0	0	0	0	40,355	0	0	0
29563	CARLSBAD	CA		04/03/2017		7,073,715	0	0	0	0	0	0	0	73,237	0	0	0
29602	San Francisco	CA		07/13/2017		18,646,882	0	0	0	0	0	0	0	110,601	0	0	0
29603	Garden Grove	CA		06/29/2017		381,708	0	0	0	0	0	0	0	2,654	0	0	0
29607	Los Angeles	CA		08/11/2017		1,062,275	0	0	0	0	0	0	0	35,800	0	0	0
29630	Rialto	CA		11/01/2017		460,013	0	0	0	0	0	0	0	2,320	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		463,331	0	0	0	0	0	0	0	2,304	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		560,685	0	0	0	0	0	0	0	4,512	0	0	0
29795	Long Beach	CA		12/14/2018		478,257	0	0	0	0	0	0	0	2,902	0	0	0
29821	Anaheim	CA		03/28/2019		478,006	0	0	0	0	0	0	0	3,474	0	0	0
29825	Antelope	CA		04/26/2019		962,896	0	0	0	0	0	0	0	4,107	0	0	0
29839	San Francisco	CA		06/26/2019		3,380,804	0	0	0	0	0	0	0	21,957	0	0	0
29987	San Diego	CA		11/19/2020		1,500,000	0	0	0	0	0	0	0	7,800	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		288,068	0	0	0	0	0	0	0	5,277	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		6,938,213	0	0	0	0	0	0	0	139,971	0	0	0
2916102	LA PUENTE	CA		03/06/2015		4,114,538	0	0	0	0	0	0	0	83,007	0	0	0
2916302	EL MONTE	CA		03/06/2015		660,038	0	0	0	0	0	0	0	13,316	0	0	0
2916502	COVINA	CA		03/06/2015		2,154,785	0	0	0	0	0	0	0	43,471	0	0	0
3004020	ANAHEIM	CA		06/29/1990		366,088	0	0	0	0	0	0	0	13,821	0	0	0
3004030	ANAHEIM	CA		06/29/1990		366,088	0	0	0	0	0	0	0	13,821	0	0	0
28031	STEAMBOAT SPRINGS	CO		01/10/2007		3,426,513	0	0	0	0	0	0	0	55,714	0	0	0
28768	Denver	CO		08/29/2012		9,047,077	0	0	0	0	0	0	0	98,497	0	0	0
28771	Aurora	CO		08/29/2012		630,551	0	0	0	0	0	0	0	4,641	0	0	0
28829	DENVER	CO		01/09/2013		6,147,597	0	0	0	0	0	0	0	96,743	0	0	0
28851	WESTMINSTER	CO		02/12/2013		3,747,065	0	0	0	0	0	0	0	402,534	0	0	0
28899	AURORA	CO		06/26/2013		1,427,006	0	0	0	0	0	0	0	134,198	0	0	0
28989	FORT COLLINS	CO		12/27/2013		6,976,476	0	0	0	0	0	0	0	43,770	0	0	0
29081	PARKER	CO		07/29/2014		2,352,862	0	0	0	0	0	0	0	76,488	0	0	0
29093	BOULDER	CO		12/24/2014		3,806,232	0	0	0	0	0	0	0	32,363	0	0	0
29117	LITTLETON	CO		05/01/2015		2,484,173	0	0	0	0	0	0	0	21,176	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29339	ASPEN	CO		01/06/2016		2,960,348	0	0	0	0	0	0	0	36,701	0	0	0
29708	Denver	CO		06/28/2018		470,636	0	0	0	0	0	0	0	3,237	0	0	0
29841	Denver	CO		09/25/2019		1,908,496	0	0	0	0	0	0	0	8,068	0	0	0
2909302	BOULDER	CO		11/23/2015		1,288,927	0	0	0	0	0	0	0	5,369	0	0	0
28576	STRATFORD	CT		02/14/2012		3,397,274	0	0	0	0	0	0	0	15,562	0	0	0
28577	STRATFORD	CT		02/14/2012		1,761,550	0	0	0	0	0	0	0	8,069	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		115,539	0	0	0	0	0	0	0	1,622	0	0	0
29045	VERNON	CT		07/15/2014		3,784,925	0	0	0	0	0	0	0	51,950	0	0	0
29050	VERNON	CT		07/15/2014		836,668	0	0	0	0	0	0	0	11,484	0	0	0
29051	VERNON	CT		07/15/2014		1,115,557	0	0	0	0	0	0	0	15,312	0	0	0
29080	GREENWICH	CT		10/10/2014		882,362	0	0	0	0	0	0	0	3,700	0	0	0
29413	STAMFORD	CT		07/20/2016		3,117,549	0	0	0	0	0	0	0	11,996	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,740,198	0	0	0	0	0	0	0	10,300	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,087,624	0	0	0	0	0	0	0	6,438	0	0	0
2881204	NORWALK	CT		12/19/2012		1,384,248	0	0	0	0	0	0	0	8,193	0	0	0
28936	WASHINGTON	DC		10/10/2013		3,250,501	0	0	0	0	0	0	0	16,951	0	0	0
28976	WASHINGTON	DC		12/05/2013		7,040,654	0	0	0	0	0	0	0	41,686	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,762,983	0	0	0	0	0	0	0	11,144	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,957,816	0	0	0	0	0	0	0	34,637	0	0	0
28728	WILMINGTON	DE		05/17/2012		928,564	0	0	0	0	0	0	0	62,643	0	0	0
29359	NEWARK	DE		01/11/2016		2,898,122	0	0	0	0	0	0	0	14,587	0	0	0
29878	Newark	DE		12/18/2019		6,357,604	0	0	0	0	0	0	0	60,080	0	0	0
29890	Newark	DE		12/18/2019		4,283,879	0	0	0	0	0	0	0	40,483	0	0	0
28689	MELBOURNE	FL		06/01/2012		3,535,711	0	0	0	0	0	0	0	16,127	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		4,516,356	0	0	0	0	0	0	0	30,029	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		1,037,056	0	0	0	0	0	0	0	17,041	0	0	0
28760	MIAMI	FL		07/16/2012		454,135	0	0	0	0	0	0	0	66,795	0	0	0
28762	ORLANDO	FL		07/02/2012		2,302,264	0	0	0	0	0	0	0	37,831	0	0	0
28816	DESTIN	FL		12/17/2012		1,744,459	0	0	0	0	0	0	0	16,869	0	0	0
28817	DESTIN	FL		12/17/2012		1,165,638	0	0	0	0	0	0	0	11,272	0	0	0
28838	ORANGE PARK	FL		03/28/2013		1,640,926	0	0	0	0	0	0	0	23,144	0	0	0
28841	JACKSONVILLE	FL		03/28/2013		966,914	0	0	0	0	0	0	0	13,638	0	0	0
28842	JACKSONVILLE	FL		03/28/2013		1,245,310	0	0	0	0	0	0	0	17,564	0	0	0
28843	JACKSONVILLE	FL		03/28/2013		1,391,834	0	0	0	0	0	0	0	19,631	0	0	0
28844	JACKSONVILLE	FL		03/28/2013		1,948,627	0	0	0	0	0	0	0	27,484	0	0	0
28845	JACKSONVILLE	FL		03/28/2013		1,450,444	0	0	0	0	0	0	0	20,458	0	0	0
28846	FERNANDINA BEACH	FL		03/28/2013		629,908	0	0	0	0	0	0	0	8,884	0	0	0
28848	JACKSONVILLE	FL		03/28/2013		1,406,487	0	0	0	0	0	0	0	19,838	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,606,303	0	0	0	0	0	0	0	47,031	0	0	0
28910	COCOA BEACH	FL		11/12/2013		715,266	0	0	0	0	0	0	0	10,474	0	0	0
28911	COCOA BEACH	FL		11/12/2013		1,086,833	0	0	0	0	0	0	0	15,915	0	0	0
28921	ORLANDO	FL		07/30/2013		7,245,115	0	0	0	0	0	0	0	69,300	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,622,558	0	0	0	0	0	0	0	34,650	0	0	0
28927	BRADENTON	FL		04/01/2014		2,312,822	0	0	0	0	0	0	0	32,408	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		160,340	0	0	0	0	0	0	0	2,251	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		94,317	0	0	0	0	0	0	0	1,324	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		103,749	0	0	0	0	0	0	0	1,457	0	0	0
29035	TAMPA	FL		05/01/2014		2,083,623	0	0	0	0	0	0	0	28,041	0	0	0
29083	NAPLES	FL		08/28/2014		679,771	0	0	0	0	0	0	0	15,446	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		500,234	0	0	0	0	0	0	0	6,514	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		292,994	0	0	0	0	0	0	0	3,815	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		543,112	0	0	0	0	0	0	0	7,072	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		414,480	0	0	0	0	0	0	0	5,397	0	0	0
29179	ORANGE PARK	FL		03/30/2015		267,268	0	0	0	0	0	0	0	3,480	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,200,563	0	0	0	0	0	0	0	15,633	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		750,352	0	0	0	0	0	0	0	9,771	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		738,918	0	0	0	0	0	0	0	9,622	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		271,556	0	0	0	0	0	0	0	3,536	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		657,451	0	0	0	0	0	0	0	8,561	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		543,112	0	0	0	0	0	0	0	7,072	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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29186	JACKSONVILLE	FL		03/30/2015		700,328	0	0	0	0	0	0	0	9,119	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		414,480	0	0	0	0	0	0	0	5,397	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		404,475	0	0	0	0	0	0	0	5,267	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		646,589	0	0	0	0	0	0	0	8,419	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		365,886	0	0	0	0	0	0	0	4,764	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		337,158	0	0	0	0	0	0	0	4,390	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		560,548	0	0	0	0	0	0	0	7,299	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		511,668	0	0	0	0	0	0	0	6,663	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		598,137	0	0	0	0	0	0	0	7,789	0	0	0
29212	MIAMI	FL		05/08/2015		2,471,974	0	0	0	0	0	0	0	42,518	0	0	0
29228	GREENACRES	FL		06/24/2015		5,608,151	0	0	0	0	0	0	0	28,294	0	0	0
29237	JACKSONVILLE	FL		08/03/2015		675,809	0	0	0	0	0	0	0	9,532	0	0	0
29238	JACKSONVILLE	FL		08/03/2015		1,887,892	0	0	0	0	0	0	0	16,143	0	0	0
29320	MAITLAND	FL		01/13/2016		2,488,994	0	0	0	0	0	0	0	29,703	0	0	0
29340	NAPLES	FL		02/10/2016		2,606,760	0	0	0	0	0	0	0	52,335	0	0	0
29495	LAKE WORTH	FL		01/09/2017		462,041	0	0	0	0	0	0	0	2,687	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,451,205	0	0	0	0	0	0	0	16,716	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		433,179	0	0	0	0	0	0	0	4,931	0	0	0
29779	Palmetto	FL		10/16/2018		1,499,081	0	0	0	0	0	0	0	9,664	0	0	0
29790	Tampa	FL		02/28/2019		2,365,377	0	0	0	0	0	0	0	20,438	0	0	0
29801	Palm Bay	FL		03/15/2019		2,889,872	0	0	0	0	0	0	0	17,468	0	0	0
29803	Daytona Beach	FL		01/30/2019		481,234	0	0	0	0	0	0	0	2,735	0	0	0
29805	Orlando	FL		01/30/2019		3,298,332	0	0	0	0	0	0	0	29,217	0	0	0
29808	Orlando	FL		01/30/2019		1,836,757	0	0	0	0	0	0	0	16,270	0	0	0
29850	Miami	FL		08/01/2019		2,434,563	0	0	0	0	0	0	0	11,800	0	0	0
29921	Orlando	FL		01/16/2020		756,287	0	0	0	0	0	0	0	4,879	0	0	0
29946	Orlando	FL		01/16/2020		156,359	0	0	0	0	0	0	0	1,009	0	0	0
29947	Orlando	FL		01/16/2020		77,625	0	0	0	0	0	0	0	501	0	0	0
29948	Orlando	FL		01/16/2020		287,951	0	0	0	0	0	0	0	1,858	0	0	0
29949	Orlando	FL		01/16/2020		114,959	0	0	0	0	0	0	0	742	0	0	0
29950	Orlando	FL		01/16/2020		166,708	0	0	0	0	0	0	0	1,075	0	0	0
29951	Orlando	FL		01/16/2020		295,344	0	0	0	0	0	0	0	1,905	0	0	0
29952	Orlando	FL		01/16/2020		103,869	0	0	0	0	0	0	0	670	0	0	0
2881602	DESTIN	FL		02/12/2015		211,892	0	0	0	0	0	0	0	1,779	0	0	0
2881702	DESTIN	FL		02/12/2015		141,585	0	0	0	0	0	0	0	1,188	0	0	0
4038720	TAMPA	FL		02/07/1997		992,418	0	0	0	0	0	0	0	45,767	0	0	0
28604	BRUNSWICK	GA		04/20/2012		4,527,490	0	0	0	0	0	0	0	73,222	0	0	0
28987	ATLANTA	GA		12/12/2013		1,812,214	0	0	0	0	0	0	0	15,989	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		2,448,477	0	0	0	0	0	0	0	27,081	0	0	0
29135	DULUTH	GA		12/23/2014		1,105,292	0	0	0	0	0	0	0	64,389	0	0	0
29831	Marietta	GA		06/06/2019		3,822,506	0	0	0	0	0	0	0	32,700	0	0	0
29979	Morrow	GA		08/27/2020		6,941,130	0	0	0	0	0	0	0	59,991	0	0	0
28833	HONOLULU	HI		02/26/2013		3,604,484	0	0	0	0	0	0	0	83,795	0	0	0
29609	Honolulu	HI		07/27/2017		6,063,222	0	0	0	0	0	0	0	35,126	0	0	0
29807	Nampa	ID		01/24/2019		1,800,000	0	0	0	0	0	0	0	7,334	0	0	0
28837	CHICAGO	IL		03/28/2013		4,804,470	0	0	0	0	0	0	0	48,783	0	0	0
28862	CHICAGO	IL		04/04/2013		2,491,177	0	0	0	0	0	0	0	39,207	0	0	0
28920	WARREN	IL		08/23/2013		1,645,774	0	0	0	0	0	0	0	63,811	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		3,482,485	0	0	0	0	0	0	0	23,653	0	0	0
29047	LISLE	IL		06/19/2014		2,916,927	0	0	0	0	0	0	0	26,066	0	0	0
29052	LISLE	IL		06/19/2014		1,594,135	0	0	0	0	0	0	0	14,245	0	0	0
29053	LISLE	IL		06/19/2014		1,336,360	0	0	0	0	0	0	0	11,942	0	0	0
29054	LISLE	IL		06/19/2014		2,292,840	0	0	0	0	0	0	0	20,489	0	0	0
29057	MELROSE	IL		07/09/2014		3,331,779	0	0	0	0	0	0	0	25,793	0	0	0
29337	CHICAGO	IL		01/06/2016		2,000,000	0	0	0	0	0	0	0	8,295	0	0	0
29378	SCHAUMBURG	IL		03/15/2016		1,042,857	0	0	0	0	0	0	0	3,091	0	0	0
29379	GLEN ELLYN	IL		03/15/2016		678,571	0	0	0	0	0	0	0	2,011	0	0	0
29583	CHICAGO	IL		04/20/2017		1,190,056	0	0	0	0	0	0	0	4,410	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,379,510	0	0	0	0	0	0	0	7,699	0	0	0
29380	CLARKSVILLE	IN		03/15/2016		1,028,571	0	0	0	0	0	0	0	3,049	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28532	LEAWOOD	KS		01/17/2012		12,352,105	0	0	0	0	0	0	0	83,718	0	0	0
28787	LEAWOOD	KS		10/25/2012		7,137,526	0	0	0	0	0	0	0	50,140	0	0	0
29118	WICHITA	KS		11/18/2014		3,681,006	0	0	0	0	0	0	0	86,408	0	0	0
29983	Overland Park	KS		10/23/2020		997,101	0	0	0	0	0	0	0	8,823	0	0	0
29123	LOUISVILLE	KY		12/12/2014		2,122,014	0	0	0	0	0	0	0	23,470	0	0	0
29875	Richmond	KY		10/16/2019		2,004,478	0	0	0	0	0	0	0	18,559	0	0	0
29880	Louisville	KY		10/16/2019		2,828,788	0	0	0	0	0	0	0	21,241	0	0	0
29893	Kenner	LA		11/01/2019		3,425,252	0	0	0	0	0	0	0	17,786	0	0	0
2679804	BEVERLY	MA		12/19/2012		7,506,244	0	0	0	0	0	0	0	44,592	0	0	0
28479	FREDERICK	MD		09/28/2011		1,336,266	0	0	0	0	0	0	0	23,300	0	0	0
28600	TIMONIUM	MD		02/28/2012		3,323,751	0	0	0	0	0	0	0	23,763	0	0	0
28769	HUNT VALLEY	MD		08/29/2012		497,133	0	0	0	0	0	0	0	3,659	0	0	0
28821	UPPER MARLBORO	MD		01/30/2013		3,154,974	0	0	0	0	0	0	0	50,889	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		12,138,000	0	0	0	0	0	0	0	75,134	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,687,867	0	0	0	0	0	0	0	19,622	0	0	0
29898	Ellicott City	MD		10/28/2019		3,768,995	0	0	0	0	0	0	0	54,836	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		708,108	0	0	0	0	0	0	0	3,816	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,859,593	0	0	0	0	0	0	0	9,871	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		2,752,822	0	0	0	0	0	0	0	18,697	0	0	0
28485	INVER GROVE HEIGHTS	MN		11/16/2011		77,271	0	0	0	0	0	0	0	800	0	0	0
28773	SHAKOPEE	MN		08/29/2012		1,376,251	0	0	0	0	0	0	0	10,131	0	0	0
28799	ST PAUL	MN		10/30/2012		3,127,783	0	0	0	0	0	0	0	23,345	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,327,548	0	0	0	0	0	0	0	8,235	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		1,797,354	0	0	0	0	0	0	0	14,343	0	0	0
29705	Saint Paul	MN		04/20/2018		3,296,225	0	0	0	0	0	0	0	21,290	0	0	0
29885	Sartell	MN		11/01/2019		2,403,635	0	0	0	0	0	0	0	22,940	0	0	0
29999	Saint Paul	MN		12/17/2020		1,769,444	0	0	0	0	0	0	0	13,545	0	0	0
29472	JEFFERSON CITY	MO		08/26/2016		928,571	0	0	0	0	0	0	0	2,851	0	0	0
28028	NAGS HEAD	NC		12/27/2006		1,046,191	0	0	0	0	0	0	0	36,513	0	0	0
28409	WILMINGTON	NC		08/01/2011		417,336	0	0	0	0	0	0	0	2,855	0	0	0
28924	CEDAR POINT	NC		04/01/2014		962,562	0	0	0	0	0	0	0	8,895	0	0	0
28925	NEWPORT	NC		04/01/2014		2,666,770	0	0	0	0	0	0	0	24,643	0	0	0
28974	RALEIGH	NC		11/25/2013		4,276,624	0	0	0	0	0	0	0	24,514	0	0	0
29454	CHARLOTTE	NC		07/06/2016		2,151,215	0	0	0	0	0	0	0	12,360	0	0	0
29455	CHARLOTTE	NC		07/06/2016		581,975	0	0	0	0	0	0	0	1,321	0	0	0
29619	Wilmington	NC		10/05/2017		472,095	0	0	0	0	0	0	0	2,445	0	0	0
29753	Candler	NC		08/31/2018		4,095,134	0	0	0	0	0	0	0	61,057	0	0	0
29857	Lincolnton	NC		09/25/2019		1,440,985	0	0	0	0	0	0	0	13,128	0	0	0
29940	Graham	NC		02/25/2020		1,461,045	0	0	0	0	0	0	0	13,340	0	0	0
29941	Graham	NC		02/25/2020		2,435,075	0	0	0	0	0	0	0	22,233	0	0	0
29986	Charlotte	NC		10/15/2020		1,497,234	0	0	0	0	0	0	0	8,423	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		(3,984)	0	0	0	0	0	0	0	12,250	0	0	0
27160	OMAHA	NE		05/31/2018		352,554	0	(39)	0	0	(39)	0	0	5,640	0	0	0
29001	ELKHORN	NE		02/21/2014		3,298,725	0	0	0	0	0	0	0	54,251	0	0	0
28866	MORRISON	NJ		05/08/2013		3,314,891	0	0	0	0	0	0	0	65,337	0	0	0
29043	BURLINGTON	NJ		07/01/2014		3,961,884	0	0	0	0	0	0	0	24,433	0	0	0
29116	HOLMDEL	NJ		01/15/2015		4,178,890	0	0	0	0	0	0	0	35,547	0	0	0
29120	KINNELON	NJ		12/15/2014		1,543,041	0	0	0	0	0	0	0	6,592	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,159,286	0	0	0	0	0	0	0	4,953	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,920,278	0	0	0	0	0	0	0	12,477	0	0	0
29497	SUMMIT	NJ		02/15/2017		449,465	0	0	0	0	0	0	0	3,637	0	0	0
29544	HOBOKEN	NJ		02/27/2017		449,403	0	0	0	0	0	0	0	3,641	0	0	0
29658	New Milford	NJ		12/14/2017		1,132,937	0	0	0	0	0	0	0	6,150	0	0	0
29810	Livingston	NJ		03/27/2019		2,237,217	0	0	0	0	0	0	0	9,940	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,764,276	0	0	0	0	0	0	0	11,810	0	0	0
30004	West Windsor	NJ		02/10/2021		0	0	0	0	0	0	0	0	10,115	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		613,024	0	0	0	0	0	0	0	3,628	0	0	0
28101	LAS VEGAS	NV		09/10/2007		810,790	0	194	0	0	194	0	0	44,017	0	0	0
28391	LAS VEGAS	NV		03/30/2011		310,928	0	0	0	0	0	0	0	3,125	0	0	0
28855	LAS VEGAS	NV		03/22/2013		3,058,375	0	0	0	0	0	0	0	16,928	0	0	0

SCHEDULE B - PART 3

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

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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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28856	LAS VEGAS	NV		03/22/2013		3,001,496	0	0	0	0	0	0	0	16,613	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,492,510	0	0	0	0	0	0	0	13,636	0	0	0
20009	WOODHAVEN	NY		07/28/2014		640,427	0	42	0	0	42	0	0	3,456	0	0	0
28705	SCARSDALE	NY		12/27/2012		7,605,174	0	0	0	0	0	0	0	48,899	0	0	0
28868	NEW YORK	NY		05/02/2013		3,464,741	0	0	0	0	0	0	0	17,987	0	0	0
28871	NEW YORK	NY		05/09/2013		13,486,703	0	0	0	0	0	0	0	84,045	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		18,712,715	0	0	0	0	0	0	0	133,536	0	0	0
28914	RYE	NY		08/27/2013		881,782	0	0	0	0	0	0	0	4,412	0	0	0
28915	RYE	NY		08/27/2013		1,198,692	0	0	0	0	0	0	0	5,997	0	0	0
28916	RYE	NY		08/27/2013		4,127,972	0	0	0	0	0	0	0	20,653	0	0	0
28953	Cohoes	NY		12/06/2013		282,952	0	0	0	0	0	0	0	3,972	0	0	0
28981	RIVERHEAD	NY		02/19/2014		824,000	0	0	0	0	0	0	0	5,083	0	0	0
29003	NEW YORK	NY		05/12/2014		5,264,325	0	0	0	0	0	0	0	31,031	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		13,159,239	0	0	0	0	0	0	0	84,428	0	0	0
29405	LAKEWOOD	NY		05/16/2016		416,436	0	46	0	0	46	0	0	4,765	0	0	0
29763	Brooklyn	NY		08/09/2018		443,223	0	0	0	0	0	0	0	6,709	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,728,909	0	0	0	0	0	0	0	28,353	0	0	0
28860	CLEVELAND	OH		03/08/2013		6,423,103	0	0	0	0	0	0	0	84,951	0	0	0
28961	CINCINNATI	OH		12/06/2013		103,749	0	0	0	0	0	0	0	1,457	0	0	0
28995	BEACHWOOD	OH		02/20/2014		2,384,490	0	0	0	0	0	0	0	22,222	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,268,720	0	0	0	0	0	0	0	7,463	0	0	0
29473	GROVE CITY	OH		08/26/2016		2,035,714	0	0	0	0	0	0	0	6,251	0	0	0
29474	SPRINGFIELD	OH		08/26/2016		1,607,143	0	0	0	0	0	0	0	4,935	0	0	0
28919	EUGENE	OR		08/13/2013		761,505	0	0	0	0	0	0	0	13,950	0	0	0
28972	PORTLAND	OR		11/06/2013		2,416,396	0	0	0	0	0	0	0	10,999	0	0	0
29829	Portland	OR		04/08/2019		4,816,520	0	0	0	0	0	0	0	30,442	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		1,590,684	0	0	0	0	0	0	0	81,612	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		951,945	0	0	0	0	0	0	0	35,383	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		1,916,384	0	0	0	0	0	0	0	72,113	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		2,606,038	0	0	0	0	0	0	0	81,949	0	0	0
28900	HORSHAM	PA		06/28/2013		4,560,184	0	0	0	0	0	0	0	101,946	0	0	0
28979	NEW CASTLE	PA		12/09/2013		1,557,616	0	0	0	0	0	0	0	40,462	0	0	0
29046	ALLENTOWN	PA		09/11/2014		7,811,253	0	8	0	0	8	0	0	67,692	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		457,477	0	0	0	0	0	0	0	8,448	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		662,009	0	0	0	0	0	0	0	12,225	0	0	0
29151	LANCASTER	PA		02/02/2015		349,827	0	0	0	0	0	0	0	6,460	0	0	0
29152	LANCASTER	PA		02/02/2015		409,031	0	0	0	0	0	0	0	7,553	0	0	0
29153	CAMP HILL	PA		02/02/2015		450,742	0	0	0	0	0	0	0	8,324	0	0	0
29156	CAMP HILL	PA		02/02/2015		169,535	0	0	0	0	0	0	0	3,131	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		785,835	0	0	0	0	0	0	0	14,786	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		12,334,827	0	0	0	0	0	0	0	230,015	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		10,990,646	0	0	0	0	0	0	0	204,949	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		12,413,897	0	0	0	0	0	0	0	231,489	0	0	0
29540	HANOVER	PA		01/25/2017		11,306,925	0	0	0	0	0	0	0	210,847	0	0	0
29664	Hazleton	PA		01/11/2018		3,149,719	0	0	0	0	0	0	0	51,881	0	0	0
29755	Warrington	PA		09/27/2018		1,803,180	0	0	0	0	0	0	0	24,182	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		155,999	0	0	0	0	0	0	0	7,928	0	0	0
28923	SPARTANBURG	SC		08/23/2013		2,003,945	0	0	0	0	0	0	0	29,242	0	0	0
29836	Lake Wylie	SC		06/25/2019		479,807	0	0	0	0	0	0	0	3,728	0	0	0
29867	Greenville	SC		10/29/2019		1,444,109	0	0	0	0	0	0	0	13,344	0	0	0
29904	Charleston	SC		01/02/2020		1,457,345	0	0	0	0	0	0	0	13,181	0	0	0
28079	MURFREESBORO	TN		06/22/2007		3,381,833	0	0	0	0	0	0	0	30,787	0	0	0
27918	HOUSTON	TX		08/14/2006		2,626,012	0	0	0	0	0	0	0	24,922	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		281,626	0	0	0	0	0	0	0	24,820	0	0	0
28763	AUSTIN	TX		09/28/2012		3,361,784	0	0	0	0	0	0	0	43,135	0	0	0
28770	DALLAS	TX		08/29/2012		3,215,000	0	0	0	0	0	0	0	23,666	0	0	0
28854	IRVING	TX		03/22/2013		7,904,503	0	0	0	0	0	0	0	44,089	0	0	0
28858	HOUSTON	TX		02/27/2013		1,874,056	0	0	0	0	0	0	0	29,172	0	0	0
28960	VICTORIA	TX		12/06/2013		141,476	0	0	0	0	0	0	0	1,986	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		2,636,540	0	0	0	0	0	0	0	16,584	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29056	DALLAS	TX		06/13/2014		893,468	0	0	0	0	0	0	0	6,626	0	0	0
29058	ARLINGTON	TX		06/13/2014		893,468	0	0	0	0	0	0	0	6,626	0	0	0
29059	RICHARDSON	TX		06/13/2014		2,068,310	0	0	0	0	0	0	0	16,873	0	0	0
29060	HOUSTON	TX		06/13/2014		1,353,497	0	0	0	0	0	0	0	10,037	0	0	0
29113	HOUSTON	TX		12/01/2014		14,100,000	0	0	0	0	0	0	0	65,071	0	0	0
29130	HOUSTON	TX		12/09/2014		4,728,629	0	0	0	0	0	0	0	24,968	0	0	0
29166	LUFKIN	TX		04/29/2015		657,516	0	0	0	0	0	0	0	6,601	0	0	0
29169	WACO	TX		04/29/2015		281,793	0	0	0	0	0	0	0	2,829	0	0	0
29261	SOCORRO	TX		09/10/2015		845,877	0	0	0	0	0	0	0	23,384	0	0	0
29274	WOODLANDS	TX		12/17/2015		300,375	0	0	0	0	0	0	0	2,453	0	0	0
29276	WOODLANDS	TX		12/17/2015		463,814	0	0	0	0	0	0	0	3,788	0	0	0
29277	CONROE	TX		12/17/2015		697,928	0	0	0	0	0	0	0	5,700	0	0	0
29278	WOODLANDS	TX		12/17/2015		379,892	0	0	0	0	0	0	0	3,103	0	0	0
29279	SPRING	TX		12/17/2015		256,198	0	0	0	0	0	0	0	2,092	0	0	0
29280	WOODLANDS	TX		12/17/2015		746,518	0	0	0	0	0	0	0	6,097	0	0	0
29282	COPPELL	TX		12/17/2015		212,030	0	0	0	0	0	0	0	1,732	0	0	0
29283	SPRING	TX		12/17/2015		141,347	0	0	0	0	0	0	0	1,154	0	0	0
29284	MANSFIELD	TX		12/17/2015		300,383	0	0	0	0	0	0	0	2,453	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		3,227,126	0	0	0	0	0	0	0	17,784	0	0	0
29500	HOUSTON	TX		05/31/2018		3,104,633	0	3,439	0	0	3,439	0	0	37,497	0	0	0
29617	Mesquite	TX		08/30/2017		219,737	0	0	0	0	0	0	0	2,206	0	0	0
29645	Baytown	TX		12/07/2017		870,884	0	0	0	0	0	0	0	12,097	0	0	0
29794	College Station	TX		12/14/2018		1,938,688	0	0	0	0	0	0	0	8,507	0	0	0
29879	Baytown	TX		11/06/2019		12,422,637	0	0	0	0	0	0	0	148,622	0	0	0
30002	Denton	TX		12/18/2020		1,300,000	0	0	0	0	0	0	0	6,574	0	0	0
2830602	EL PASO	TX		10/07/2010		19,453,636	0	0	0	0	0	0	0	133,466	0	0	0
2885802	HOUSTON	TX		02/04/2016		934,416	0	0	0	0	0	0	0	13,651	0	0	0
28905	SANDY	UT		07/19/2013		3,371,490	0	0	0	0	0	0	0	34,162	0	0	0
28937	DRAPER	UT		10/28/2014		1,396,152	0	71	0	0	71	0	0	6,739	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,661,440	0	0	0	0	0	0	0	19,716	0	0	0
29496	MURRAY	UT		11/09/2016		1,704,469	0	0	0	0	0	0	0	20,072	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,868,218	0	0	0	0	0	0	0	15,223	0	0	0
29778	West Valley City	UT		10/16/2018		380,767	0	0	0	0	0	0	0	2,455	0	0	0
30024	Provo	UT		03/17/2021		0	0	0	0	0	0	0	0	11,967	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,733,033	0	0	0	0	0	0	0	14,040	0	0	0
28595	NORFOLK	VA		04/03/2012		1,739,852	0	0	0	0	0	0	0	59,392	0	0	0
28741	MC LEAN	VA		06/01/2012		3,098,675	0	0	0	0	0	0	0	32,363	0	0	0
28876	RICHMOND	VA		05/08/2013		4,470,140	0	0	0	0	0	0	0	26,249	0	0	0
28952	HAMPTON	VA		12/06/2013		344,258	0	0	0	0	0	0	0	4,833	0	0	0
28962	FAIRFAX	VA		12/06/2013		518,746	0	0	0	0	0	0	0	7,282	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,851,690	0	0	0	0	0	0	0	10,023	0	0	0
29492	CHANTILLY	VA		11/09/2016		459,017	0	0	0	0	0	0	0	2,776	0	0	0
29685	Urbanna	VA		02/15/2018		1,026,707	0	0	0	0	0	0	0	9,715	0	0	0
29686	Topping	VA		02/15/2018		616,024	0	0	0	0	0	0	0	5,829	0	0	0
28761	SEATTLE	WA		06/01/2012		9,778,461	0	0	0	0	0	0	0	59,605	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,340,834	0	0	0	0	0	0	0	7,641	0	0	0
29231	SEATTLE	WA		12/22/2016		3,000,000	0	0	0	0	0	0	0	10,950	0	0	0
29412	LYNWOOD	WA		06/28/2016		3,198,521	0	0	0	0	0	0	0	18,795	0	0	0
29657	Olympia	WA		12/01/2017		471,353	0	0	0	0	0	0	0	2,560	0	0	0
29828	Bellingham	WA		03/28/2019		485,478	0	0	0	0	0	0	0	2,289	0	0	0
29837	Seattle	WA		06/26/2019		1,949,338	0	0	0	0	0	0	0	9,330	0	0	0
27232	WEST ALLIS	WI		04/21/2003		1,296,532	0	0	0	0	0	0	0	299,303	0	0	0
28772	NEW BERLIN	WI		08/29/2012		516,333	0	0	0	0	0	0	0	3,801	0	0	0
28798	HOWARD	WI		11/15/2012		1,741,311	0	0	0	0	0	0	0	17,353	0	0	0
29072	HOWARD	WI		07/28/2014		946,315	0	0	0	0	0	0	0	8,065	0	0	0
29121	MILWAUKEE	WI		02/20/2015		10,642,359	0	0	0	0	0	0	0	137,953	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,282,357	0	0	0	0	0	0	0	18,621	0	0	0
29381	MANITOWOC	WI		03/15/2016		1,392,857	0	0	0	0	0	0	0	4,129	0	0	0
29797	Franklin	WI		12/19/2018		479,607	0	0	0	0	0	0	0	2,840	0	0	0
0299999. Mortgages with partial repayments						1,013,798,040	0	2,303	0	0	2,303	0	0	11,904,293	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29106	MAPLEWOOD	MN		09/24/2014	04/01/2021	2,001,469	0	0	0	0	0	0	2,001,469	2,001,469	0	0	0
0499999. Mortgages transferred						2,001,469	0	0	0	0	0	0	2,001,469	2,001,469	0	0	0
0599999 - Totals						1,046,688,604	0	2,303	0	0	2,303	0	36,807,433	48,924,490	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP98-36-6	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	VOYA COMM MORTGAGE LENDING FUND LP		10/15/2019		0	1,708,141	0	0	0.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	1,708,141	0	0	XXX
BALP20-01-4	TA XIII-A	GRAND CAYMAN	CYM	TA XIII-A		12/16/2019	3	0	130,416	0	0	0.050
BALP20-04-8	NAUTIC PARTNERS IX LP	WILMINGTON	DE	NAUTIC PARTNERS IX LP		02/21/2020		0	169,499	0	0	0.140
BALP20-06-3	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS XI LP		03/25/2020	3	0	868,500	0	0	0.050
BALP20-08-9	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	617,583	0	0	0.060
BALP20-10-5	VISTA FOUNDATION FUND IV	WILMINGTON	DE	VISTA FOUNDATION FUND IV		07/24/2020	3	0	544,319	0	0	0.110
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	0	201,249	0	0	0.220
BALP20-13-9	GREEN EQUITY INVESTORS VIII L.P	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII L.P		10/21/2020	3	0	1,652,503	0	0	0.110
BALP20-15-4	GRYPHON PARTNERS VI LP	WILMINGTON	DE	GRYPHON PARTNERS VI LP		01/04/2021	3	0	252,716	0	0	0.420
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	10,990	0	0	0.000
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	290,212	0	0	0.010
BALP20-18-8	EQT IX (NO 2) USD SCSP	WILMINGTON	DE	EQT IX (NO 2) USD SCSP		02/05/2021	3	0	129,266	0	0	0.030
BALP20-19-6	ARES CORPORATE OPPORTUNITIES FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPPORTUNITIES FUND VI LP		03/01/2021	3	0	337,187	0	0	0.060
BALP20-20-4	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP		03/10/2021	3	0	337,026	0	0	0.070
BALP20-21-2	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP		03/10/2021	3	0	350,000	0	0	2.470
BALP20-22-0	THOMAS BRAVO FUND XIV LP	WILMINGTON	DE	THOMAS BRAVO FUND XIV LP		04/15/2021	3	253,784	729,446	0	0	0.030
BALP20-23-8	THOMA BRAVO DISCOVER III LP	WILMINGTON	DE	THOMA BRAVO DISCOVER III LP		06/11/2021	3	424,009	0	0	0	25.000
BALP95-71-9	BERKSHIRE FUND IX LP	SIMSBURY	CT	BERKSHIRE FUND IX LP		03/03/2017	3	0	216,872	0	0	0.410
BALP95-74-3	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	NAUTIC PARTNERS VIII LP		12/14/2016	3	0	38,033	0	0	0.860
BALP97-86-3	GTCR FUND XII LP	WILMINGTON	DE	GTCR FUND XII LP		05/04/2018	3	0	199,125	0	0	0.080
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	250,718	0	0	0.080
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018	3	0	86,198	0	0	0.110
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	37,811	0	0	0.060
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	90,639	0	0	0.460
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV		09/13/2019		0	489,466	0	0	0.010
BALP98-40-8	CERBERUS RM FUND	GRAND CAYMAN	CYM	CERBERUS RM FUND		06/05/2019	7	0	111,096	0	0	0.000
BALP98-42-4	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	227,906	0	0	0.400
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	619,946	0	0	0.060
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	127,007	0	0	0.080
BALP98-49-9	AUDAX PRIVATE EQUITY FUND VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VI-A LP		08/29/2019	3	0	488,633	0	0	0.120
BALP98-50-7	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	0	298,554	0	0	0.210
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	0	71,123	0	0	0.140
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII LP		01/24/2019	3	0	69,401	0	0	0.040
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII LP		03/28/2019	3	0	180,437	0	0	0.050
BALP98-57-2	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	APOLLO HYBRID VALUE FUND LP		03/29/2019	3	0	301,262	0	0	0.170
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		0	82,347	0	0	0.080
BALP98-67-1	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	DYAL CAPITAL PARTNERS IV		06/11/2018	3	0	660,026	0	0	0.340
BALP98-68-9	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP		04/20/2018	3	0	538,704	0	0	0.890
BALP98-75-4	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	QUAD-C PARTNERS IX		04/26/2017	3	0	386,030	0	0	0.190
BALP98-88-7	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	0	7,711	0	0	0.310
BALP98-91-1	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	0	19,091	0	0	0.400
BALP98-93-7	APOLLO INVESTMENT FUND IX LP	WILMINGTON	DE	APOLLO INVESTMENT FUND IX LP		03/15/2019	3	0	422,107	0	0	0.020
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	48,990	0	0	0.010
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	0	245,820	0	0	0.040
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	4,615	0	0	0.220
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG		EQT INFRASTRUCTURE III		10/25/2017		0	64,346	0	0	0.160
BALP99-16-6	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	0	92,603	0	0	0.250
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	0	128,224	0	0	0.210
BALP99-20-8	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP		11/02/2015	3	0	386,947	0	0	1.290
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	0	14,211	0	0	0.070
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		03/26/2015	3	0	215,027	0	0	0.130
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	0	7,472	0	0	0.500
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	NGP NATURAL RESOURCES XI LP		11/05/2014	3	0	41,102	0	0	0.280
1999999. Joint Venture Interests - Common Stock - Unaffiliated								677,793	13,890,513	0	0	XXX
BALP99-92-7	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP		02/08/2018	3	0	4,000,000	0	0	4.220

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2099999. Joint Venture Interests - Common Stock - Affiliated								0	4,000,000	0	0	XXX
BALP98-12-7	OCONEE REAL ESTATE HOLDINGS LLC	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS LLC		04/30/2021		2,001,470	0	0	0	32.790
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	310,046	0	0	0.010
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	192,294	0	0	0.070
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,001,470	502,340	0	0	XXX
4899999. Total - Unaffiliated								2,679,262	16,100,993	0	0	XXX
4999999. Total - Affiliated								0	4,000,000	0	0	XXX
5099999 - Totals								2,679,262	20,100,993	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BALP98-36-6	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	10/15/2019	06/30/2021	162,030	0	0	0	0	0	0	162,030	162,030	0	0	0	0
BALP98-60-6	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	06/24/2021	71,071	0	0	0	0	0	0	71,071	71,071	0	0	0	110,696
BALP98-82-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	05/31/2021	675,000	0	0	0	0	0	0	675,000	675,000	0	0	0	894,232
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							908,101	0	0	0	0	0	0	908,101	908,101	0	0	0	1,004,928
BALP20-00-6	HARVEST PARTNERS VIII LP	DES MOINES	IA	RETURN OF CAPITAL	11/27/2019	06/30/2021	77,338	0	0	0	0	0	0	77,338	77,338	0	0	0	0
BALP20-04-8	NAUTIC PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/21/2020	05/31/2021	241,400	0	0	0	0	0	0	241,400	241,400	0	0	0	0
BALP20-08-9	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	RETURN OF CAPITAL	04/15/2020	06/30/2021	78,725	0	0	0	0	0	0	78,725	78,725	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	05/12/2021	2,093	0	0	0	0	0	0	2,093	2,093	0	0	0	0
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	RETURN OF CAPITAL	11/20/2020	06/30/2021	89,500	0	0	0	0	0	0	89,500	89,500	0	0	0	0
BALP95-74-3	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2016	05/31/2021	154,779	0	0	0	0	0	0	154,779	154,779	0	0	0	0
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	06/24/2021	118,676	0	0	0	0	0	0	118,676	118,676	0	0	0	168,930
BALP95-78-4	CVC CREDIT PARTNERS EURO MID MARKET	WILMINGTON	DE	RETURN OF CAPITAL	05/18/2016	05/31/2021	190	0	0	0	0	0	0	190	190	0	0	0	29,403
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	11/21/2016	05/31/2021	187,504	0	0	0	0	0	0	187,504	187,504	0	0	0	0
BALP97-86-3	GTCR FUND XII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/04/2018	05/31/2021	67,615	0	0	0	0	0	0	67,615	67,615	0	0	0	21,602
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	RETURN OF CAPITAL	09/13/2019	06/29/2021	324,949	0	0	0	0	0	0	324,949	324,949	0	0	0	12,246
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	CAPITAL_CONT	05/30/2018	06/11/2021	147,740	0	0	0	0	0	0	147,740	147,740	0	0	0	11,936
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	03/28/2019	05/31/2021	16,833	0	0	0	0	0	0	16,833	16,833	0	0	0	1,878
BALP98-57-2	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	CAPITAL_CONT	03/29/2019	06/30/2021	141,665	0	0	0	0	0	0	141,665	141,665	0	0	0	160,562
BALP98-61-4	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	RETURN OF CAPITAL	12/29/2017	05/31/2021	21,689	0	0	0	0	0	0	21,689	21,689	0	0	0	0
BALP98-62-2	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	06/30/2021	19,636	0	0	0	0	0	0	19,636	19,636	0	0	0	11,651
BALP98-63-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	02/01/2018	06/29/2021	40,722	0	0	0	0	0	0	40,722	40,722	0	0	0	181,985
BALP98-64-8	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	RETURN OF CAPITAL	05/17/2018	05/31/2021	135,446	0	0	0	0	0	0	135,446	135,446	0	0	0	0
BALP98-75-4	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	CAPITAL_CONT	04/26/2017	06/30/2021	205,859	0	0	0	0	0	0	205,859	205,859	0	0	0	723,454
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	05/31/2021	91,432	0	0	0	0	0	0	91,432	91,432	0	0	0	62,633
BALP98-88-7	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	10/30/2017	05/31/2021	29,559	0	0	0	0	0	0	29,559	29,559	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2017	05/31/2021	55,215	0	0	0	0	0	0	55,215	55,215	0	0	0	127,679

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BALP98-91-1	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2017	06/16/2021	179,689	0	0	0	0	0	0	179,689	179,689	0	0	0	917,947
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	RETURN OF CAPITAL	07/17/2017	06/30/2021	38,571	0	0	0	0	0	0	38,571	38,571	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	06/16/2021	13,143	0	0	0	0	0	0	13,143	13,143	0	0	0	96,617
BALP98-97-8	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	09/27/2018	06/30/2021	36,558	0	0	0	0	0	0	36,558	36,558	0	0	0	15,975
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	RETURN OF CAPITAL	10/05/2017	06/16/2021	91,050	0	0	0	0	0	0	91,050	91,050	0	0	0	209,175
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	06/21/2021	115,420	0	0	0	0	0	0	115,420	115,420	0	0	0	46,286
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/01/2016	05/31/2021	334,075	0	0	0	0	0	0	334,075	334,075	0	0	0	384,404
BALP99-25-7	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	01/19/2016	06/28/2021	81,732	0	0	0	0	0	0	81,732	81,732	0	0	0	290,863
BALP99-33-1	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	RETURN OF CAPITAL	06/08/2015	05/04/2021	1,190,000	0	0	0	0	0	0	1,190,000	1,190,000	0	0	0	2,435,971
BALP99-35-6	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/11/2015	06/29/2021	31,645	0	0	0	0	0	0	31,645	31,645	0	0	0	712,408
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	03/26/2015	06/24/2021	120,227	0	0	0	0	0	0	120,227	120,227	0	0	0	916,168
BALP99-54-7	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	RETURN OF CAPITAL	03/24/2015	06/29/2021	54,712	0	0	0	0	0	0	54,712	54,712	0	0	0	3,140,215
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	05/31/2021	199,212	0	0	0	0	0	0	199,212	199,212	0	0	0	362,904
BALP99-69-5	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	RETURN OF CAPITAL	12/19/2014	05/31/2021	485,092	0	0	0	0	0	0	485,092	485,092	0	0	0	58,733
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	06/30/2021	278,614	0	0	0	0	0	0	278,614	278,614	0	0	0	198,207
BALP99-98-4	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	NEW YORK	NY	RETURN OF CAPITAL	05/01/2014	06/30/2021	374,025	0	0	0	0	0	0	374,025	374,025	0	0	0	0
BAN0ZF-86-9	ATHENE MOMENTUM INVESTOR LP	WILMINGTON	DE	SALE	06/30/2020	06/09/2021	27,429	0	0	0	0	0	0	27,429	27,429	0	0	0	0
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	SALE	10/25/2017	06/30/2021	0	0	0	0	0	0	(751)	(751)	0	751	0	751	0
BAN0Z8-3E-3	APOLLO NATURAL RESOURCES FND	WILMINGTON	DE	RETURN OF CAPITAL	06/17/2020	06/30/2021	(132,605)	0	0	0	0	0	0	(132,605)	(132,605)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,767,151	0	0	0	0	0	(751)	5,766,400	5,767,151	751	0	751	11,299,831
BALP99-87-7	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	06/30/2021	282,038	0	0	0	0	0	0	282,038	282,038	0	0	0	104,848
BALP99-92-7	POMONA CAPITAL IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	06/30/2021	1,036,239	0	0	0	0	0	0	1,036,239	1,036,239	0	0	0	3,340,070
2099999. Joint Venture Interests - Common Stock - Affiliated							1,318,278	0	0	0	0	0	0	1,318,278	1,318,278	0	0	0	3,444,918
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/04/2017	06/30/2021	19,791	0	0	0	0	0	0	19,791	19,791	0	0	0	124,822
BALP98-11-9	RIVERROCH LLC	WILMINGTON	DE	SALE	12/31/2019	06/29/2021	73,130	0	0	0	0	0	0	75,073	106,601	0	31,528	31,528	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	CAPITAL_CONT	09/23/2019	06/29/2021	34	0	0	0	0	0	0	34	34	0	0	0	25,170
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	RETURN OF CAPITAL	09/17/2019	06/30/2021	12,713	0	0	0	0	0	0	12,713	12,713	0	0	0	24,353
BALP99-57-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2015	06/30/2021	499,187	0	0	0	0	0	0	499,187	499,187	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							604,855	0	0	0	0	0	0	606,798	638,326	0	31,528	31,528	174,345
4899999. Total - Unaffiliated							7,280,107	0	0	0	0	0	(751)	7,281,299	7,313,578	751	31,528	32,279	12,479,104
4999999. Total - Affiliated							1,318,278	0	0	0	0	0	0	1,318,278	1,318,278	0	0	0	3,444,918
5099999 - Totals							8,598,385	0	0	0	0	0	(751)	8,599,577	8,631,856	751	31,528	32,279	15,924,022

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
195325-EA-9	COLOMBIA REPUBLIC OF (GOVERNMENT)	D	04/19/2021	BANK OF AMERICA SECURITIES LLC		738,690	750,000	0	3.A FE
25159X-AD-5	DEVELOPMENT BANK OF KAZAKHSTAN JSC	D	04/29/2021	CITIGROUP GLOBAL MARKETS INC		497,855	500,000	0	2.C FE
718286-CP-0	PHILIPPINES (REPUBLIC OF)	D	06/28/2021	DEUTSCHE BANK SECURITIES, INC.		495,745	500,000	0	2.B FE
1099999. Subtotal - Bonds - All Other Governments						1,732,290	1,750,000	0	XXX
01179R-M8-3	ALASKA MUN BD BK ALASKA MUN BD		05/27/2021	BANK OF AMERICA		295,000	295,000	0	1.E FE
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT		05/21/2021	CITIGROUP		720,000	720,000	0	1.D FE
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		04/19/2021	MORGAN STANLEY		1,181,424	1,200,000	16,541	1.E FE
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX		04/22/2021	HILLTOP SECURITIES INC		1,221,072	1,200,000	2,697	1.C FE
64972E-WQ-8	NEW YORK N Y CITY HSG DEV CORP		04/28/2021	LOOP CAPITAL MARKETS LLC		910,998	900,000	80	1.C FE
66285W-E5-1	NORTH TEX TWY AUTH REV		05/27/2021	HILLTOP SECURITIES INC		523,488	525,000	263	1.E FE
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING		04/27/2021	VARIOUS		1,523,693	1,500,000	65	1.E FE
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST		06/02/2021	MORGAN STANLEY		445,586	450,000	111	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,821,261	6,790,000	19,757	XXX
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH LE		06/11/2021	GOLDMAN SACHS		810,000	810,000	0	1.F FE
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL		05/19/2021	WELLS FARGO		1,077,825	1,050,000	5,180	1.C FE
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENT		06/04/2021	BANK OF AMERICA		535,000	535,000	0	1.C FE
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD O		06/28/2021	CITIGROUP		1,070,695	1,065,000	0	1.D FE
73358X-CN-0	PORT AUTH N Y & N J		06/10/2021	MORGAN STANLEY		754,823	750,000	8,533	1.E FE
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNT		04/08/2021	GOLDMAN SACHS		1,115,000	1,115,000	0	1.E FE
797686-EZ-1	SAN FRANCISCO CALIF MUN TRANSN		06/03/2021	MORGAN STANLEY		573,955	595,000	4,820	1.D FE
91412H-KE-2	UNIVERSITY CALIF REVS		04/08/2021	HILLTOP SECURITIES INC		747,060	750,000	2,047	1.C FE
92812V-3C-8	VIRGINIA ST HSG DEV AUTH		06/16/2021	BANK OF AMERICA		235,000	235,000	0	1.B FE
92812V-R9-9	VIRGINIA ST HSG DEV AUTH		06/23/2021	MORGAN KEEGAN RAYMOND JAMES		271,593	265,000	1,344	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,190,951	7,170,000	21,924	XXX
30711X-BM-5	CAS_16-C01		05/21/2021	STONE X		1,105,228	1,034,736	0	1.D
3136AR-ZV-3	FNMA_16-19		05/21/2021	PERFORMANCE TRUST CAPITAL PARTNERS		2,990,209	0	2,772	1.B FE
3137BB-2P-4	FHLMC_4338		06/15/2021	CAPITALIZED INTEREST		156,734	156,734	0	1.B FE
3137G0-JU-4	STACR_16-DNA2		05/20/2021	STONE X		3,392,275	3,244,287	12,001	1.D
3137H0-H7-6	FHMS_KLU3		05/19/2021	J.P. MORGAN SECURITIES, INC.		8,330,912	0	90,739	1.B FE
38376G-2S-8	GNMA_11-103		06/16/2021	CAPITALIZED INTEREST		11,761	11,761	0	1.B FE
38376G-4U-1	GNMA_11-121		06/16/2021	CAPITALIZED INTEREST		7,649	7,649	0	1.B FE
38376G-W5-5	GNMA_11-86		06/16/2021	CAPITALIZED INTEREST		10,938	10,938	0	1.B FE
38378B-AP-4	GNMA_11-164		06/16/2021	CAPITALIZED INTEREST		8,198	8,198	0	1.B FE
38378B-AX-7	GNMA_11-161		06/16/2021	CAPITALIZED INTEREST		1,889	1,889	0	1.B FE
38378B-CP-2	GNMA_12-2		06/16/2021	CAPITALIZED INTEREST		1,842	1,842	0	1.B FE
38378B-DK-2	GNMA_12-19		06/16/2021	CAPITALIZED INTEREST		1,862	1,862	0	1.B FE
38378B-EQ-8	GNMA_12-28		06/16/2021	CAPITALIZED INTEREST		1,681	1,681	0	1.B FE
38378B-SW-0	GNMA_12-46		06/16/2021	CAPITALIZED INTEREST		1,768	1,768	0	1.B FE
38378B-YH-6	GNMA_12-86		06/16/2021	CAPITALIZED INTEREST		8,374	8,374	0	1.B FE
38378K-R8-4	GNMA_13-118		06/16/2021	CAPITALIZED INTEREST		12,790	12,790	0	1.B FE
38378N-F8-1	GNMA_14-50		06/16/2021	CAPITALIZED INTEREST		23,686	23,686	0	1.B FE
38378N-HX-4	GNMA_13-179		06/16/2021	CAPITALIZED INTEREST		177,374	177,374	0	1.B FE
38378N-TE-3	GNMA_14-14		06/16/2021	CAPITALIZED INTEREST		119,469	119,469	0	1.B FE
38378N-WJ-8	GNMA_14-17		06/16/2021	CAPITALIZED INTEREST		108,144	108,144	0	1.B FE
38378X-SZ-5	GNMA_14-150		06/16/2021	CAPITALIZED INTEREST		35,047	35,047	0	1.B FE
38379K-F8-6	GNMA_15-120		06/16/2021	CAPITALIZED INTEREST		22,573	22,573	0	1.B FE
38379K-J6-6	GNMA_15-130		06/16/2021	CAPITALIZED INTEREST		29,644	29,644	0	1.B FE
38379R-CB-7	GNMA_15-188		06/16/2021	CAPITALIZED INTEREST		19,565	19,565	0	1.B FE
38379R-YD-9	GNMA_2017-69		06/16/2021	CAPITALIZED INTEREST		13,095	13,095	0	1.B FE
38379U-AH-9	GNMA_15-18		06/16/2021	CAPITALIZED INTEREST		11,725	11,725	0	1.B FE
38379U-NX-0	GNMA_16-52		06/16/2021	CAPITALIZED INTEREST		14,140	14,140	0	1.B FE
38379U-X2-7	GNMA_16-158		06/16/2021	CAPITALIZED INTEREST		57,270	57,270	0	1.B FE
38380N-MF-3	GNMA_19-109		06/03/2021	CITIGROUP GLOBAL MARKETS INC		2,976,723	3,099,996	1,567	1.B FE
38380P-PY-4	GNMA_20-88		06/03/2021	CITIGROUP GLOBAL MARKETS INC		3,122,970	3,244,644	1,672	1.B FE
38380P-YJ-7	GNMA_20-111		06/04/2021	AMHERST PIERPONT		2,623,972	2,679,231	1,637	1.B FE
38380R-2H-2	GNR-21-63		04/20/2021	GOLDMAN SACHS & CO		1,665,000	2,000,000	2,417	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380R-4R-8	GNR-21-60		06/16/2021	VARIOUS		4,509,996	5,415,761	7,613	1.B FE
38380R-V3-1	GNMA_21-71		06/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,635,086	5,498,017	5,559	1.B FE
38381D-BS-8	GNMA_21-79		06/16/2021	VARIOUS		4,188,737	5,007,292	6,563	1.B FE
38381D-DV-9	GNR_21-80		06/16/2021	VARIOUS		4,598,297	5,707,125	6,413	1.B FE
38381D-ES-5	GNMA_21-88		06/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,711,560	8,019,788	8,153	1.B FE
38381D-FU-9	GNR_21-84		04/27/2021	GOLDMAN SACHS & CO		3,391,250	4,000,000	4,500	1.B FE
38381D-JJ-0	GNR_21-90		05/14/2021	BANK OF AMERICA SECURITIES LLC		2,164,941	2,500,000	3,281	1.B FE
38381D-KR-0	GNR_21-100		06/08/2021	J.P. MORGAN SECURITIES, INC.		7,616,985	8,948,000	12,614	1.B FE
38381D-MA-5	GNR_21-106		06/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,821,454	6,920,005	10,201	1.B FE
38382B-SG-9	GNMA_19-153		05/27/2021	J.P. MORGAN SECURITIES, INC.		1,386,613	0	0	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						72,089,426	68,176,100	177,702	XXX
00103C-AC-3	ACRES_21-FL1		05/07/2021	J.P. MORGAN SECURITIES, INC.		7,000,000	7,000,000	0	1.A FE
007589-AC-8	ADVOCATE HEALTH		05/11/2021	MORGAN STANLEY		937,530	900,000	2,371	1.C FE
023135-CA-2	AMAZON.COM INC		05/10/2021	J.P. MORGAN SECURITIES, INC.		996,230	1,000,000	0	1.D FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		05/18/2021	BANK OF AMERICA SECURITIES LLC		749,670	750,000	0	2.B FE
04621X-AN-8	ASSURANT INC		06/10/2021	J.P. MORGAN SECURITIES, INC.		2,995,260	3,000,000	0	2.C FE
05493H-AJ-4	BBCMS_21-AGW		06/18/2021	BARCLAYS CAPITAL INC		3,300,000	3,300,000	0	1.G FE
05493H-AL-9	BBCMS_21-AGW		06/18/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0	2.C FE
05518P-AB-4	BAYMARK HEALTH SERVICES		06/28/2021	PRIVATE DIRECT		1,264,000	1,280,000	0	3.A PL
05591V-AA-3	BPR_21-WILL		05/19/2021	MORGAN STANLEY & CO. INC.		6,000,000	6,000,000	0	1.A FE
05602*-AA-9	BKRF OCB LLC		06/02/2021	PRIVATE DIRECT		1,769,832	1,769,832	0	3.B Z
05606F-AA-1	BX_19-OC11		05/04/2021	J.P. MORGAN SECURITIES, INC.		5,311,328	5,000,000	2,224	1.D FM
05609G-AG-3	BXMT_21-FL4		04/09/2021	CITIGROUP GLOBAL MARKETS INC		4,500,000	4,500,000	0	1.G FE
05648C-AF-7	BAD BOY MOWER ACQUISITION		04/06/2021	PRIVATE DIRECT		1,097,250	1,100,000	0	4.A PL
059165-DX-5	BALTIMORE GAS & ELECTRIC		06/28/2021	CITIGROUP GLOBAL MARKETS INC		2,454,500	2,000,000	4,333	1.G FE
06540A-AM-3	BANK_19-BN20		05/11/2021	MORGAN STANLEY & CO. INC.		457,188	500,000	417	2.B FM
08162Y-AM-4	BMARK_19-B14		04/23/2021	CITIGROUP GLOBAL MARKETS INC		894,727	1,000,000	1,806	1.D FM
08163D-AV-9	BMARK_21-B25		04/16/2021	GOLDMAN SACHS & CO		829,698	1,000,000	1,556	2.B FE
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	J.P. MORGAN SECURITIES, INC.		737,378	750,000	0	2.B FE
12657V-AG-7	CSWF_21-SOP2		06/23/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,990,912	2,000,000	0	1.D FE
12657V-AJ-1	CSWF_21-SOP2		06/23/2021	CREDIT SUISSE SECURITIES (USA) LLC		995,482	1,000,000	0	1.G FE
12668B-KM-4	CWALT_06-J1 2A1		04/01/2021	CAPITALIZED INTEREST		0	91	0	1.D FM
12701#-AB-9	CRG ISSUER 2017-1		04/10/2021	CAPITALIZED INTEREST		15	15	0	1.G PL
12737#-AB-7	CSFV CORE II LLC		04/01/2021	PRIVATE DIRECT		100,000	100,000	0	1.G Z
14149Y-BB-3	CARDINAL HEALTH INC		04/12/2021	US BANCORP		2,313,612	2,100,000	39,113	2.B FE
149123-BL-4	CATERPILLAR INC		06/30/2021	J.P. MORGAN SECURITIES, INC.		4,029,690	3,000,000	47,258	1.F FE
17329E-AK-3	CMLTI_21-J1		04/28/2021	CITIGROUP GLOBAL MARKETS INC		3,957,212	4,000,000	8,056	1.A FE
17329P-AP-7	CMLTI_21-INV1		06/30/2021	CITIGROUP GLOBAL MARKETS INC		4,527,552	4,500,000	2,188	1.A FE
20369E-AE-2	COMMUNITY HEALTH NETWORK		05/06/2021	CITIGROUP		1,294,048	1,330,000	1,030	1.F FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.F FE
25755T-AP-5	DPABS_21-1A		04/08/2021	GUGGENHEIM CAPITAL MARKETS, LLC		1,500,000	1,500,000	0	2.A FE
26210Y-AG-1	DROP_21-FILE		04/21/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.D FE
26210Y-AJ-5	DROP_21-FILE		04/21/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1.G FE
291011-BL-7	EMERSON ELECTRIC CO		03/23/2021	DEUTSCHE BANK		5,980,968	5,918,000	47,344	1.F FE
29444U-BQ-8	EQUINIX INC		05/03/2021	BANK OF AMERICA - DO NOT USE		998,560	1,000,000	0	2.B FE
30227F-AG-5	ESA_21-ESH		06/24/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0	1.G FE
30319Y-AC-2	FSRIA_21-FL2		04/28/2021	GOLDMAN SACHS & CO		7,500,000	7,500,000	0	1.A FE
33852E-AH-2	FSMT_21-2		04/15/2021	GOLDMAN SACHS & CO		4,964,921	5,000,000	9,375	1.A FE
33852F-AS-5	FSMT_21-4		06/11/2021	BANK OF AMERICA SECURITIES LLC		5,005,638	5,000,000	8,333	1.A FE
34461L-AN-4	FMBT_19-FBLU		05/12/2021	VARIOUS		6,237,813	6,000,000	8,777	2.
34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII		04/27/2021	PRIVATE DIRECT		300,000	300,000	0	1.F FE
350868-AG-6	FOUR CORNERS PROPERTY TRUST INC		04/27/2021	PRIVATE DIRECT		500,000	500,000	0	2.C FE
36192K-AC-1	GSMS_12-GCJ7		03/15/2021	PERFORMANCE TRUST CAPITAL PARTNERS		0	0	82	1.D FM
36261H-AP-5	GSMBS_21-PJ5		05/14/2021	GOLDMAN SACHS & CO		2,823,980	2,800,000	5,250	1.A FE
36261H-AR-1	GSMBS_21-PJ5		05/14/2021	GOLDMAN SACHS & CO		4,157,374	4,200,000	7,875	1.A FE
36262Q-AH-2	GSMBS_21-GR1		06/28/2021	GOLDMAN SACHS & CO		3,496,514	3,500,000	7,049	1.A FE

SCHEDULE D - PART 3

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

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36264P-AM-1	GSMBS_21-PJ4		04/16/2021	GOLDMAN SACHS & CO		3,540,367	3,500,000	7,049	1.A FE
36264P-AP-4	GSMBS_21-PJ4		04/16/2021	GOLDMAN SACHS & CO		1,987,605	2,000,000	4,028	1.A FE
36264Y-AE-0	GSMS_21-ROSS		05/14/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	0	1.D FE
364614-AA-5	GAM_21-FRR1		04/01/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,195,893	1,500,000	0	2.C FE
364614-AN-7	GAM_21-FRR1		04/01/2021	PERFORMANCE TRUST CAPITAL PARTNERS		1,368,184	1,750,000	0	2.C FE
382371-AA-0	GOOD_21-3CS		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		999,534	1,000,000	0	1.F FE
38381D-BE-9	GNR-21-70		06/16/2021	VARIOUS		2,571,881	3,008,756	4,229	1.B FE
39152T-AL-4	GWT_19-WOLF		05/14/2021	J.P. MORGAN SECURITIES, INC.		4,962,500	5,000,000	854	1.D FM
39539G-AB-8	GPMF_06-OH1 A2		04/25/2021	CAPITALIZED INTEREST		0	951	0	1.D FM
40441L-AC-0	HGI_21-FL1		05/06/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1.A FE
44590H-AY-2	HAWT_21-INV1		05/28/2021	BANK OF AMERICA SECURITIES LLC		2,983,901	3,000,000	6,667	1.A FE
46592A-AE-4	JPMMT_20-3		04/14/2021	J.P. MORGAN SECURITIES, INC.		703,641	0	15,132	1.A FE
46592N-AR-7	JPMMT_21-7		05/24/2021	J.P. MORGAN SECURITIES, INC.		6,544,051	6,500,000	11,736	1.A FE
46592T-AJ-2	JPMMT_21-8		06/24/2021	J.P. MORGAN SECURITIES, INC.		754,800	750,000	1,510	1.A FE
46592T-AR-4	JPMMT_21-8		06/24/2021	J.P. MORGAN SECURITIES, INC.		1,768,726	1,750,000	3,524	1.A FE
466330-AJ-6	JPMCC_21-MHC		04/01/2021	J.P. MORGAN SECURITIES, INC.		2,325,000	2,325,000	0	1.G FE
46648U-AQ-7	JPMMT_17-4		04/14/2021	J.P. MORGAN SECURITIES, INC.		500,707	0	14,402	1.A FE
46653P-AQ-0	JPMMT_21-6		04/26/2021	J.P. MORGAN SECURITIES, INC.		10,033,364	10,000,000	20,139	1.A FE
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	J.P. MORGAN SECURITIES, INC.		750,000	750,000	0	2.B FE
50219Q-AN-4	LNSTR_16-4		03/16/2021	BARCLAYS CAPITAL INC		0	0	73	1.D FM
53947X-AE-2	LNCR_21-CRE5		05/25/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.A FE
55316V-AJ-3	MHC_21-MHC		04/06/2021	CITIGROUP GLOBAL MARKETS INC		4,988,315	5,000,000	0	2.C FE
581557-BC-8	MCKESSON CORP		04/01/2021	J.P. MORGAN SECURITIES, INC.		1,200,320	1,000,000	2,848	2.B FE
585494-AN-7	MELLO_21-MTG2		05/25/2021	BANK OF AMERICA SECURITIES LLC		2,973,839	3,000,000	5,417	1.A FE
58549K-AJ-0	MELLO_21-INV1		06/14/2021	J.P. MORGAN SECURITIES, INC.		6,457,501	6,500,000	7,222	1.A FE
61691Y-BN-0	MSC_21-L5		04/29/2021	MORGAN STANLEY & CO. INC.		660,371	750,000	521	2.B FE
61772C-AL-5	MSRM_21-3		06/24/2021	MORGAN STANLEY & CO. INC.		4,005,568	4,000,000	7,778	1.A FE
61772L-AU-5	MSRM_21-2		05/21/2021	MORGAN STANLEY & CO. INC.		6,420,959	6,500,000	11,736	1.A FE
620076-BU-2	MOTOROLA SOLUTIONS INC		06/28/2021	MARKET AXESS		507,480	500,000	1,375	2.C FE
664675-AT-2	NORTHEASTERN UNIVERSITY		05/19/2021	HILLTOP SECURITIES INC		1,157,631	1,200,000	4,763	1.E FE
66988A-AH-7	NOVANT HEALTH		04/08/2021	JP MORGAN CHASE		1,041,000	1,041,000	0	1.D FE
67113X-AG-5	OBX_21-J1		04/27/2021	BANK OF AMERICA SECURITIES LLC		4,941,254	5,000,000	10,069	1.A FE
67777J-AK-4	OHIOHEALTH CORP		05/11/2021	HILLTOP SECURITIES INC		1,054,183	1,050,000	15,793	1.B FE
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		06/08/2021	MORGAN STANLEY & CO. INC.		999,290	1,000,000	0	2.B FE
69359D-AN-3	PRMI_21-1		04/26/2021	HFD NOMURA SECURITIES INC		3,661,264	3,750,000	7,552	1.A FE
69359D-AQ-6	PRMI_21-1		04/26/2021	HFD NOMURA SECURITIES INC		5,685,253	6,200,000	9,989	1.A FE
69376C-AM-6	PSMC_21-2		06/09/2021	WACHOVIA CAPITAL MARKETS LLC		7,105,960	7,000,000	6,806	1.A FE
70213H-AE-8	PARTNERS HEALTHCARE SYSTEM INC		04/15/2021	MORGAN STANLEY		1,077,321	1,050,000	10,055	1.D FE
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW		05/06/2021	HILLTOP SECURITIES INC		1,339,344	1,040,000	4,848	1.E FE
74969C-AL-1	RLGH_21-TROT		04/28/2021	GOLDMAN SACHS & CO		2,994,741	3,000,000	0	1.G FE
75063M-AA-5	RADY CHILDRENS HOSPITAL		05/11/2021	JP MORGAN CHASE		540,000	540,000	0	1.D FE
78432W-AE-3	SFO_21-555		04/30/2021	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0	1.G FE
78433@-AB-7	EDUCATION SOLUTIONS SERVICES - REVOLVER		06/09/2021	PRIVATE DIRECT		2,548,000	2,548,000	0	3.
78449R-AL-9	SLG_21-OVA		06/15/2021	WACHOVIA CAPITAL MARKETS LLC		2,894,184	3,000,000	5,464	2.C FE
79466L-AK-0	SALESFORCE.COM INC.		06/29/2021	J.P. MORGAN SECURITIES, INC.		4,972,400	5,000,000	0	1.F FE
79466L-AL-8	SALESFORCE.COM INC.		06/29/2021	BANK OF AMERICA SECURITIES LLC		1,994,420	2,000,000	0	1.F FE
81748V-AG-3	SEMT_21-3		04/14/2021	J.P. MORGAN SECURITIES, INC.		4,860,920	5,000,000	7,639	1.A FE
81748W-AN-6	SEMT_21-4		05/06/2021	J.P. MORGAN SECURITIES, INC.		12,052,385	12,000,000	16,667	1.A FE
817826-AF-7	7-ELEVEN INC		04/01/2021	CITIGROUP GLOBAL MARKETS INC		920,800	1,000,000	3,889	2.B FE
83614U-AJ-6	SNDPT_21-2A		06/11/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0	1.F FE
838518-AA-6	SOUTH JERSEY INDUSTRIES INC		04/08/2021	WACHOVIA CAPITAL MARKETS LLC		1,450,438	1,400,000	12,653	2.C FE
86678#-AC-0	SUN JUPITER PARENT LLC		05/07/2021	PRIVATE DIRECT		700,000	700,000	0	2.C Z
86678#-AD-8	SUN JUPITER PARENT LLC		05/07/2021	PRIVATE DIRECT		1,100,000	1,100,000	0	2.C Z
86745Q-AA-9	SNVA_21-1		06/11/2021	CREDIT SUISSE SECURITIES (USA) LLC		749,673	750,000	0	1.G FE
86944B-AE-3	SUTTER HEALTH		06/25/2021	HILLTOP SECURITIES INC		880,590	750,000	11,421	1.F FE
86944B-AJ-2	SUTTER HEALTH		06/23/2021	JP MORGAN CHASE		289,627	275,000	3,338	1.F FE
899043-AC-7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS / BARCAP		750,000	750,000	0	1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
907818-CU-0	UNION PACIFIC CORPORATION		04/06/2021	CITIGROUP GLOBAL MARKETS INC		1,331,020	1,000,000	27,257	2.A FE
907818-FP-8	UNION PACIFIC CORPORATION		06/30/2021	J.P. MORGAN SECURITIES, INC.		3,129,720	3,000,000	20,719	2.A FE
91824N-AE-2	UWM_21-1		05/27/2021	J.P. MORGAN SECURITIES, INC.		1,975,745	2,000,000	4,583	1.A FE
91835R-AC-4	VMC_21-FL4		05/18/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.A FE
91835R-AE-0	VMC_21-FL4		05/18/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1.D FE
94973V-AL-1	WELLPOINT INC		06/30/2021	J.P. MORGAN SECURITIES, INC.		2,713,400	2,000,000	54,275	2.B FE
94982X-AD-4	WFMBS_06-7 2A1		02/01/2021	CAPITALIZED INTEREST		0	92,759	0	1.D FM
95001Y-AN-4	WFCM_19-C54		04/26/2021	WACHOVIA CAPITAL MARKETS LLC		1,794,063	2,000,000	3,750	1.D FM
95003C-AW-0	WFCM_21-C59		04/22/2021	WACHOVIA CAPITAL MARKETS LLC		999,919	1,000,000	365	1.G FE
95003C-BE-9	WFCM_21-C59		04/22/2021	WACHOVIA CAPITAL MARKETS LLC		868,016	1,000,000	278	2.B FE
95058X-AL-2	WEN_21-1A		06/15/2021	GUGGENHEIM CAPITAL MARKETS, LLC		1,000,000	1,000,000	0	2.B FE
95630L-AA-9	WTOWN_20-17		05/14/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,421,259	2,409,213	4,349	1.A FE
98920M-AA-0	ZAXBY_21-1A		05/27/2021	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	2.B FE
BIN1KQ-KM-3	FUSION US HOLDCO VA INC		05/14/2021	PRIVATE DIRECT		2,349,783	2,400,000	0	4.A FE
BIN1M4-PO-3	STRU-JEF-7729		05/26/2021	JEFFERIES & COMPANY, INC.		1,754,141	2,000,000	3,222	1.B FE
09784Y-AC-2	BONAVISTA ENERGY CORP	A	05/11/2021	CORPORATE ACTION		25,062	25,062	0	4.
00120B-AG-5	AGL_21-12A	D	05/14/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	1.F FE
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	D	04/20/2021	HSBC SECURITIES (USA) INC.		1,000,000	1,000,000	0	1.D FE
03332P-AG-2	ANCHC_21-17A	D	06/04/2021	BNP PAIRBAS - DO NOT USE		2,000,000	2,000,000	0	1.F FE
03767V-AN-8	APID_19-31A	D	04/28/2021	GOLDMAN SACHS & CO		3,262,500	3,262,500	0	1.F FE
05523R-AC-1	BAE SYSTEMS PLC	D	05/17/2021	CITIGROUP GLOBAL MARKETS INC		2,360,085	1,750,000	10,714	2.B FE
05875J-AN-9	BALLY_19-1A	D	06/09/2021	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0	1.F FE
05876K-AE-5	BALLY_21-16A	D	05/14/2021	BANK OF AMERICA SECURITIES LLC		2,500,000	2,500,000	0	1.F FE
06759J-AS-7	BABSN_19-1A	D	04/09/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0	1.C FE
06761H-AQ-1	BABSN_19-2A	D	04/23/2021	BANK OF AMERICA SECURITIES LLC		4,000,000	4,000,000	0	1.F FE
06761K-AS-0	BABSN_19-3A	D	05/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0	1.F FE
12551J-AQ-9	CIFC_17-4A	D	05/27/2021	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.F FE
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI	D	04/12/2021	CITIGROUP GLOBAL MARKETS INC		983,460	1,000,000	0	1.F FE
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	D	06/16/2021	PRIVATE DIRECT		500,000	500,000	0	2.C FE
26245E-AQ-2	DRSLF_17-47A	D	04/15/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	1.E FE
38137Y-AW-1	GLM_19-4A	D	04/22/2021	MORGAN STANLEY - DO NOT USE		1,000,000	1,000,000	0	2.C FE
413717-AW-9	HRPK_20-1A	D	04/16/2021	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0	1.F FE
55820T-AN-8	MDPK_17-23A	D	06/04/2021	MORGAN STANLEY - DO NOT USE		2,000,000	2,000,000	0	1.F FE
55954H-AQ-5	MAGNE_19-22A	D	04/16/2021	WACHOVIA CAPITAL MARKETS LLC		1,700,000	1,700,000	0	1.F FE
56109B-AA-5	MALAYSIA WAKALA SUKUK	D	04/21/2021	HSBC SECURITIES (USA) INC.		2,500,000	2,500,000	0	1.G FE
64130T-BE-4	NEUB_15-20A	D	04/30/2021	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0	1.F FE
671078-AQ-6	OCP_20-18A	D	04/07/2021	BANK OF AMERICA SECURITIES LLC		2,500,000	2,500,000	0	1.C FE
67109Y-AS-3	OAKC_15-12A	D	04/16/2021	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	10,000	1.F FE
67402F-AL-3	OAKCL_20-1A	D	05/17/2021	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.C FE
67402F-AN-9	OAKCL_20-1A	D	05/17/2021	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.F FE
67402J-AG-6	OAKCL_21-1A	D	05/27/2021	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	1.F FE
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C	D	05/06/2021	CITIGROUP GLOBAL MARKETS INC		741,120	750,000	0	2.C FE
69688A-AS-0	PLMRS_13-2A	D	04/29/2021	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0	1.F FE
69689A-BN-9	PLMRS_15-1A	D	05/24/2021	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	0	1.F FE
69701X-AE-4	PLMRS_21-2A	D	04/21/2021	WACHOVIA CAPITAL MARKETS LLC		3,000,000	3,000,000	0	1.F FE
71675C-AE-8	PETRONAS CAPITAL LTD	D	04/22/2021	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	1.G FE
74730D-AD-5	QATAR PETROLEUM	D	06/30/2021	HSBC SECURITIES (USA) INC.		1,500,000	1,500,000	0	1.D FE
74730D-AE-3	QATAR PETROLEUM	D	06/30/2021	CITIGROUP GLOBAL MARKETS INC		747,233	750,000	0	1.D FE
773663-AC-3	ROCKP_21-1A	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0	1.C FE
78081B-AD-5	ROYALTY PHARMA PLC	D	04/01/2021	GOLDMAN SACHS & CO		1,446,675	1,500,000	3,117	2.C FE
78397P-AD-3	SA GLOBAL SUKUK LTD	D	06/09/2021	HSBC SECURITIES (USA) INC.		1,500,000	1,500,000	0	1.F FE
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	D	06/29/2021	VARIOUS		1,403,712	1,400,000	204	1.G FE
83614V-AE-5	SNDPT_21-1A	D	04/01/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,000,000	3,000,000	0	1.C FE
86964W-AK-8	SUZANO AUSTRIA GMBH	D	06/28/2021	BANK OF AMERICA SECURITIES LLC		493,135	500,000	0	2.C FE
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	D	04/14/2021	SEAPORT GROUP		3,298,750	2,900,000	5,639	1.F FE
87154G-BA-2	SYMP_16-18A	D	06/10/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1.F FE
92338B-AS-4	VERDE_19-1A	D	04/13/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92915T-AU-1	VOYA_16-4A	D	06/09/2021	RBC CAPITAL MARKETS		1,200,000	1,200,000	5,108	1.F FE
92916M-AH-4	VOYA_17-1A	D	04/30/2021	NATIXIS		3,500,000	3,500,000	0	1.F FE
BN8269-04-3	OEC FIN LTD	D	04/21/2021	CORPORATE ACTION		0	4,767	1	6. FE
L9082*-AV-1	TRAFIGURA FUNDING SA	D	04/28/2021	PRIVATE DIRECT		950,000	950,000	0	2.C Z
Q9469*-AA-5	VISY KRAFT HOLDINGS PTY LTD	D	04/15/2021	PRIVATE DIRECT		1,200,000	1,200,000	0	2.C Z
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		200,000	200,000	0	2.A FE
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		200,000	200,000	0	2.A FE
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD	D	06/15/2021	PRIVATE DIRECT		400,000	400,000	0	2.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						392,382,865	389,420,946	615,204	XXX
8399997. Total - Bonds - Part 3						480,216,793	473,307,046	834,587	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						480,216,793	473,307,046	834,587	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
SBLGYG-Y8-2	HARBOUR ENERGY PLC	B	04/01/2021	CORPORATE ACTION	13,591,336.000	3,877,138		0	
SBMBVG-Q3-5	HARBOUR ENERGY PLC	B	06/25/2021	CORPORATE ACTION	679,566.000	3,886,208		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						7,763,346	XXX	0	XXX
92913T-70-3	VOYA RUSSELL LRGCAP VALUE IND CL A		05/12/2021	DIRECT	3.268	85		0	
92913T-87-7	VOYA RUSSELL LRGCAP GROWTH IND CL A		05/12/2021	DIRECT	0.691	39		0	
31340@-10-5	FEDERAL HOME LOAN BANK - DES MOINE PRVT		02/23/2021	DIRECT	40,000.000	4,000,000		0	
9499999. Subtotal - Common Stocks - Mutual Funds						4,000,124	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						11,763,470	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,763,470	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						11,763,470	XXX	0	XXX
9999999 - Totals						491,980,263	XXX	834,587	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36202D-KL-4	GNMA2 30YR		06/01/2021	MBS PAYDOWN		1,195	1,195	1,195	1,195	0	0	0	0	0	1,195	0	0	0	37	11/20/2030	1.B FE
36202F-BA-3	GNMA II 30YR SF - JUMBO-CONFORMING		06/01/2021	MBS PAYDOWN		9,101	9,101	9,743	9,065	0	36	0	36	0	9,101	0	0	0	226	09/20/2039	1.B FE
36202F-HX-7	GNMA2 30YR		06/01/2021	MBS PAYDOWN		17,486	17,486	18,319	17,572	0	(86)	0	(86)	0	17,486	0	0	0	323	07/20/2040	1.B FE
0599999. Subtotal - Bonds - U.S. Governments						27,782	27,782	29,257	27,832	0	(50)	0	(50)	0	27,782	0	0	0	586	XXX	XXX
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV		05/01/2021	CORPORATE ACTION		690,000	690,000	691,181	690,920	0	(920)	0	(920)	0	690,000	0	0	0	18,920	02/01/2029	1.D FE
798136-TU-1	SAN JOSE CALIF ARPT REV		04/07/2021	CORPORATE ACTION		380,000	380,000	426,660	381,618	0	(1,618)	0	(1,618)	0	380,000	0	0	0	14,706	03/01/2032	1.
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,070,000	1,070,000	1,117,841	1,072,538	0	(2,538)	0	(2,538)	0	1,070,000	0	0	0	33,626	XXX	XXX
30711X-AB-0	CAS_13-C01		06/25/2021	MBS PAYDOWN		284,421	284,421	284,421	284,421	0	0	0	0	0	284,421	0	0	0	6,245	10/25/2023	1.D
30711X-AF-1	CAS_14-C02		06/25/2021	MBS PAYDOWN		447,370	447,370	428,713	445,158	0	2,212	0	2,212	0	447,370	0	0	0	4,990	05/25/2024	1.D
30711X-AH-7	CAS_14-C02		06/25/2021	MBS PAYDOWN		40,304	40,304	35,066	39,685	0	619	0	619	0	40,304	0	0	0	449	05/25/2024	1.D
30711X-AK-0	CAS_14-C03		06/25/2021	MBS PAYDOWN		189,746	189,746	199,930	190,603	0	(857)	0	(857)	0	189,746	0	0	0	2,429	07/25/2024	1.D
30711X-AT-1	CAS_2015_C01		06/25/2021	MBS PAYDOWN		886,892	886,892	951,036	894,913	0	(8,020)	0	(8,020)	0	886,892	0	0	0	16,196	02/25/2025	1.D
30711X-AX-2	CAS_2015-C02		06/25/2021	MBS PAYDOWN		532,890	532,890	574,436	536,780	0	(3,889)	0	(3,889)	0	532,890	0	0	0	9,083	05/25/2025	1.D
30711X-BB-9	CAS_15-C03		06/25/2021	MBS PAYDOWN		538,863	538,863	594,409	545,348	0	(6,485)	0	(6,485)	0	538,863	0	0	0	11,417	07/25/2025	1.D
30711X-BF-0	CAS_15-C04		06/25/2021	MBS PAYDOWN		11,901	11,901	13,280	12,025	0	(124)	0	(124)	0	11,901	0	0	0	286	04/25/2028	1.D
30711X-BM-5	CAS_16-C01		06/25/2021	MBS PAYDOWN		4,493	4,493	4,800	0	0	(4)	0	(4)	0	4,493	0	0	0	26	08/25/2028	1.D
30711X-C3-6	CAS_18-C02		06/25/2021	MBS PAYDOWN		4,942	4,942	4,899	4,917	0	25	0	25	0	4,942	0	0	0	47	08/25/2030	2.B
30711X-CL-6	CAS_16-C03		06/25/2021	MBS PAYDOWN		20,098	20,098	23,081	20,387	0	(289)	0	(289)	0	20,098	0	0	0	451	10/25/2028	1.D
30711X-DE-1	CAS_16-C04		06/25/2021	INTEREST ONLY PAYMENT		0	0	247	103	0	(103)	0	(103)	0	0	0	0	0	252	01/25/2029	1.E FE
30711X-DK-7	CAS_16-C05		06/25/2021	MBS PAYDOWN		24,917	24,917	17,442	23,335	0	1,582	0	1,582	0	24,917	0	0	0	470	01/25/2029	1.D
30711X-DS-0	CAS_16-C06		06/25/2021	MBS PAYDOWN		58,715	58,715	63,468	59,092	0	(377)	0	(377)	0	58,715	0	0	0	1,061	04/25/2029	1.D
30711X-EC-4	CAS_16-C07		06/25/2021	MBS PAYDOWN		5,642	5,642	5,913	5,669	0	(27)	0	(27)	0	5,642	0	0	0	104	04/25/2029	1.D
30711X-JX-3	CAS_17-C03		06/25/2021	MBS PAYDOWN		61,903	61,903	66,011	62,077	0	(174)	0	(174)	0	61,903	0	0	0	799	10/25/2029	1.D
30711X-NX-8	CAS_17-C05		06/25/2021	MBS PAYDOWN		66,473	66,473	67,265	66,249	0	224	0	224	0	66,473	0	0	0	637	01/25/2030	1.D
30711X-QC-1	CAS_17-C05		06/25/2021	MBS PAYDOWN		58,187	58,187	59,096	58,257	0	(69)	0	(69)	0	58,187	0	0	0	558	01/25/2030	1.D
30711X-YX-6	CAS_18-C01		06/25/2021	MBS PAYDOWN		116,714	116,714	81,991	110,453	0	6,261	0	6,261	0	116,714	0	0	0	1,140	07/25/2030	2.B
3128M6-M6-2	FGOLD 30YR GIANT		06/01/2021	MBS PAYDOWN		4,845	4,845	5,255	4,870	0	(25)	0	(25)	0	4,845	0	0	0	125	08/01/2038	1.B FE
312905-VE-9	FHLMC_197 Z		03/15/2021	VARIOUS		54	54	51	37	0	17	0	17	0	54	0	0	0	1	07/15/2022	1.
312908-TA-4	FHLMC_1208 E		06/01/2021	MBS PAYDOWN		12	12	56	17	0	(4)	0	(4)	0	12	0	0	0	18	02/15/2022	1.B FE
312910-6W-7	FHLMC_1345 S		06/15/2021	INTEREST ONLY PAYMENT		0	0	23	3	0	(3)	0	(3)	0	0	0	0	0	9	07/15/2022	1.B FE
312929-FS-6	FGOLD 30YR		06/01/2021	MBS PAYDOWN		1,611	1,611	1,704	1,612	0	(1)	0	(1)	0	1,611	0	0	0	37	11/01/2038	1.B FE
31292G-BQ-8	FGOLD 30YR		06/01/2021	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/01/2021	1.B FE
31292K-2X-4	FGOLD 30YR		06/01/2021	MBS PAYDOWN		115,488	115,488	120,426	116,272	0	(784)	0	(784)	0	115,488	0	0	0	2,127	08/01/2040	1.B FE
312939-WA-5	FGOLD 30YR		06/01/2021	MBS PAYDOWN		84,178	84,178	87,571	84,232	0	(55)	0	(55)	0	84,178	0	0	0	1,752	03/01/2040	1.B FE
312941-5R-4	FGOLD 30YR		04/01/2021	MBS PAYDOWN		296	296	309	303	0	(8)	0	(8)	0	296	0	0	0	4	08/01/2040	1.
312941-K7-1	FGOLD 30YR		06/01/2021	MBS PAYDOWN		1,970	1,970	2,096	1,972	0	(2)	0	(2)	0	1,970	0	0	0	41	07/01/2040	1.B FE
312941-UW-5	FGOLD 30YR		06/01/2021	MBS PAYDOWN		10,785	10,785	11,488	10,799	0	(14)	0	(14)	0	10,785	0	0	0	213	08/01/2040	1.B FE
312941-VL-8	FGOLD 30YR		06/01/2021	MBS PAYDOWN		82,939	82,939	88,071	84,020	0	(1,080)	0	(1,080)	0	82,939	0	0	0	1,753	08/01/2040	1.B FE
312942-M2-8	FGOLD 30YR		06/01/2021	MBS PAYDOWN		35,550	35,550	37,066	35,417	0	133	0	133	0	35,550	0	0	0	666	09/01/2040	1.B FE
31297A-ZR-8	FGOLD 30YR		06/01/2021	MBS PAYDOWN		412	412	422	413	0	0	0	0	0	412	0	0	0	9	06/01/2034	1.B FE
31325U-PC-4	FHSTR_304		06/15/2021	INTEREST ONLY PAYMENT		0	0	140,841	12,002	0	(12,002)	0	(12,002)	0	0	0	0	0	17,211	02/15/2042	1.B FE
31325U-RK-4	FHSTR_311		06/15/2021	INTEREST ONLY PAYMENT		0	0	179,406	13,624	0	(13,624)	0	(13,624)	0	0	0	0	0	19,075	08/15/2043	1.B FE
31325V-HF-4	FHS_329		06/01/2021	INTEREST ONLY PAYMENT		0	0	155,896	12,100	0	(12,100)	0	(12,100)	0	0	0	0	0	17,682	06/15/2039	1.B FE
3132GF-BF-3	FREDDIE MAC GOLD		06/01/2021	MBS PAYDOWN		14,669	14,669	14,836	14,690	0	(21)	0	(21)	0	14,669	0	0	0	236	06/01/2041	1.B FE
3132HT-M9-4	FHSTR_308		06/01/2021	MBS PAYDOWN		472,872	472,872	335,739	462,866	0	10,006	0	10,006	0	472,872	0	0	0	0	07/15/2043	1.B FE
3132HT-QK-5	FHSTR_309		06/15/2021	MBS PAYDOWN		252,699	252,699	298,185	256,019	0	(3,320)	0	(3,320)	0	252,699	0	0	0	9,698	08/15/2043	1.B FE
3132HT-ZX-7	FHSTR_321		06/15/2021	MBS PAYDOWN		763,673	763,673	882,281	771,208	0	(7,535)	0	(7,535)	0	763,673	0	0	0	30,128	12/15/2043	1.B FE
3132HU-BW-2	FHSTR_333		06/15/2021	MBS PAYDOWN		319,529	319,529	378,092	323,806	0	(4,277)	0	(4,277)	0	319,529	0	0	0	12,873	08/15/2044	1.B FE
3132HU-CJ-0	FHSTR_332		06/15/2021	MBS PAYDOWN		56,057	56,057	64,991	56,655	0	(598)	0	(598)	0	56,057	0	0	0	2,172	08/15/2044	1.B FE
31335B-7G-5	FHLMC GOLD 30YR GIANT		06/01/2021	MBS PAYDOWN		356,177	356,177	363,635	357,427	0	(1,250)	0	(1,250)	0	356,177	0	0	0	5,844	06/01/2047	1.B FE
31335H-5U-3	FGOLD 20YR		06/01/2021	MBS PAYDOWN		16,478	16,478	16,865	16,508	0	(30)	0	(30)	0	16,478	0	0	0	374	10/01/2024	1.B FE
313399-AL-1	FHLMC_2344 QO		06/15/2021	MBS PAYDOWN		17,225	17,225	15,409	17,057	0	169	0	169	0	17,225	0	0	0	0	08/15/2031	1.B FE
31339D-YW-2	FHLMC_2412 GS		06/15/2021	MBS PAYDOWN		8,673	8,673	9,519	8,418	0	255	0	255	0	8,673	0	0	0	785	02/15/2032	1.B FE
31339L-S9-2	FHLMC_2390 SD		06/15/2021	INTEREST ONLY PAYMENT		0	0	565	35	0	(35)	0	(35)	0	0	0	0	0	279	12/15/2031	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339M-EX-2	FHLMC_2389 SI		06/15/2021	INTEREST ONLY PAYMENT		0	0	652	27	0	(27)	0	(27)	0	0	0	0	0	219	06/15/2031	1.B FE
31339M-LE-6	FHLMC_2408 SM		06/15/2021	INTEREST ONLY PAYMENT		0	0	252	17	0	(17)	0	(17)	0	0	0	0	0	129	01/15/2032	1.B FE
3133T2-RJ-1	FHLMC_1609 IC		06/01/2021	MBS PAYDOWN		14,582	14,582	14,874	14,570	0	13	0	13	0	14,582	0	0	0	588	11/15/2023	1.B FE
3133T4-YU-4	FHLMC_1689 S		06/15/2021	INTEREST ONLY PAYMENT		0	0	1,630	149	0	(149)	0	(149)	0	0	0	0	0	649	03/15/2024	1.B FE
3133TD-PX-8	FSPC_T-11		06/01/2021	MBS PAYDOWN		26,257	26,257	28,825	26,378	0	(122)	0	(122)	0	26,257	0	0	0	705	01/25/2028	1.B FE
3133TJ-SA-2	FHLMC_2137 Z		06/01/2021	MBS PAYDOWN		10,266	10,266	10,760	10,293	0	(27)	0	(27)	0	10,266	0	0	0	260	03/15/2029	1.B FE
3133TN-WV-2	FHLMC_2232 S		06/17/2021	INTEREST ONLY PAYMENT		0	0	112	20	0	(20)	0	(20)	0	0	0	0	0	55	05/17/2030	1.B FE
3133TP-TY-5	FHLMC_2254 S		06/15/2021	INTEREST ONLY PAYMENT		0	0	291	32	0	(32)	0	(32)	0	0	0	0	0	115	09/15/2030	1.B FE
3133TR-E8-4	FHLMC_2290 SJ		06/17/2021	INTEREST ONLY PAYMENT		0	0	136	9	0	(9)	0	(9)	0	0	0	0	0	51	11/17/2021	1.B FE
3133TS-BH-5	FHLMC_2293 S		06/15/2021	INTEREST ONLY PAYMENT		0	0	878	64	0	(64)	0	(64)	0	0	0	0	0	380	03/15/2031	1.B FE
3133TT-5D-9	FHLMC_2319 SE		06/15/2021	INTEREST ONLY PAYMENT		0	0	732	36	0	(36)	0	(36)	0	0	0	0	0	203	05/15/2031	1.B FE
3133TU-F8-6	FHLMC_2323 UC		06/15/2021	INTEREST ONLY PAYMENT		0	0	1,050	71	0	(71)	0	(71)	0	0	0	0	0	189	10/15/2028	1.B FE
3133TV-3Y-0	FHLMC_2353 SJ		06/15/2021	INTEREST ONLY PAYMENT		0	0	772	32	0	(32)	0	(32)	0	0	0	0	0	244	06/15/2031	1.B FE
31348R-X8-4	FHLMC 5/1 HYBRID ARM		04/01/2021	VARIOUS		469	627	627	626	0	(157)	0	(157)	0	469	0	0	0	6	05/01/2021	1.
31358R-BM-4	FNMA_92-195 C		06/01/2021	MBS PAYDOWN		11	11	10	11	0	0	0	0	0	11	0	0	0	0	10/25/2022	1.B FE
31358S-DV-0	FNMA_00-17 SB		06/25/2021	INTEREST ONLY PAYMENT		0	0	3,725	485	0	(485)	0	(485)	0	0	0	0	0	1,254	07/25/2030	1.B FE
31358S-F9-7	FNMA_00-44 SC		06/25/2021	INTEREST ONLY PAYMENT		0	0	0	12	0	(12)	0	(12)	0	0	0	0	0	116	12/25/2030	1.B FE
31358S-NA-5	FNMA_00-31 SC		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,244	194	0	(194)	0	(194)	0	0	0	0	0	428	03/25/2022	1.B FE
31358S-ZT-1	FNMA_00-45 SJ		06/17/2021	INTEREST ONLY PAYMENT		0	0	20	0	0	0	0	0	0	0	0	0	0	10	11/17/2030	1.B FE
31359E-GD-7	FNMA_93-179 VP		06/01/2021	MBS PAYDOWN		3,231	3,231	4,005	3,350	0	(118)	0	(118)	0	3,231	0	0	0	234	10/25/2023	1.B FE
31359N-6Y-2	FNMA_97-23 SH		06/25/2021	INTEREST ONLY PAYMENT		0	0	643	36	0	(36)	0	(36)	0	0	0	0	0	172	09/25/2023	1.B FE
31359N-7A-3	FNMA_97-23 SJ		06/01/2021	INTEREST ONLY PAYMENT		0	0	288	0	0	0	0	0	0	0	0	0	0	112	05/25/2023	1.B FE
31359R-QT-2	FNMA_97-92 SM		06/25/2021	INTEREST ONLY PAYMENT		0	0	508	109	0	(109)	0	(109)	0	0	0	0	0	229	10/25/2022	1.B FE
31359T-H6-8	FNMA_98-40 S		06/17/2021	INTEREST ONLY PAYMENT		0	0	2,465	214	0	(214)	0	(214)	0	0	0	0	0	859	06/17/2028	1.B FE
31359U-WF-8	FNMA_98-W5 B2 144A		06/01/2021	MBS PAYDOWN		44,838	44,838	45,091	44,826	0	12	0	12	0	44,838	0	0	0	1,006	07/25/2028	1.B FE
31364H-C4-7	FNSTR_0 IO		06/01/2021	INTEREST ONLY PAYMENT		0	0	716	65	0	(65)	0	(65)	0	0	0	0	0	107	08/25/2023	1.B FE
31364H-J8-1	FNSTR_265 2		06/25/2021	MBS PAYDOWN		3	3	3	4	0	(1)	0	(1)	0	3	0	0	0	1	03/25/2024	1.B FE
31364H-LH-8	FNSTR_112 2		06/01/2021	INTEREST ONLY PAYMENT		0	0	9	2	0	(2)	0	(2)	0	0	0	0	0	3	11/25/2021	1.B FE
31364H-N8-6	FNSTR_281 2		06/01/2021	INTEREST ONLY PAYMENT		0	0	7,498	475	0	(475)	0	(475)	0	0	0	0	0	1,384	11/25/2026	1.B FE
31364H-P4-3	FNSTR_283 2		06/01/2021	INTEREST ONLY PAYMENT		0	0	872	89	0	(89)	0	(89)	0	0	0	0	0	153	11/25/2026	1.B FE
31364J-X4-0	FNSTR_308 2		06/01/2021	INTEREST ONLY PAYMENT		0	0	30	2	0	(2)	0	(2)	0	0	0	0	0	5	09/25/2030	1.B FE
3136A1-LJ-2	FNMA_11-99		06/25/2021	INTEREST ONLY PAYMENT		0	0	105,226	7,216	0	(7,216)	0	(7,216)	0	0	0	0	0	12,929	10/25/2041	1.B FE
3136A1-VV-4	FNMA_11-100E		06/25/2021	INTEREST ONLY PAYMENT		0	0	11,949	1,017	0	(1,017)	0	(1,017)	0	0	0	0	0	2,453	04/25/2039	1.B FE
3136A2-3M-3	FNMA_11-144		06/25/2021	INTEREST ONLY PAYMENT		0	0	94,233	6,285	0	(6,285)	0	(6,285)	0	0	0	0	0	10,944	01/25/2042	1.B FE
3136A3-VE-8	FNMA_12-13B		06/25/2021	INTEREST ONLY PAYMENT		0	0	42,233	3,118	0	(3,118)	0	(3,118)	0	0	0	0	0	5,443	03/25/2041	1.B FE
3136A4-DX-4	FNMA_12-24		06/25/2021	INTEREST ONLY PAYMENT		0	0	21,512	2,138	0	(2,138)	0	(2,138)	0	0	0	0	0	4,258	09/25/2041	1.B FE
3136A4-HK-8	FNMA_12-20		06/25/2021	INTEREST ONLY PAYMENT		0	0	82,902	11,067	0	(11,067)	0	(11,067)	0	0	0	0	0	18,714	01/25/2031	1.B FE
3136A4-NB-1	FNMA_12-19		06/25/2021	INTEREST ONLY PAYMENT		0	0	279,492	21,827	0	(21,827)	0	(21,827)	0	0	0	0	0	31,107	03/25/2042	1.B FE
3136A4-P9-4	FNMA_12-39		06/25/2021	INTEREST ONLY PAYMENT		0	0	67,705	4,450	0	(4,450)	0	(4,450)	0	0	0	0	0	9,584	04/25/2042	1.B FE
3136A5-DV-5	FNMA_12-36		06/25/2021	INTEREST ONLY PAYMENT		0	0	58,463	6,019	0	(6,019)	0	(6,019)	0	0	0	0	0	8,771	04/25/2042	1.B FE
3136A5-NH-5	FNMA_12-35		06/25/2021	INTEREST ONLY PAYMENT		0	0	70,130	6,625	0	(6,625)	0	(6,625)	0	0	0	0	0	12,102	04/25/2042	1.B FE
3136A5-QN-9	FNMA_12-33		06/25/2021	INTEREST ONLY PAYMENT		0	0	83,851	6,574	0	(6,574)	0	(6,574)	0	0	0	0	0	12,740	04/25/2042	1.B FE
3136A5-UN-4	FNMA_12-30		06/25/2021	INTEREST ONLY PAYMENT		0	0	58,275	4,465	0	(4,465)	0	(4,465)	0	0	0	0	0	7,935	04/25/2042	1.B FE
3136A5-ZD-1	FNMA_12-54A		06/01/2021	INTEREST ONLY PAYMENT		0	0	31,848	4,273	0	(4,273)	0	(4,273)	0	0	0	0	0	6,897	02/25/2041	1.B FE
3136A6-TY-0	FNMA_12-63		06/25/2021	INTEREST ONLY PAYMENT		0	0	130,537	11,518	0	(11,518)	0	(11,518)	0	0	0	0	0	19,341	06/25/2042	1.B FE
3136A6-V3-5	FNMA_12-75		06/01/2021	INTEREST ONLY PAYMENT		0	0	12,006	1,586	0	(1,586)	0	(1,586)	0	0	0	0	0	2,207	07/25/2027	1.B FE
3136A7-LR-1	FNMA_12-79		06/25/2021	INTEREST ONLY PAYMENT		0	0	182,168	12,309	0	(12,309)	0	(12,309)	0	0	0	0	0	21,030	07/25/2042	1.B FE
3136A7-YL-0	FNMA_12-83		06/25/2021	INTEREST ONLY PAYMENT		0	0	65,987	5,202	0	(5,202)	0	(5,202)	0	0	0	0	0	8,505	08/25/2042	1.B FE
3136A8-NN-6	FNMA_12-100		06/25/2021	INTEREST ONLY PAYMENT		0	0	98,440	9,250	0	(9,250)	0	(9,250)	0	0	0	0	0	14,045	09/25/2042	1.B FE
3136A8-RU-6	FNMA_12-102		06/01/2021	MBS PAYDOWN		50,568	50,568	35,666	49,904	0	663	0	663	0	50,568	0	0	0	485	09/25/2042	1.B FE
3136A9-EU-8	FNMA_12-111		06/25/2021	INTEREST ONLY PAYMENT		0	0	117,599	8,602	0	(8,602)	0	(8,602)	0	0	0	0	0	12,274	10/25/2042	1.B FE
3136A9-ZR-2	FNMA_12-126		05/25/2021	MBS PAYDOWN		53,251	53,251	40,353	52,363	0	889	0	889	0	53,251	0	0	0	747	11/25/2042	1.B FE
3136AA-HY-4	FNMA_12-135		06/25/2021	INTEREST ONLY PAYMENT		0	0	196,792	14,324	0	(14,324)	0	(14,324)	0	0	0	0	0	20,104	12/25/2042	1.B FE
3136AB-D6-7	FNMA_13-5		06/01/2021	INTEREST ONLY PAYMENT		0	0	51,477	5,340	0	(5,340)	0	(5,340)	0	0	0	0	0	8,075	02/25/2033	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AD-PL-7	FNMA_13-34		06/25/2021	MBS PAYDOWN		614,270	614,270	560,713	609,851	0	4,419	0	4,419	0	614,270	0	0	0	11,885	04/25/2043	1.B FE
3136AD-Y7-8	FNMA_13-43		06/25/2021	INTEREST ONLY PAYMENT		0	0	222,902	17,671	0	(17,671)	0	(17,671)	0	0	0	0	0	27,876	05/25/2043	1.B FE
3136AE-DC-8	FNMA_13-51		06/25/2021	MBS PAYDOWN		86,926	86,926	85,187	86,354	0	572	0	572	0	86,926	0	0	0	2,054	05/25/2033	1.B FE
3136AE-JU-2	FNMA_13-58		05/25/2021	INTEREST ONLY PAYMENT		0	0	1,139	2,861	0	(928)	0	(928)	0	1,933	0	(1,933)	(1,933)	967	06/25/2043	1.
3136AE-QT-7	FNMA_13-55		06/01/2021	INTEREST ONLY PAYMENT		0	0	162,341	14,736	0	(14,736)	0	(14,736)	0	0	0	0	0	21,520	06/25/2033	1.B FE
3136AF-RV-8	FNMA_13-73		06/25/2021	INTEREST ONLY PAYMENT		0	0	207,609	17,290	0	(17,290)	0	(17,290)	0	0	0	0	0	29,094	07/25/2043	1.B FE
3136AG-EK-4	FNMA_13-98		06/01/2021	MBS PAYDOWN		328,644	328,644	266,561	324,112	0	4,532	0	4,532	0	328,644	0	0	0	0	09/25/2043	1.B FE
3136AG-EV-0	FNMA_13-98		04/01/2021	MBS PAYDOWN		481,764	481,764	255,335	74,472	0	407,293	0	407,293	0	481,764	0	0	0	0	09/25/2043	1.
3136AG-YK-2	FNMA_13-101		06/25/2021	MBS PAYDOWN		807,585	807,585	560,262	792,660	0	14,925	0	14,925	0	807,585	0	0	0	0	10/25/2043	1.B FE
3136AH-EV-8	FNMA_13-121		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,443,220	157,853	0	(157,853)	0	(157,853)	0	0	0	0	0	191,478	12/25/2043	1.B FE
3136AJ-YU-4	FNMA_14-17		06/01/2021	MBS PAYDOWN		11,628	11,628	12,849	11,744	0	(117)	0	(117)	0	11,628	0	0	0	235	04/25/2044	1.B FE
3136AJ-ZD-1	FNMA_14-15		06/01/2021	MBS PAYDOWN		172,810	172,810	139,976	170,354	0	2,456	0	2,456	0	172,810	0	0	0	0	04/25/2044	1.B FE
3136AN-3D-7	FNMA_15-34		06/01/2021	INTEREST ONLY PAYMENT		0	0	99,125	7,656	0	(7,656)	0	(7,656)	0	0	0	0	0	10,939	06/25/2045	1.B FE
3136AQ-4A-5	FNMA_16-6		06/25/2021	INTEREST ONLY PAYMENT		0	0	191,591	16,007	0	(16,007)	0	(16,007)	0	0	0	0	0	27,143	02/25/2046	1.B FE
3136AQ-GD-6	FNMA_15-77		06/25/2021	INTEREST ONLY PAYMENT		0	0	895,390	93,679	0	(93,679)	0	(93,679)	0	0	0	0	0	114,188	10/25/2045	1.B FE
3136AR-4K-1	FNMA_16-26		06/25/2021	MBS PAYDOWN		650,070	650,070	401,940	636,865	0	13,205	0	13,205	0	650,070	0	0	0	0	11/25/2042	1.B FE
3136AR-ZV-3	FNMA_16-19		06/25/2021	INTEREST ONLY PAYMENT		0	0	280,082	22,464	0	(22,695)	0	(22,695)	0	0	0	0	0	29,928	04/25/2046	1.B FE
3136AS-HL-3	FNMA_16-24		06/01/2021	INTEREST ONLY PAYMENT		0	0	74,722	5,083	0	(5,083)	0	(5,083)	0	0	0	0	0	7,061	05/25/2046	1.B FE
3136AT-HZ-0	FNMA_16-55		06/25/2021	INTEREST ONLY PAYMENT		0	0	346,094	30,867	0	(30,867)	0	(30,867)	0	0	0	0	0	42,561	08/25/2046	1.B FE
3136AT-VW-1	FNMA_16-62		06/25/2021	INTEREST ONLY PAYMENT		0	0	68,936	6,632	0	(6,632)	0	(6,632)	0	0	0	0	0	8,523	09/25/2046	1.B FE
3136AU-AT-8	FNMA_16-82		06/25/2021	INTEREST ONLY PAYMENT		0	0	782,848	77,771	0	(77,771)	0	(77,771)	0	0	0	0	0	95,666	11/25/2046	1.B FE
3136AU-DM-0	FNMA_16-83		06/25/2021	VARIOUS		0	0	82,258	6,762	0	(6,762)	0	(6,762)	0	0	0	0	0	10,703	11/25/2046	1.B FE
3136AU-HU-8	FNMA_16-79		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,088,404	109,360	0	(109,360)	0	(109,360)	0	0	0	0	0	132,891	11/25/2046	1.B FE
3136AU-MG-3	FNMA_16-90		06/25/2021	INTEREST ONLY PAYMENT		0	0	90,817	8,265	0	(8,265)	0	(8,265)	0	0	0	0	0	16,864	12/25/2046	1.B FE
3136B4-FN-3	FNMA_19-14		06/25/2021	INTEREST ONLY PAYMENT		0	0	192,038	15,881	0	(15,881)	0	(15,881)	0	0	0	0	0	27,040	04/25/2049	1.B FE
3136B4-PQ-5	FNMA_19-18		06/25/2021	INTEREST ONLY PAYMENT		0	0	322,261	30,151	0	(30,151)	0	(30,151)	0	0	0	0	0	39,023	05/25/2049	1.B FE
3136B4-RX-8	FNMA_19-24		06/25/2021	INTEREST ONLY PAYMENT		0	0	191,504	17,936	0	(17,936)	0	(17,936)	0	0	0	0	0	23,438	05/25/2049	1.B FE
3136B5-GM-1	FNMA_19-35		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,092,548	111,822	0	(111,822)	0	(111,822)	0	0	0	0	0	144,119	07/25/2049	1.B FE
3136B6-LA-9	FNMA_19-59		06/25/2021	INTEREST ONLY PAYMENT		0	0	565,706	53,040	0	(53,040)	0	(53,040)	0	0	0	0	0	86,563	10/25/2049	1.B FE
3136BC-JA-9	FNMA_20-75		06/01/2021	INTEREST ONLY PAYMENT		0	0	443,611	26,480	0	(26,480)	0	(26,480)	0	0	0	0	0	48,078	11/25/2050	1.B FE
3136BD-NA-2	FNMA_20-94		06/01/2021	INTEREST ONLY PAYMENT		0	0	486,148	38,897	0	(38,897)	0	(38,897)	0	0	0	0	0	57,430	01/25/2051	1.B FE
3136FA-RT-9	FNSTR_327		06/01/2021	MBS PAYDOWN		52,505	52,505	46,863	52,066	0	439	0	439	0	52,505	0	0	0	0	09/25/2032	1.B FE
3136FC-A6-3	FNSTR_366 8		06/01/2021	INTEREST ONLY PAYMENT		0	0	8,193	632	0	(632)	0	(632)	0	0	0	0	0	886	01/25/2036	1.B FE
3136FC-QN-9	FNSTR_356 18		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,856	128	0	(128)	0	(128)	0	0	0	0	0	381	12/25/2034	1.B FE
3136FC-T2-2	FNSTR_372		06/01/2021	MBS PAYDOWN		24,444	24,444	22,026	24,230	0	215	0	215	0	24,444	0	0	0	0	08/25/2036	1.B FE
3136FC-ZJ-8	FNSTR_365 9		06/01/2021	INTEREST ONLY PAYMENT		0	0	2,284	256	0	(256)	0	(256)	0	0	0	0	0	348	01/25/2036	1.B FE
3136FE-AA-0	FNSTR_370		06/01/2021	MBS PAYDOWN		157,889	157,889	142,433	156,527	0	1,362	0	1,362	0	157,889	0	0	0	0	06/25/2036	1.B FE
31371L-JM-2	FNMA 20YR		06/01/2021	MBS PAYDOWN		1,251	1,251	1,307	1,256	0	(5)	0	(5)	0	1,251	0	0	0	31	01/01/2024	1.B FE
31371L-KY-4	FNMA 30YR		06/01/2021	MBS PAYDOWN		3,159	3,159	3,112	3,156	0	3	0	3	0	3,159	0	0	0	71	03/01/2034	1.B FE
31371M-JF-5	FNMA 30YR		06/01/2021	MBS PAYDOWN		4,938	4,938	4,820	4,941	0	(3)	0	(3)	0	4,938	0	0	0	113	10/01/2035	1.B FE
3137A0-U3-7	FHLMC_3709		06/01/2021	MBS PAYDOWN		25,840	25,840	21,382	25,386	0	454	0	454	0	25,840	0	0	0	0	08/15/2040	1.B FE
3137A2-X4-8	FHLMC_3752		06/01/2021	MBS PAYDOWN		656,070	656,070	705,173	657,838	0	(1,767)	0	(1,767)	0	656,070	0	0	0	25,507	11/15/2040	1.B FE
3137A4-LJ-4	FHLMC_3770		06/01/2021	MBS PAYDOWN		38,706	38,706	44,766	38,917	0	(211)	0	(211)	0	38,706	0	0	0	711	10/15/2040	1.B FE
3137A5-AY-0	FHLMC_3797		06/15/2021	INTEREST ONLY PAYMENT		0	0	24,771	2,279	0	(2,279)	0	(2,279)	0	0	0	0	0	3,094	01/15/2041	1.B FE
3137A5-AZ-7	FHLMC_3797		06/15/2021	INTEREST ONLY PAYMENT		0	0	14,395	1,269	0	(1,269)	0	(1,269)	0	0	0	0	0	1,757	01/15/2041	1.B FE
3137A6-AT-9	FHLMC_3798C		06/15/2021	INTEREST ONLY PAYMENT		0	0	26,206	2,481	0	(2,481)	0	(2,481)	0	0	0	0	0	4,812	01/15/2041	1.B FE
3137AA-M2-6	FHLMC_3859		06/01/2021	MBS PAYDOWN		55,762	55,762	61,422	56,200	0	(439)	0	(439)	0	55,762	0	0	0	1,163	05/15/2041	1.B FE
3137AC-Q6-9	FHLMC_3886		06/15/2021	INTEREST ONLY PAYMENT		0	0	22,244	2,066	0	(2,066)	0	(2,066)	0	0	0	0	0	2,637	07/15/2041	1.B FE
3137AF-BF-8	FHLMC_3930A		06/15/2021	INTEREST ONLY PAYMENT		0	0	30,769	3,147	0	(3,147)	0	(3,147)	0	0	0	0	0	4,220	10/15/2039	1.B FE
3137AG-3Q-1	FHLMC_3943		06/15/2021	INTEREST ONLY PAYMENT		0	0	32,410	9,938	0	(9,938)	0	(9,938)	0	0	0	0	0	12,805	02/15/2026	1.B FE
3137AG-AN-0	FHLMC_3934		06/15/2021	INTEREST ONLY PAYMENT		0	0	126,644	10,193	0	(10,193)	0	(10,193)	0	0	0	0	0	15,981	07/15/2041	1.B FE
3137AJ-BC-7	FHLMC_3958		06/15/2021	INTEREST ONLY PAYMENT		0	0	98,520	5,440	0	(5,440)	0	(5,440)	0	0	0	0	0	11,239	11/15/2041	1.B FE
3137AK-5F-4	FHLMC_3975		06/01/2021	INTEREST ONLY PAYMENT		0	0	14,208	1,179	0	(1,179)	0	(1,179)	0	0	0	0	0	1,667	06/15/2041	1.B FE
3137AL-H7-7	FHLMC_3998		06/15/2021	INTEREST ONLY PAYMENT		0	0	159,089	12,287	0	(12,287)	0	(12,287)	0	0	0	0	0	17,937	02/15/2042	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3137AP-DV-9	FHLMC_4028		06/15/2021	INTEREST ONLY PAYMENT		0	0	92,885	5,705	0	(5,705)	0	(5,705)	0	0	0	0	0	11,896	02/15/2032	1.B FE
3137AQ-7H-5	FHLMC_4040		06/01/2021	MBS PAYDOWN		91,724	91,724	81,037	91,004	0	720	0	720	0	91,724	0	0	0	0	03/15/2037	1.B FE
3137AR-U8-7	FHLMC_4086		06/15/2021	INTEREST ONLY PAYMENT		0	0	129,147	14,348	0	(14,348)	0	(14,348)	0	0	0	0	0	19,814	07/15/2042	1.B FE
3137AS-5L-4	FHLMC_4087		06/15/2021	INTEREST ONLY PAYMENT		0	0	141,264	11,804	0	(11,804)	0	(11,804)	0	0	0	0	0	15,159	07/15/2042	1.B FE
3137AT-7E-6	FHLMC_4098		06/01/2021	INTEREST ONLY PAYMENT		0	0	61,207	5,600	0	(5,600)	0	(5,600)	0	0	0	0	0	8,841	04/15/2042	1.B FE
3137AT-C5-9	FHLMC_4096		06/01/2021	MBS PAYDOWN		80,152	80,152	56,532	78,701	0	1,451	0	1,451	0	80,152	0	0	0	812	08/15/2042	1.B FE
3137AT-LS-9	FHLMC_4097		06/15/2021	INTEREST ONLY PAYMENT		0	0	116,626	12,574	0	(12,574)	0	(12,574)	0	0	0	0	0	20,258	09/15/2031	1.B FE
3137AU-B3-2	FHLMC_4103		06/15/2021	INTEREST ONLY PAYMENT		0	0	237,531	18,996	0	(18,996)	0	(18,996)	0	0	0	0	0	34,653	09/15/2042	1.B FE
3137AW-YE-9	FHLMC_4139		06/15/2021	INTEREST ONLY PAYMENT		0	0	99,957	6,179	0	(6,179)	0	(6,179)	0	0	0	0	0	9,687	12/15/2042	1.B FE
3137AX-Y7-2	FHLMC_4159		06/01/2021	MBS PAYDOWN		117,410	117,410	57,824	115,379	0	2,031	0	2,031	0	117,410	0	0	0	0	11/15/2042	1.B FE
3137B0-N9-1	FHLMC_4176		06/01/2021	INTEREST ONLY PAYMENT		0	0	14,775	2,837	0	(2,837)	0	(2,837)	0	0	0	0	0	3,618	03/15/2028	1.B FE
3137B1-HX-3	FHLMC_4193		06/15/2021	MBS PAYDOWN		254,739	254,739	261,480	256,567	0	(1,827)	0	(1,827)	0	254,739	0	0	0	12,352	04/15/2043	1.B FE
3137B2-JN-1	FHLMC_4217		06/15/2021	MBS PAYDOWN		558,129	558,129	540,500	556,782	0	1,347	0	1,347	0	558,129	0	0	0	11,530	06/15/2043	1.B FE
3137B3-WH-7	FHLMC_4245		06/15/2021	INTEREST ONLY PAYMENT		0	0	168,727	11,582	0	(11,582)	0	(11,582)	0	0	0	0	0	18,092	08/15/2043	1.B FE
3137B5-CY-7	FHLMC_4254		06/01/2021	MBS PAYDOWN		329,204	329,204	188,881	312,767	0	16,437	0	16,437	0	329,204	0	0	0	0	06/15/2043	1.B FE
3137B5-FW-8	FHLMC_4255		06/15/2021	INTEREST ONLY PAYMENT		0	0	474,112	46,029	0	(46,029)	0	(46,029)	0	0	0	0	0	69,010	05/15/2035	1.B FE
3137B6-V3-2	FHLMC_4286		06/15/2021	INTEREST ONLY PAYMENT		0	0	105,214	9,306	0	(9,306)	0	(9,306)	0	0	0	0	0	14,664	12/15/2043	1.B FE
3137BE-3Q-5	FHLMC_4386		06/15/2021	INTEREST ONLY PAYMENT		0	0	99,313	9,176	0	(9,176)	0	(9,176)	0	0	0	0	0	14,187	09/15/2044	1.B FE
3137BF-DA-6	FHLMC_4408		06/15/2021	MBS PAYDOWN		31,705	31,705	32,746	31,941	0	(236)	0	(236)	0	31,705	0	0	0	1,280	01/15/2041	1.B FE
3137BJ-5H-2	FHLMC_4476		06/01/2021	INTEREST ONLY PAYMENT		0	0	133,593	9,674	0	(9,674)	0	(9,674)	0	0	0	0	0	13,517	05/15/2037	1.B FE
3137BJ-Q5-5	FHLMC_4485		06/15/2021	INTEREST ONLY PAYMENT		0	0	211,969	18,405	0	(18,405)	0	(18,405)	0	0	0	0	0	24,958	06/15/2045	1.B FE
3137BM-Y2-6	FHLMC_4553		06/01/2021	MBS PAYDOWN		599,283	599,283	443,469	593,262	0	6,021	0	6,021	0	599,283	0	0	0	0	03/15/2043	1.B FE
3137BP-NT-2	FHLMC_4580		06/15/2021	INTEREST ONLY PAYMENT		0	0	328,478	28,911	0	(28,911)	0	(28,911)	0	0	0	0	0	55,599	05/15/2046	1.B FE
3137FA-QF-8	FHMS_KW03		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,562	63	0	(63)	0	(63)	0	0	0	0	0	93	06/25/2027	1.B FE
3137FD-B8-4	FHLMC_4751		06/15/2021	INTEREST ONLY PAYMENT		0	0	321,899	30,112	0	(30,112)	0	(30,112)	0	0	0	0	0	51,518	01/15/2039	1.B FE
3137FK-AV-8	FHLMC_4851		06/15/2021	INTEREST ONLY PAYMENT		0	0	498,984	29,133	0	(29,133)	0	(29,133)	0	0	0	0	0	49,369	08/15/2057	1.B FE
3137FK-T5-5	FHLMC_4853		06/15/2021	INTEREST ONLY PAYMENT		0	0	202,788	19,531	0	(19,531)	0	(19,531)	0	0	0	0	0	25,284	04/15/2038	1.B FE
3137G0-AB-5	STACR_13-DN1		06/25/2021	MBS PAYDOWN		29,333	29,333	30,727	0	0	(195)	0	(195)	0	29,333	0	0	0	785	07/25/2023	1.D
3137G0-AM-1	STACR_14-DN1		06/25/2021	MBS PAYDOWN		971,010	971,010	986,151	970,530	0	480	0	480	0	971,010	0	0	0	17,908	02/25/2024	1.D
3137G0-AY-5	STACR_14-DN2		06/25/2021	MBS PAYDOWN		133,218	133,218	130,043	132,658	0	560	0	560	0	133,218	0	0	0	1,954	04/25/2024	1.D
3137G0-BK-4	STACR_14-DN3		06/25/2021	MBS PAYDOWN		64,385	64,385	58,540	63,604	0	781	0	781	0	64,385	0	0	0	1,068	08/25/2024	1.D
3137G0-CH-0	STACR_14-HQ2		06/25/2021	MBS PAYDOWN		480,675	480,675	429,563	475,327	0	5,347	0	5,347	0	480,675	0	0	0	7,435	09/25/2024	1.D
3137G0-DF-3	STACR_14-HQ3		06/25/2021	MBS PAYDOWN		7,347	7,347	7,549	7,443	0	(95)	0	(95)	0	7,347	0	0	0	145	10/25/2024	1.D
3137G0-FJ-3	STACR_15-HQ2		06/25/2021	MBS PAYDOWN		35,906	35,906	34,552	35,711	0	195	0	195	0	35,906	0	0	0	484	05/25/2025	1.D
3137G0-GW-3	STACR_15-DNA3		06/25/2021	MBS PAYDOWN		62,501	62,501	74,563	63,457	0	(956)	0	(956)	0	62,501	0	0	0	1,454	04/25/2028	1.D
3137G0-HW-2	STACR_2016-DNA1		06/25/2021	MBS PAYDOWN		40,049	40,049	45,955	40,505	0	(456)	0	(456)	0	40,049	0	0	0	932	07/25/2028	1.D
3137G0-JJ-9	STACR_16-HQA3		06/25/2021	MBS PAYDOWN		5,592	5,592	6,737	5,670	0	(78)	0	(78)	0	5,592	0	0	0	148	09/25/2028	1.D
3137G0-JU-4	STACR_16-DNA2		06/25/2021	MBS PAYDOWN		22,687	22,687	23,722	0	0	(4)	0	(4)	0	22,687	0	0	0	131	10/25/2028	1.D
3137G0-KE-8	STACR_16-HQA2		06/25/2021	MBS PAYDOWN		42,447	42,447	47,549	42,791	0	(343)	0	(343)	0	42,447	0	0	0	918	11/25/2028	1.D
3137G0-KQ-1	STACR_16-DNA3		06/25/2021	MBS PAYDOWN		85,302	85,302	86,077	85,329	0	(27)	0	(27)	0	85,302	0	0	0	1,791	12/25/2028	1.D
3137G0-LJ-6	STACR_16-DNA4		06/25/2021	MBS PAYDOWN		75,945	75,945	83,085	76,297	0	(352)	0	(352)	0	75,945	0	0	0	1,221	03/25/2029	1.D
3137G0-TH-2	STACR_18-DNA1		06/25/2021	MBS PAYDOWN		73,136	73,136	65,971	71,951	0	1,185	0	1,185	0	73,136	0	0	0	576	07/25/2030	2.B
3137G0-TU-3	STACR_18-DNA1		06/25/2021	INTEREST ONLY PAYMENT		0	0	367	63	0	(63)	0	(63)	0	0	0	0	0	192	07/25/2030	2.A FE
3137GA-DJ-3	FHLMC_3721		06/15/2021	INTEREST ONLY PAYMENT		0	0	131,507	11,099	0	(11,099)	0	(11,099)	0	0	0	0	0	23,452	09/15/2040	1.B FE
3137H0-H7-6	FHMS_KLU3		06/01/2021	VARIOUS		2,306,270	0	2,304,173	0	0	(966)	0	(966)	0	2,302,449	0	3,821	3,821	25,098	01/25/2031	1.B FE
3138AH-6L-5	FNMA 30YR		06/01/2021	MBS PAYDOWN		1,420	1,420	1,515	1,421	0	(1)	0	(1)	0	1,420	0	0	0	30	07/01/2041	1.B FE
3138AL-PG-6	FANNIE MAE		06/01/2021	MBS PAYDOWN		468	468	485	468	0	0	0	0	0	468	0	0	0	9	07/01/2041	1.B FE
3138EN-S8-3	FNMA CONV LONG TERM 30YR OR LESS L		06/01/2021	MBS PAYDOWN		639,392	639,392	684,150	641,456	0	(2,064)	0	(2,064)	0	639,392	0	0	0	14,092	07/01/2044	1.B FE
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON		06/01/2021	MBS PAYDOWN		503,688	503,688	523,442	504,121	0	(432)	0	(432)	0	503,688	0	0	0	27,893	06/01/2045	1.B FE
3138WF-CS-3	FNMA 30YR		06/01/2021	MBS PAYDOWN		147,957	147,957	164,025	148,318	0	(361)	0	(361)	0	147,957	0	0	0	2,552	07/01/2045	1.B FE
313920-MC-1	FNMA_01-36 S		06/25/2021	INTEREST ONLY PAYMENT		0	0	467	50	0	(50)	0	(50)	0	0	0	0	0	188	08/25/2031	1.B FE
313920-PQ-7	FNMA_01-34 SB		06/18/2021	INTEREST ONLY PAYMENT		0	0	522	0	0	0	0	0	0	0	0	0	0	158	12/18/2028	1.B FE
31392B-2K-1	FNMA_02-7 SB		06/25/2021	INTEREST ONLY PAYMENT		0	0	600	36	0	(36)	0	(36)	0	0	0	0	0	274	02/25/2028	1.B FE
31392B-6S-0	FNMA_02-10 QT		06/25/2021	MBS PAYDOWN		7,926	7,926	7,757	7,505	0	421	0	421	0	7,926	0	0	0	635	10/25/2031	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31392B-GW-0	FNMA_01-72 NZ		06/01/2021	MBS PAYDOWN		4,252	4,252	4,641	4,269	0	(17)	0	(17)	0	4,252	0	0	0	104	12/25/2031	1.B FE
31392B-MM-5	FNMA_01-79 BA		06/01/2021	MBS PAYDOWN		29,034	29,034	30,367	29,128	0	(95)	0	(95)	0	29,034	0	0	0	798	03/25/2045	1.B FE
31392C-AX-2	FNMA_02-14 IO		06/01/2021	INTEREST ONLY PAYMENT		0	0	6,982	0	0	0	0	0	0	0	0	0	0	884	01/25/2042	1.B FE
31392C-P9-9	FNMA_02-34 S		06/25/2021	INTEREST ONLY PAYMENT		0	0	6,307	737	0	(737)	0	(737)	0	0	0	0	0	2,092	05/25/2032	1.B FE
31392C-RB-2	FNMA_02-21 SD		06/25/2021	INTEREST ONLY PAYMENT		0	0	2,196	156	0	(156)	0	(156)	0	0	0	0	0	948	04/25/2032	1.B FE
31392E-D3-1	FNMA_02-63 SN		06/25/2021	INTEREST ONLY PAYMENT		0	0	584	48	0	(48)	0	(48)	0	0	0	0	0	338	10/25/2032	1.B FE
31392E-GM-6	FNMA_02-52 S		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,679	69	0	(69)	0	(69)	0	0	0	0	0	715	09/25/2032	1.B FE
31392E-NB-2	FNMA_02-58 SW		06/25/2021	INTEREST ONLY PAYMENT		0	0	787	17	0	(17)	0	(17)	0	0	0	0	0	322	09/25/2032	1.B FE
31392E-SQ-4	FNMA_02-9 IO		06/01/2021	INTEREST ONLY PAYMENT		0	0	10,536	0	0	0	0	0	0	0	0	0	0	2,173	08/25/2042	1.B FE
31392E-TZ-3	FNMA_02-59 CS		06/25/2021	INTEREST ONLY PAYMENT		0	0	429	36	0	(36)	0	(36)	0	0	0	0	0	262	09/25/2032	1.B FE
31392E-VX-5	FNMA_02-60 X1		06/01/2021	INTEREST ONLY PAYMENT		0	0	3,649	107	0	(107)	0	(107)	0	0	0	0	0	531	02/25/2044	1.B FE
31392G-EF-8	FNMA_02-90 ST		06/25/2021	INTEREST ONLY PAYMENT		0	0	341	38	0	(38)	0	(38)	0	0	0	0	0	70	08/25/2032	1.B FE
31392M-GR-7	FSPC_T-43 IO		06/01/2021	INTEREST ONLY PAYMENT		0	0	277	0	0	0	0	0	0	0	0	0	0	107	08/25/2032	1.B FE
31392M-U4-2	FHLMC_2463 Z		06/01/2021	MBS PAYDOWN		24,507	24,507	24,982	24,517	0	(9)	0	(9)	0	24,507	0	0	0	574	06/15/2032	1.B FE
31392P-5R-2	FHLMC_2458 SE		06/15/2021	INTEREST ONLY PAYMENT		0	0	271	18	0	(18)	0	(18)	0	0	0	0	0	138	01/15/2032	1.B FE
31393C-ZC-0	FNMA_03-46 T		06/01/2021	MBS PAYDOWN		9,252	9,252	10,070	9,287	0	(35)	0	(35)	0	9,252	0	0	0	240	06/25/2033	1.B FE
31393D-NX-5	FNMA_03-67 WA		06/25/2021	MBS PAYDOWN		6,242	6,242	8,565	6,454	0	(212)	0	(212)	0	6,242	0	0	0	547	01/25/2032	1.B FE
31393E-5D-7	FNMA_03-87		06/25/2021	MBS PAYDOWN		9,467	9,467	11,834	9,571	0	(104)	0	(104)	0	9,467	0	0	0	336	07/25/2033	1.B FE
31393E-KS-7	FNMA_03-71		06/01/2021	MBS PAYDOWN		65,073	65,073	65,158	64,924	0	149	0	149	0	65,073	0	0	0	1,922	08/25/2033	1.B FE
31393L-ED-1	FHLMC_2577 SN		06/15/2021	INTEREST ONLY PAYMENT		0	0	361	90	0	(90)	0	(90)	0	0	0	0	0	123	02/15/2033	1.B FE
31393T-4S-2	FNMA_03-116 S		06/25/2021	MBS PAYDOWN		5,315	5,315	5,385	5,187	0	128	0	128	0	5,315	0	0	0	307	11/25/2033	1.B FE
31393U-CF-8	FNMA_03-126 IB		06/25/2021	INTEREST ONLY PAYMENT		0	0	473	37	0	(37)	0	(37)	0	0	0	0	0	50	12/25/2033	1.B FE
31393Y-D6-9	FNMA_04-47 UI		06/01/2021	INTEREST ONLY PAYMENT		0	0	512	22	0	(22)	0	(22)	0	0	0	0	0	96	06/25/2034	1.B FE
31393Y-EY-7	FNMA_04-28 QM		06/25/2021	INTEREST ONLY PAYMENT		0	0	15,156	557	0	(557)	0	(557)	0	0	0	0	0	4,102	01/25/2034	1.B FE
31393Y-Q4-0	FNMA_04-46 ST		06/25/2021	INTEREST ONLY PAYMENT		0	0	17,652	1,575	0	(1,575)	0	(1,575)	0	0	0	0	0	2,146	05/25/2034	1.B FE
31393Y-TH-8	FNMA_04-43 S		06/25/2021	MBS PAYDOWN		10,724	10,724	10,563	10,149	0	575	0	575	0	10,724	0	0	0	548	06/25/2034	1.B FE
31394A-E4-4	FNMA_04-69 IP		06/01/2021	INTEREST ONLY PAYMENT		0	0	907	65	0	(65)	0	(65)	0	0	0	0	0	150	12/25/2033	1.B FE
31394A-J7-2	FNMA_04-66 XA		06/01/2021	INTEREST ONLY PAYMENT		0	0	4,460	381	0	(381)	0	(381)	0	0	0	0	0	736	09/25/2034	1.B FE
31394A-NQ-5	FNMA_04-63 TI		06/01/2021	INTEREST ONLY PAYMENT		0	0	2,574	160	0	(160)	0	(160)	0	0	0	0	0	389	08/25/2034	1.B FE
31394A-NR-3	FNMA_04-63 BI		06/01/2021	INTEREST ONLY PAYMENT		0	0	2,542	258	0	(258)	0	(258)	0	0	0	0	0	524	08/25/2034	1.B FE
31394A-WQ-5	FNMA_04-60 SA		06/25/2021	MBS PAYDOWN		2,061	2,061	2,973	2,018	0	43	0	43	0	2,061	0	0	0	384	08/25/2024	1.B FE
31394A-WT-9	FNMA_04-60 SE		06/25/2021	MBS PAYDOWN		15,457	15,457	15,553	15,143	0	313	0	313	0	15,457	0	0	0	887	08/25/2024	1.B FE
31394A-ZQ-2	FNMA_04-71 TI		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,662	223	0	(223)	0	(223)	0	0	0	0	0	496	04/25/2034	1.B FE
31394A-ZS-8	FNMA_04-71 UI		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,881	247	0	(247)	0	(247)	0	0	0	0	0	541	02/25/2034	1.B FE
31394B-QX-5	FNMA_04-92 SD		06/25/2021	MBS PAYDOWN		70,020	70,020	67,253	67,094	0	2,926	0	2,926	0	70,020	0	0	0	4,011	05/25/2034	1.B FE
31394C-5T-5	FNMA_05-30 SP		06/25/2021	MBS PAYDOWN		34,391	34,391	30,479	32,651	0	1,740	0	1,740	0	34,391	0	0	0	1,912	11/25/2033	1.B FE
31394C-JG-8	FNMA_05-19 SA		06/25/2021	INTEREST ONLY PAYMENT		0	0	12,738	665	0	(665)	0	(665)	0	0	0	0	0	2,755	03/25/2035	1.B FE
31394D-FH-8	FNMA_05-29 SD		06/25/2021	INTEREST ONLY PAYMENT		0	0	3,362	417	0	(417)	0	(417)	0	0	0	0	0	836	04/25/2035	1.B FE
31394D-P8-7	FNMA_05-45B		06/25/2021	MBS PAYDOWN		20,905	20,905	24,191	21,149	0	(243)	0	(243)	0	20,905	0	0	0	699	10/25/2034	1.B FE
31394E-ST-6	FNMA_05-59 UA		06/25/2021	MBS PAYDOWN		32,675	32,675	45,197	34,019	0	(1,344)	0	(1,344)	0	32,675	0	0	0	3,343	07/25/2035	1.B FE
31394F-4L-6	FNMA_05-93 SH		06/25/2021	MBS PAYDOWN		7,016	7,016	5,876	6,340	0	676	0	676	0	7,016	0	0	0	437	10/25/2035	1.B FE
31394F-DT-9	FNMA_05-74		06/25/2021	MBS PAYDOWN		85,292	85,292	132,203	87,599	0	(2,307)	0	(2,307)	0	85,292	0	0	0	8,334	07/25/2035	1.B FE
31394F-DV-4	FNMA_05-74 DI		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,542	92	0	(92)	0	(92)	0	0	0	0	0	223	07/25/2035	1.B FE
31394F-WB-7	FNMA_05-90		06/25/2021	INTEREST ONLY PAYMENT		0	0	22,718	2,064	0	(2,064)	0	(2,064)	0	0	0	0	0	2,589	10/25/2035	1.B FE
31394K-KV-5	FHLMC_2682 SB		06/15/2021	MBS PAYDOWN		5,452	5,452	5,670	5,284	0	169	0	169	0	5,452	0	0	0	266	10/15/2033	1.B FE
31394U-HT-2	FNMA_05-102 DS		06/25/2021	MBS PAYDOWN		2,311	2,311	2,299	0	0	2,311	0	2,311	0	2,311	0	0	0	183	11/25/2035	1.B FE
31394U-QF-2	FNMA_05-100 S		06/25/2021	INTEREST ONLY PAYMENT		0	0	23,788	1,879	0	(1,879)	0	(1,879)	0	0	0	0	0	4,790	11/25/2035	1.B FE
31394V-EU-0	FNMA_05-122		06/25/2021	MBS PAYDOWN		78,484	78,484	118,339	80,888	0	(2,405)	0	(2,405)	0	78,484	0	0	0	7,039	11/25/2035	1.B FE
31394V-EV-8	FNMA_05-122		06/25/2021	INTEREST ONLY PAYMENT		0	0	12,066	813	0	(813)	0	(813)	0	0	0	0	0	2,213	11/25/2035	1.B FE
31394V-JJ-0	FNMA_05-114 SP		06/25/2021	MBS PAYDOWN		8,426	8,426	9,748	8,313	0	113	0	113	0	8,426	0	0	0	678	01/25/2036	1.B FE
31394V-KK-5	FNMA_05-120 IL		06/25/2021	INTEREST ONLY PAYMENT		0	0	609	22	0	(22)	0	(22)	0	0	0	0	0	252	01/25/2036	1.B FE
31394V-V5-6	FNMA_06-8		06/01/2021	MBS PAYDOWN		45,266	45,266	41,305	44,975	0	290	0	290	0	45,266	0	0	0	0	03/25/2036	1.B FE
31394V-Z6-0	FNMA_06-8 NS		06/25/2021	INTEREST ONLY PAYMENT		0	0	7,576	244	0	(244)	0	(244)	0	0	0	0	0	3,840	03/25/2036	1.B FE
31394X-DP-8	FHLMC_2781 SA		06/15/2021	MBS PAYDOWN		68,571	68,571	74,198	68,448	0	123	0	123	0	68,571	0	0	0	4,174	04/15/2034	1.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31394Y-QJ-6	FHLMC_2802 SL		06/15/2021	MBS PAYDOWN		12,503	12,503	12,207	12,141	0	362	0	362	0	12,503	0	0	0	650	04/15/2032	1.B FE
31394Y-VB-7	FHLMC_2795 ST		06/15/2021	INTEREST ONLY PAYMENT		0	0	8,667	601	0	(601)	0	(601)	0	0	0	0	0	948	12/15/2032	1.B FE
31394Y-VD-3	FHLMC_2795 TS		06/15/2021	INTEREST ONLY PAYMENT		0	0	2,359	166	0	(166)	0	(166)	0	0	0	0	0	342	03/15/2024	1.B FE
31395A-JY-2	FHLMC_2810 ME		06/01/2021	MBS PAYDOWN		25,705	25,705	28,556	25,848	0	(144)	0	(144)	0	25,705	0	0	0	609	06/15/2034	1.B FE
31395B-TT-0	FNMA_06-15		06/25/2021	INTEREST ONLY PAYMENT		0	0	50,078	2,970	0	(2,970)	0	(2,970)	0	0	0	0	0	7,204	03/25/2036	1.B FE
31395B-VW-0	FNMA_06-15 SB		06/25/2021	MBS PAYDOWN		7,065	7,065	6,288	0	0	7,065	0	7,065	0	7,065	0	0	0	573	03/25/2036	1.B FE
31395C-SQ-5	FHLMC_2828		06/15/2021	MBS PAYDOWN		2,923	2,923	3,354	2,941	0	(18)	0	(18)	0	2,923	0	0	0	94	06/15/2034	1.B FE
31395C-Y5-4	FHLMC_2827 SH		06/15/2021	MBS PAYDOWN		10,019	10,019	9,543	9,559	0	460	0	460	0	10,019	0	0	0	1,090	02/15/2033	1.B FE
31395D-AP-4	FNMA_06-31		06/25/2021	INTEREST ONLY PAYMENT		0	0	50,770	4,633	0	(4,633)	0	(4,633)	0	0	0	0	0	8,846	05/25/2036	1.B FE
31395D-PQ-6	FNMA_06-36 SA		06/25/2021	MBS PAYDOWN		1,916	1,916	1,936	0	0	1,916	0	1,916	0	1,916	0	0	0	243	05/25/2036	1.B FE
31395D-S4-2	FNMA_06-51		06/25/2021	INTEREST ONLY PAYMENT		0	0	12,200	1,078	0	(1,078)	0	(1,078)	0	0	0	0	0	1,817	03/25/2036	1.B FE
31395D-UE-7	FNMA_06-50 IJ		06/25/2021	INTEREST ONLY PAYMENT		0	0	10,472	681	0	(681)	0	(681)	0	0	0	0	0	1,790	06/25/2036	1.B FE
31395D-UU-1	FNMA_06-50 KS		06/25/2021	MBS PAYDOWN		7,062	7,062	8,194	6,885	0	177	0	177	0	7,062	0	0	0	715	06/25/2036	1.B FE
31395K-V9-1	FHLMC_2906 SN		06/15/2021	MBS PAYDOWN		19,245	19,245	19,605	18,891	0	353	0	353	0	19,245	0	0	0	1,599	12/15/2034	1.B FE
31395M-CV-9	FHLMC_2934		06/01/2021	MBS PAYDOWN		50,747	50,747	55,747	51,098	0	(351)	0	(351)	0	50,747	0	0	0	1,001	09/15/2034	1.B FE
31395M-U3-1	FHLMC_2922 IA		06/01/2021	INTEREST ONLY PAYMENT		0	0	835	68	0	(68)	0	(68)	0	0	0	0	0	162	02/15/2035	1.B FE
31395N-6U-6	FNMA_06-62 ST		06/25/2021	MBS PAYDOWN		20,157	20,157	23,002	20,374	0	(217)	0	(217)	0	20,157	0	0	0	603	04/25/2036	1.B FE
31395N-AP-2	FNMA_06-44 PO		06/01/2021	MBS PAYDOWN		4,617	4,617	3,339	4,239	0	378	0	378	0	4,617	0	0	0	0	06/25/2036	1.B FE
31395N-BF-3	FNMA_06-44 IS		06/25/2021	INTEREST ONLY PAYMENT		0	0	5,741	184	0	(184)	0	(184)	0	0	0	0	0	3,221	06/25/2036	1.B FE
31395N-XW-2	FNMA_06-56		06/01/2021	MBS PAYDOWN		35,569	35,569	32,343	35,230	0	339	0	339	0	35,569	0	0	0	0	07/25/2036	1.B FE
31395N-XY-8	FNMA_06-56		06/25/2021	INTEREST ONLY PAYMENT		0	0	59,905	5,042	0	(5,042)	0	(5,042)	0	0	0	0	0	8,654	07/25/2036	1.B FE
31395Q-CP-3	FNSTR_410		06/01/2021	INTEREST ONLY PAYMENT		0	0	43,885	8,350	0	(8,350)	0	(8,350)	0	0	0	0	0	10,443	04/25/2027	1.B FE
31395U-F6-3	FHLMC_2980		06/15/2021	INTEREST ONLY PAYMENT		0	0	24,966	1,203	0	(1,203)	0	(1,203)	0	0	0	0	0	3,028	11/15/2034	1.B FE
31395U-NF-4	FHLMC_2979 SJ		06/15/2021	MBS PAYDOWN		18,209	18,209	18,903	17,715	0	493	0	493	0	18,209	0	0	0	1,475	05/15/2035	1.B FE
31395W-A3-1	FHLMC_3001		06/15/2021	MBS PAYDOWN		25,089	25,089	34,313	26,111	0	(1,022)	0	(1,022)	0	25,089	0	0	0	2,263	05/15/2035	1.B FE
31395W-TB-3	FHLMC_3006 YS		06/15/2021	MBS PAYDOWN		9,158	9,158	10,572	9,177	0	(19)	0	(19)	0	9,158	0	0	0	761	07/15/2035	1.B FE
31396C-XS-4	FHLMC_3049		06/15/2021	MBS PAYDOWN		12,868	12,868	16,407	13,204	0	(336)	0	(336)	0	12,868	0	0	0	875	10/15/2035	1.B FE
31396F-NH-2	FHLMC_3074		06/01/2021	MBS PAYDOWN		44,585	44,585	34,811	43,910	0	675	0	675	0	44,585	0	0	0	0	11/15/2035	1.B FE
31396F-TX-1	FHLMC_3092 MS		06/15/2021	MBS PAYDOWN		79,560	79,560	79,063	75,871	0	3,689	0	3,689	0	79,560	0	0	0	6,330	12/15/2035	1.B FE
31396G-CR-0	FHLMC_3084		06/01/2021	MBS PAYDOWN		30,742	30,742	34,277	31,051	0	(309)	0	(309)	0	30,742	0	0	0	720	12/15/2035	1.B FE
31396H-5C-9	FHLMC_3102		06/15/2021	MBS PAYDOWN		58,260	58,260	87,262	60,180	0	(1,921)	0	(1,921)	0	58,260	0	0	0	4,754	11/15/2035	1.B FE
31396H-H5-1	FHLMC_3114 IP		06/15/2021	INTEREST ONLY PAYMENT		0	0	2,105	52	0	(52)	0	(52)	0	0	0	0	0	903	02/15/2036	1.B FE
31396J-LJ-2	FHLMC_3122B PT		06/15/2021	INTEREST ONLY PAYMENT		0	0	4,169	460	0	(460)	0	(460)	0	0	0	0	0	608	03/15/2036	1.B FE
31396J-XL-4	FHLMC_3146		06/15/2021	INTEREST ONLY PAYMENT		0	0	35,137	3,233	0	(3,233)	0	(3,233)	0	0	0	0	0	4,163	04/15/2036	1.B FE
31396K-4U-3	FNMA_06-95		06/25/2021	INTEREST ONLY PAYMENT		0	0	18,266	1,027	0	(1,027)	0	(1,027)	0	0	0	0	0	2,226	10/25/2036	1.B FE
31396K-JY-9	FNMA_06-72 TN		06/25/2021	INTEREST ONLY PAYMENT		0	0	46,244	3,306	0	(3,306)	0	(3,306)	0	0	0	0	0	7,625	08/25/2036	1.B FE
31396K-N2-4	FNMA_06-81 QS		06/25/2021	INTEREST ONLY PAYMENT		0	0	33,553	2,118	0	(2,118)	0	(2,118)	0	0	0	0	0	8,822	09/25/2036	1.B FE
31396L-3N-8	FNMA_06-114 SE		06/25/2021	INTEREST ONLY PAYMENT		0	0	915	51	0	(51)	0	(51)	0	0	0	0	0	480	12/25/2036	1.B FE
31396L-6K-1	FNMA_06-129 CMOB		06/25/2021	MBS PAYDOWN		1,055	1,055	1,625	1,104	0	(49)	0	(49)	0	1,055	0	0	0	126	01/25/2037	1.B FE
31396L-AQ-3	FNMA_06-99		06/25/2021	INTEREST ONLY PAYMENT		0	0	59,991	5,376	0	(5,376)	0	(5,376)	0	0	0	0	0	10,825	10/25/2036	1.B FE
31396L-HY-9	FNMA_06-101		06/25/2021	INTEREST ONLY PAYMENT		0	0	17,598	1,067	0	(1,067)	0	(1,067)	0	0	0	0	0	3,192	10/25/2036	1.B FE
31396L-T3-4	FNMA_06-115 IE		06/25/2021	INTEREST ONLY PAYMENT		0	0	12,001	738	0	(738)	0	(738)	0	0	0	0	0	2,107	12/25/2036	1.B FE
31396L-XH-8	FNMA_06-110 CX		06/25/2021	INTEREST ONLY PAYMENT		0	0	4,602	221	0	(221)	0	(221)	0	0	0	0	0	750	11/25/2036	1.B FE
31396N-7L-4	FHLMC_3138 SC		06/15/2021	INTEREST ONLY PAYMENT		0	0	5,621	230	0	(230)	0	(230)	0	0	0	0	0	2,532	04/15/2036	1.B FE
31396N-EP-7	FHLMC_3140		06/01/2021	MBS PAYDOWN		5,101	5,101	4,540	5,042	0	59	0	59	0	5,101	0	0	0	0	03/15/2036	1.B FE
31396P-2W-0	FNMA_07-21		06/25/2021	INTEREST ONLY PAYMENT		0	0	87	11	0	(11)	0	(11)	0	0	0	0	0	24	03/25/2037	1.B FE
31396P-3X-7	FNMA_07-21		06/25/2021	MBS PAYDOWN		9,739	9,739	8,893	9,553	0	186	0	186	0	9,739	0	0	0	0	03/25/2037	1.B FE
31396P-5X-5	FNMA_07-18 SB		06/25/2021	INTEREST ONLY PAYMENT		0	0	3,089	112	0	(112)	0	(112)	0	0	0	0	0	1,957	03/25/2037	1.B FE
31396P-XB-2	FNMA_07-15 NI		06/25/2021	INTEREST ONLY PAYMENT		0	0	16,447	1,596	0	(1,596)	0	(1,596)	0	0	0	0	0	2,945	03/25/2022	1.B FE
31396Q-RH-4	FNMA_09-59F HB		06/01/2021	MBS PAYDOWN		14,893	14,893	16,387	15,019	0	(125)	0	(125)	0	14,893	0	0	0	307	08/25/2039	1.B FE
31396R-DF-1	FHLMC_3150 SA		06/15/2021	INTEREST ONLY PAYMENT		0	0	6,970	255	0	(255)	0	(255)	0	0	0	0	0	3,406	05/15/2036	1.B FE
31396R-J9-9	FHLMC_3149		06/15/2021	INTEREST ONLY PAYMENT		0	0	50,093	3,972	0	(3,972)	0	(3,972)	0	0	0	0	0	8,403	05/15/2036	1.B FE
31396R-L2-1	FHLMC_3153		06/15/2021	MBS PAYDOWN		13,293	13,293	21,518	13,656	0	(364)	0	(364)	0	13,293	0	0	0	1,803	05/15/2036	1.B FE
31396U-WG-1	FHLMC_3184		06/01/2021	MBS PAYDOWN		23,327	23,327	17,980	22,721	0	606	0	606	0	23,327	0	0	0	0	11/15/2035	1.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31396V-A5-7	FNMA_07-46 SD		06/25/2021	INTEREST ONLY PAYMENT		0	0	66,848	5,780	0	(5,780)	0	(5,780)	0	0	0	0	0	19,326	05/25/2037	1.B FE
31396V-GU-6	FNMA_07-30		06/25/2021	INTEREST ONLY PAYMENT		0	0	158,992	13,653	0	(13,653)	0	(13,653)	0	0	0	0	0	17,428	04/25/2037	1.B FE
31396V-LW-6	FNMA_07-28		06/25/2021	MBS PAYDOWN		193,814	193,814	193,464	192,963	0	851	0	851	0	193,814	0	0	0	509	01/25/2036	1.B FE
31396V-RN-0	FNMA_07-36 SI		06/25/2021	INTEREST ONLY PAYMENT		0	0	29,717	2,113	0	(2,113)	0	(2,113)	0	0	0	0	0	6,669	12/25/2032	1.B FE
31396W-JS-6	FNMA_07-57		06/01/2021	MBS PAYDOWN		103,099	103,099	92,273	102,096	0	1,003	0	1,003	0	103,099	0	0	0	0	06/25/2036	1.B FE
31396W-PG-5	FNMA_07-67 SJ		06/25/2021	INTEREST ONLY PAYMENT		0	0	164	15	0	(15)	0	(15)	0	0	0	0	0	20	07/25/2037	1.B FE
31396W-ZA-7	FNMA_07-66 SD		06/25/2021	MBS PAYDOWN		6,279	6,279	5,989	0	0	6,279	0	6,279	0	6,279	0	0	0	1,065	07/25/2037	1.B FE
31396X-JM-7	FNMA_07-84 S		06/25/2021	MBS PAYDOWN		11,004	11,004	10,830	10,273	0	731	0	731	0	11,004	0	0	0	1,537	08/25/2037	1.B FE
31396X-NM-2	FNMA_07-92		06/25/2021	INTEREST ONLY PAYMENT		0	0	19,520	1,354	0	(1,354)	0	(1,354)	0	0	0	0	0	3,349	09/25/2037	1.B FE
31396Y-C4-2	FNMA_08-15		06/25/2021	MBS PAYDOWN		61,104	61,104	77,940	63,027	0	(1,923)	0	(1,923)	0	61,104	0	0	0	4,928	03/25/2038	1.B FE
31396Y-FA-5	FNMA_08-2		06/25/2021	INTEREST ONLY PAYMENT		0	0	96,677	7,002	0	(7,002)	0	(7,002)	0	0	0	0	0	12,425	02/25/2038	1.B FE
31396Y-TY-8	FNMA_08-20 SP		06/25/2021	MBS PAYDOWN		25,842	25,842	26,359	25,071	0	771	0	771	0	25,842	0	0	0	1,731	03/25/2038	1.B FE
31396Y-UW-0	FNMA_08-11 SA		06/25/2021	INTEREST ONLY PAYMENT		0	0	9,484	721	0	(721)	0	(721)	0	0	0	0	0	2,203	03/25/2038	1.B FE
31396Y-WV-0	FNMA_08-18		06/25/2021	INTEREST ONLY PAYMENT		0	0	10,684	1,175	0	(1,175)	0	(1,175)	0	0	0	0	0	1,326	03/25/2038	1.B FE
31397A-ZX-4	FHLMC_3213A LS		06/15/2021	INTEREST ONLY PAYMENT		0	0	4,379	184	0	(184)	0	(184)	0	0	0	0	0	938	09/15/2036	1.B FE
31397B-AA-9	FHLMC_3211		06/01/2021	MBS PAYDOWN		9,482	9,482	8,088	9,393	0	89	0	89	0	9,482	0	0	0	0	09/15/2036	1.B FE
31397B-GX-3	FHR 3219 SA		06/15/2021	INTEREST ONLY PAYMENT		0	0	5,392	479	0	(479)	0	(479)	0	0	0	0	0	641	09/15/2036	1.B FE
31397B-HF-1	FHLMC_3218 AS		06/15/2021	INTEREST ONLY PAYMENT		0	0	6,279	199	0	(199)	0	(199)	0	0	0	0	0	1,424	09/15/2036	1.B FE
31397B-K2-6	FHLMC_3218 SN		06/15/2021	MBS PAYDOWN		31,187	31,187	49,553	31,548	0	(361)	0	(361)	0	31,187	0	0	0	5,166	01/15/2032	1.B FE
31397B-W7-2	FHLMC_3231 SE		06/15/2021	MBS PAYDOWN		24,673	24,673	24,581	22,443	0	2,231	0	2,231	0	24,673	0	0	0	2,794	10/15/2036	1.B FE
31397C-3J-6	FHLMC_3228		06/15/2021	MBS PAYDOWN		7,923	7,923	6,070	7,710	0	213	0	213	0	7,923	0	0	0	0	05/15/2036	1.B FE
31397C-GH-6	FHLMC_3240		06/15/2021	INTEREST ONLY PAYMENT		0	0	73,642	6,456	0	(6,456)	0	(6,456)	0	0	0	0	0	14,248	11/15/2036	1.B FE
31397C-ME-6	FHLMC_3235		06/15/2021	INTEREST ONLY PAYMENT		0	0	27,392	951	0	(951)	0	(951)	0	0	0	0	0	4,025	11/15/2036	1.B FE
31397E-AG-0	FHLMC_3255		06/15/2021	INTEREST ONLY PAYMENT		0	0	22,773	2,057	0	(2,057)	0	(2,057)	0	0	0	0	0	4,507	12/15/2036	1.B FE
31397G-7A-2	FHLMC_3287A		06/15/2021	INTEREST ONLY PAYMENT		0	0	12,847	913	0	(913)	0	(913)	0	0	0	0	0	2,121	03/15/2037	1.B FE
31397H-DE-5	FHLMC_3318 ES		06/15/2021	INTEREST ONLY PAYMENT		0	0	3,278	306	0	(306)	0	(306)	0	0	0	0	0	2,052	05/15/2037	1.B FE
31397H-DT-2	FHLMC_3318 HS		06/15/2021	INTEREST ONLY PAYMENT		0	0	40,719	4,543	0	(4,543)	0	(4,543)	0	0	0	0	0	11,360	05/15/2037	1.B FE
31397J-VU-5	FHLMC_3349 MY		06/01/2021	MBS PAYDOWN		23,929	23,929	26,486	24,104	0	(175)	0	(175)	0	23,929	0	0	0	575	07/15/2037	1.B FE
31397L-B8-1	FNMA_08-53C KI		06/25/2021	INTEREST ONLY PAYMENT		0	0	1,270	170	0	(170)	0	(170)	0	0	0	0	0	344	07/25/2023	1.B FE
31397L-X3-8	FNMA_08-62 FB		06/25/2021	MBS PAYDOWN		7,161	7,161	7,302	7,161	0	0	0	0	0	7,161	0	0	0	34	07/25/2038	1.B FE
31397M-XL-6	FNMA_08-88 FA		06/25/2021	MBS PAYDOWN		1,507	1,507	1,560	1,509	0	(2)	0	(2)	0	1,507	0	0	0	8	10/25/2038	1.B FE
31397N-7G-4	FNMA_09-56B		06/25/2021	INTEREST ONLY PAYMENT		0	0	112	6	0	(6)	0	(6)	0	0	0	0	0	32	07/25/2049	1.B FE
31397N-FK-6	FNMA_09-17B		06/25/2021	INTEREST ONLY PAYMENT		0	0	3,233	414	0	(414)	0	(414)	0	0	0	0	0	850	03/25/2039	1.B FE
31397N-FS-9	FNMA_09-17D QI		06/01/2021	INTEREST ONLY PAYMENT		0	0	19,641	1,256	0	(1,256)	0	(1,256)	0	0	0	0	0	2,556	03/25/2039	1.B FE
31397N-MG-7	FNMA_09-11 PO		06/01/2021	MBS PAYDOWN		20,772	20,772	16,929	20,053	0	719	0	719	0	20,772	0	0	0	0	08/25/2038	1.B FE
31397P-MB-3	FHLMC_3397		06/15/2021	INTEREST ONLY PAYMENT		0	0	25,219	1,317	0	(1,317)	0	(1,317)	0	0	0	0	0	4,362	12/15/2037	1.B FE
31397P-U7-3	FHLMC_3408 BI		06/15/2021	INTEREST ONLY PAYMENT		0	0	6,414	558	0	(558)	0	(558)	0	0	0	0	0	1,574	01/15/2038	1.B FE
31397Q-CE-6	FNMA_10-150		06/25/2021	INTEREST ONLY PAYMENT		0	0	155,432	13,683	0	(13,683)	0	(13,683)	0	0	0	0	0	17,487	01/25/2041	1.B FE
31397Q-WH-7	FNMA_11-15		06/25/2021	INTEREST ONLY PAYMENT		0	0	227,395	18,664	0	(18,664)	0	(18,664)	0	0	0	0	0	24,762	03/25/2041	1.B FE
31397Q-YB-8	FNMA_11-15J		06/01/2021	INTEREST ONLY PAYMENT		0	0	776	94	0	(94)	0	(94)	0	0	0	0	0	134	03/25/2026	1.B FE
31397R-5W-2	FHLMC_3419		06/15/2021	INTEREST ONLY PAYMENT		0	0	19,847	1,627	0	(1,627)	0	(1,627)	0	0	0	0	0	2,184	02/15/2038	1.B FE
31397R-LC-8	FHLMC_3417		06/15/2021	MBS PAYDOWN		35,395	35,395	47,252	35,938	0	(543)	0	(543)	0	35,395	0	0	0	2,405	02/15/2038	1.B FE
31397T-7F-3	FHLMC_3443		06/15/2021	INTEREST ONLY PAYMENT		0	0	78,677	6,865	0	(6,865)	0	(6,865)	0	0	0	0	0	8,796	03/15/2037	1.B FE
31397T-HJ-4	FHLMC_3449E		06/15/2021	MBS PAYDOWN		6,970	6,970	6,381	6,926	0	43	0	43	0	6,970	0	0	0	4	07/15/2034	1.B FE
31397U-M7-1	FNMA_11-57 SE		06/25/2021	INTEREST ONLY PAYMENT		0	0	9,102	218	0	(218)	0	(218)	0	0	0	0	0	1,258	07/25/2041	1.B FE
31397U-RE-1	FNMA_11-63A		06/01/2021	INTEREST ONLY PAYMENT		0	0	6,052	3,201	0	(3,201)	0	(3,201)	0	0	0	0	0	3,979	01/25/2041	1.B FE
31397U-SN-0	FNMA_11-63		06/25/2021	INTEREST ONLY PAYMENT		0	0	50,685	5,012	0	(5,012)	0	(5,012)	0	0	0	0	0	6,377	07/25/2041	1.B FE
31397W-4B-8	FHLMC_3460 AY		06/01/2021	MBS PAYDOWN		88,925	88,925	93,648	89,279	0	(354)	0	(354)	0	88,925	0	0	0	1,866	06/15/2038	1.B FE
31397W-ZL-2	FHLMC_3485		06/15/2021	INTEREST ONLY PAYMENT		0	0	43,192	3,433	0	(3,433)	0	(3,433)	0	0	0	0	0	7,141	07/15/2036	1.B FE
31397Y-6W-6	FHLMC_3480 BE		06/01/2021	MBS PAYDOWN		27,094	27,094	29,224	27,255	0	(161)	0	(161)	0	27,094	0	0	0	556	08/15/2038	1.B FE
31397Y-SN-2	FHLMC_3501-SC SC		06/15/2021	INTEREST ONLY PAYMENT		0	0	2,984	88	0	(88)	0	(88)	0	0	0	0	0	756	01/15/2039	1.B FE
31398E-K2-9	FHLMC_3556A FA		06/15/2021	MBS PAYDOWN		21,086	21,086	21,600	21,089	0	(3)	0	(3)	0	21,086	0	0	0	90	07/15/2037	1.B FE
31398F-LK-5	FNMA_09-78		06/01/2021	INTEREST ONLY PAYMENT		0	0	9,843	639	0	(639)	0	(639)	0	0	0	0	0	1,014	10/25/2039	1.B FE
31398F-R5-2	FNMA_09-87C		06/25/2021	INTEREST ONLY PAYMENT		0	0	9,145	1,025	0	(1,025)	0	(1,025)	0	0	0	0	0	2,744	11/25/2039	1.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31398F-V7-3	FNMA_09-94E FX		06/25/2021	MBS PAYDOWN		3,668	3,668	3,218	3,608	0	60	0	60	0	3,668	0	0	0	10	02/25/2038	1.B FE
31398G-G6-0	FNMA_10-5		06/01/2021	MBS PAYDOWN		58,335	58,335	49,439	56,942	0	1,394	0	1,394	0	58,335	0	0	0	0	02/25/2040	1.B FE
31398J-HT-3	FHLMC_3560F IM		05/01/2021	INTEREST ONLY PAYMENT		0	0	146	123	0	(123)	0	(123)	0	0	0	0	0	200	12/15/2038	1.
31398J-VR-1	FHLMC_3578L AI		06/01/2021	INTEREST ONLY PAYMENT		0	0	282	56	0	(56)	0	(56)	0	0	0	0	0	79	04/15/2037	1.B FE
31398J-VY-6	FHLMC_3578		06/01/2021	MBS PAYDOWN		5,768	5,768	5,368	5,731	0	37	0	37	0	5,768	0	0	0	0	05/15/2038	1.B FE
31398J-W3-3	FHLMC_35-78 DO		06/01/2021	MBS PAYDOWN		35,444	35,444	28,710	34,618	0	826	0	826	0	35,444	0	0	0	0	04/15/2036	1.B FE
31398J-W7-4	FHLMC_3578 GO		06/01/2021	MBS PAYDOWN		16,692	16,692	14,240	16,448	0	243	0	243	0	16,692	0	0	0	0	07/15/2038	1.B FE
31398J-YB-3	FHLMC_3571H FE		06/15/2021	MBS PAYDOWN		9,419	9,419	9,636	9,422	0	(3)	0	(3)	0	9,419	0	0	0	41	08/15/2035	1.B FE
31398K-N5-5	FHLMC_3602A		06/15/2021	MBS PAYDOWN		23,337	23,337	30,207	23,729	0	(392)	0	(392)	0	23,337	0	0	0	2,203	11/15/2024	1.B FE
31398L-GQ-5	FHLMC_3616 B		06/01/2021	MBS PAYDOWN		9,006	9,006	9,504	9,045	0	(39)	0	(39)	0	9,006	0	0	0	202	12/15/2039	1.B FE
31398L-NY-0	FHLMC_3606		06/15/2021	INTEREST ONLY PAYMENT		0	0	103,252	7,941	0	(7,941)	0	(7,941)	0	0	0	0	0	11,344	12/15/2039	1.B FE
31398M-DH-6	FNMA_10-26		06/01/2021	MBS PAYDOWN		8,036	8,036	6,921	7,900	0	136	0	136	0	8,036	0	0	0	0	11/25/2036	1.B FE
31398N-EY-6	FNMA_10-95F		06/25/2021	INTEREST ONLY PAYMENT		0	0	17,750	1,119	0	(1,119)	0	(1,119)	0	0	0	0	0	2,979	09/25/2040	1.B FE
31398N-JX-3	FNMA_10-100B		06/25/2021	INTEREST ONLY PAYMENT		0	0	73,649	5,607	0	(5,607)	0	(5,607)	0	0	0	0	0	10,821	09/25/2040	1.B FE
31398N-KB-9	FNMA_10-100		06/25/2021	INTEREST ONLY PAYMENT		0	0	130,015	13,384	0	(13,384)	0	(13,384)	0	0	0	0	0	20,701	09/25/2040	1.B FE
31398N-L2-8	FNMA_10-110		06/25/2021	INTEREST ONLY PAYMENT		0	0	29,067	1,941	0	(1,941)	0	(1,941)	0	0	0	0	0	4,097	10/25/2040	1.B FE
31398P-UU-1	FNMA_10-46 QP		06/01/2021	MBS PAYDOWN		2,311	2,311	2,466	2,331	0	(21)	0	(21)	0	2,311	0	0	0	53	05/25/2040	1.B FE
31398R-HM-0	FNMA_10-67		06/25/2021	INTEREST ONLY PAYMENT		0	0	25,609	2,796	0	(2,796)	0	(2,796)	0	0	0	0	0	3,549	06/25/2040	1.B FE
31398R-J8-9	FNMA_10-56		06/25/2021	INTEREST ONLY PAYMENT		0	0	37,998	3,414	0	(3,414)	0	(3,414)	0	0	0	0	0	5,811	06/25/2040	1.B FE
31398R-LT-0	FNMA_10-65		06/25/2021	MBS PAYDOWN		382,872	382,872	429,216	386,229	0	(3,358)	0	(3,358)	0	382,872	0	0	0	21,171	05/25/2040	1.B FE
31398R-MQ-5	FNMA_10-59		06/25/2021	INTEREST ONLY PAYMENT		0	0	163,356	13,971	0	(13,971)	0	(13,971)	0	0	0	0	0	26,282	06/25/2040	1.B FE
31398S-KW-2	FNMA_10-142		06/25/2021	INTEREST ONLY PAYMENT		0	0	21,452	1,628	0	(1,628)	0	(1,628)	0	0	0	0	0	2,241	12/25/2040	1.B FE
31398S-MC-4	FNMA_10-134		06/25/2021	INTEREST ONLY PAYMENT		0	0	59,069	4,586	0	(4,586)	0	(4,586)	0	0	0	0	0	9,331	12/25/2040	1.B FE
31398S-T3-7	FNMA_10-140		06/25/2021	INTEREST ONLY PAYMENT		0	0	22,392	13,069	0	(13,069)	0	(13,069)	0	0	0	0	0	12,757	07/25/2039	1.B FE
31398S-XB-4	FNMA_10-139G		06/25/2021	INTEREST ONLY PAYMENT		0	0	66,770	4,633	0	(4,633)	0	(4,633)	0	0	0	0	0	11,066	12/25/2040	1.B FE
31398T-GX-3	FNMA_10-68 SC		06/25/2021	INTEREST ONLY PAYMENT		0	0	11,190	529	0	(529)	0	(529)	0	0	0	0	0	2,373	07/25/2040	1.B FE
31398V-SY-3	FHLMC_3662C ZB		06/01/2021	MBS PAYDOWN		22,746	22,746	23,129	22,746	0	0	0	0	0	22,746	0	0	0	509	08/15/2036	1.B FE
31404R-YS-0	FNMA 30YR		06/01/2021	MBS PAYDOWN		388	388	383	389	0	0	0	0	0	388	0	0	0	9	04/01/2034	1.B FE
31406G-Y6-0	FN 5/1 12M LIBOR ARM		06/01/2021	MBS PAYDOWN		5,102	5,102	5,083	5,102	0	0	0	0	0	5,102	0	0	0	51	03/01/2035	1.B FE
31407C-K9-7	FNMA 6MO LIBOR ARM		06/01/2021	MBS PAYDOWN		309	309	311	310	0	(1)	0	(1)	0	309	0	0	0	3	08/01/2035	1.B FE
31407K-T7-4	FN 7/1 12M LIBOR ARM		06/01/2021	MBS PAYDOWN		1,048	1,048	1,048	1,048	0	0	0	0	0	1,048	0	0	0	8	09/01/2035	1.B FE
31407Y-SM-2	FNMA 30YR		06/01/2021	MBS PAYDOWN		1,361	1,361	1,329	1,359	0	3	0	3	0	1,361	0	0	0	28	01/01/2036	1.B FE
31407Y-SP-5	FNMA 30YR		06/01/2021	MBS PAYDOWN		627	627	612	628	0	(1)	0	(1)	0	627	0	0	0	14	01/01/2036	1.B FE
3140Q7-EW-3	FNMA 30YR		06/01/2021	MBS PAYDOWN		380,669	380,669	404,104	386,205	0	(5,536)	0	(5,536)	0	380,669	0	0	0	6,897	08/01/2047	1.B FE
31410K-CE-2	FNMA 30YR		06/01/2021	MBS PAYDOWN		52	52	52	52	0	0	0	0	0	52	0	0	0	1	02/01/2038	1.B FE
31410K-NG-5	FNMA 30YR		06/01/2021	MBS PAYDOWN		549	549	553	549	0	0	0	0	0	549	0	0	0	14	07/01/2038	1.B FE
31413C-F5-3	FNMA 30YR		06/01/2021	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	07/01/2037	1.B FE
31414A-EQ-1	FNMA 30YR		06/01/2021	MBS PAYDOWN		3,147	3,147	3,240	3,130	0	17	0	17	0	3,147	0	0	0	89	11/01/2037	1.B FE
31414B-NC-0	FNMA 30YR		06/01/2021	MBS PAYDOWN		84	84	85	84	0	0	0	0	0	84	0	0	0	2	01/01/2038	1.B FE
31415B-D4-8	FNMA 30YR		06/01/2021	MBS PAYDOWN		42	42	41	42	0	0	0	0	0	42	0	0	0	1	07/01/2038	1.B FE
31418A-HY-7	FNMA CONV LONG TERM 30YR OR LESS L		06/01/2021	MBS PAYDOWN		981,642	981,642	1,006,183	983,833	0	(2,191)	0	(2,191)	0	981,642	0	0	0	15,998	08/01/2042	1.B FE
31418A-XZ-6	FNMA 20YR		06/01/2021	MBS PAYDOWN		49,276	49,276	52,840	49,422	0	(146)	0	(146)	0	49,276	0	0	0	832	09/01/2033	1.B FE
31418D-FQ-0	FNMA 30YR UMBS		06/01/2021	MBS PAYDOWN		229,221	229,221	233,304	230,534	0	(1,313)	0	(1,313)	0	229,221	0	0	0	2,746	09/01/2049	1.B FE
31418D-GM-8	FNMA 30YR UMBS		06/01/2021	MBS PAYDOWN		287,105	287,105	296,290	289,851	0	(2,746)	0	(2,746)	0	287,105	0	0	0	4,023	10/01/2049	1.B FE
31418S-4V-8	FNMA 30YR		06/01/2021	MBS PAYDOWN		24,434	24,434	26,034	24,413	0	21	0	21	0	24,434	0	0	0	528	07/01/2040	1.B FE
31418U-BS-2	FNMA 30YR		06/01/2021	MBS PAYDOWN		18,631	18,631	20,189	18,699	0	(67)	0	(67)	0	18,631	0	0	0	427	05/01/2040	1.B FE
31418V-3A-8	FNMA 30YR		06/01/2021	MBS PAYDOWN		37,995	37,995	39,622	38,370	0	(375)	0	(375)	0	37,995	0	0	0	725	07/01/2040	1.B FE
31418V-UM-2	FNMA 30YR		06/01/2021	MBS PAYDOWN		1,143	1,143	1,235	1,137	0	6	0	6	0	1,143	0	0	0	26	08/01/2040	1.B FE
31418X-EK-0	FNMA 30YR		06/01/2021	MBS PAYDOWN		73,041	73,041	76,122	73,189	0	(148)	0	(148)	0	73,041	0	0	0	1,388	08/01/2040	1.B FE
31419B-SY-2	FNMA 30YR		06/01/2021	MBS PAYDOWN		81,628	81,628	85,071	81,966	0	(339)	0	(339)	0	81,628	0	0	0	1,638	08/01/2040	1.B FE
31419C-R4-7	FNMA 30YR		06/01/2021	MBS PAYDOWN		3,005	3,005	3,199	3,022	0	(17)	0	(17)	0	3,005	0	0	0	63	08/01/2040	1.B FE
35565A-AH-3	STACR_19-DNA4		06/25/2021	MBS PAYDOWN		1,613,881	1,613,881	1,129,716	1,511,604	0	102,277	0	102,277	0	1,613,881	0	0	0	13,351	10/25/2049	1.D FM
38373A-UX-2	GNMA_09-68 PS		06/16/2021	INTEREST ONLY PAYMENT		0	0	14,767	2,138	0	(2,138)	0	(2,138)	0	0	0	0	0	4,046	11/16/2038	1.B FE
383742-J6-1	GNMA_08-32 SW		06/16/2021	INTEREST ONLY PAYMENT		0	0	31,899	2,171	0	(2,171)	0	(2,171)	0	0	0	0	0	5,358	04/16/2038	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
383742-XQ-1	GNMA_08-23B SL		06/16/2021	MBS PAYDOWN		688	688	713	680	0	8	0	8	0	688	0	0	0	44	03/16/2038	1.B FE
383742-Y3-1	GNMA_08-35 SN		06/20/2021	INTEREST ONLY PAYMENT		0	0	4,277	236	0	(236)	0	(236)	0	0	0	0	0	1,183	04/20/2038	1.B FE
38374B-CE-1	GNMA_03-57 SB		06/16/2021	MBS PAYDOWN		52,122	52,122	53,295	51,103	0	1,019	0	1,019	0	52,122	0	0	0	2,098	07/16/2033	1.B FE
38374C-DT-5	GNMA_03-75 SA		06/16/2021	MBS PAYDOWN		20,722	20,722	21,447	20,293	0	429	0	429	0	20,722	0	0	0	1,393	09/16/2033	1.B FE
38374D-QQ-5	GNMA_08-2		06/16/2021	INTEREST ONLY PAYMENT		0	0	23,188	1,174	0	(1,174)	0	(1,174)	0	0	0	0	0	3,356	01/16/2038	1.B FE
38374E-6P-7	GNMA_04-7 SB		06/16/2021	MBS PAYDOWN		10,524	10,524	8,894	9,824	0	700	0	700	0	10,524	0	0	0	559	12/16/2033	1.B FE
38374G-TF-9	GNMA_04-39 EA		06/01/2021	MBS PAYDOWN		41,857	41,857	31,249	41,160	0	698	0	698	0	41,857	0	0	0	0	05/16/2034	1.B FE
38374G-VF-6	GNMA_04-39 SB		06/16/2021	INTEREST ONLY PAYMENT		0	0	16,115	304	0	(304)	0	(304)	0	0	0	0	0	5,135	05/16/2034	1.B FE
38374K-AW-3	GNMA_04-109 WK		06/20/2021	MBS PAYDOWN		1,514	1,514	1,495	1,435	0	79	0	79	0	1,514	0	0	0	74	12/20/2034	1.B FE
38374K-KX-0	GNMA_05-8 SB		06/20/2021	INTEREST ONLY PAYMENT		0	0	3,645	152	0	(152)	0	(152)	0	0	0	0	0	1,130	01/20/2035	1.B FE
38374L-GA-3	GNMA_05-45		06/16/2021	INTEREST ONLY PAYMENT		0	0	64,892	5,770	0	(5,770)	0	(5,770)	0	0	0	0	0	8,449	06/16/2035	1.B FE
38374L-GU-9	GNMA_05-45		06/16/2021	MBS PAYDOWN		90,978	90,978	146,929	94,531	0	(3,553)	0	(3,553)	0	90,978	0	0	0	8,209	06/16/2035	1.B FE
38374M-6J-3	GNMA_06-21 CS		06/20/2021	MBS PAYDOWN		46,211	46,211	51,869	45,179	0	1,033	0	1,033	0	46,211	0	0	0	6,610	05/20/2036	1.B FE
38374M-WX-3	GNMA_06-7 SI		06/20/2021	INTEREST ONLY PAYMENT		0	0	26,004	1,262	0	(1,399)	0	(1,399)	0	0	0	0	0	3,176	02/20/2036	1.B FE
38374M-ZL-6	GNMA_06-10		06/20/2021	INTEREST ONLY PAYMENT		0	0	17,145	1,338	0	(1,338)	0	(1,338)	0	0	0	0	0	2,652	03/20/2036	1.B FE
38374V-JT-7	GNMA_09-45E SD		06/20/2021	INTEREST ONLY PAYMENT		0	0	20,284	1,196	0	(1,196)	0	(1,196)	0	0	0	0	0	6,031	06/20/2039	1.B FE
38374V-Y7-8	GNMA_2009-50 PS		06/20/2021	INTEREST ONLY PAYMENT		0	0	7,375	644	0	(644)	0	(644)	0	0	0	0	0	1,991	06/20/2039	1.B FE
38374V-ZT-9	GNMA_09-54D US		06/16/2021	INTEREST ONLY PAYMENT		0	0	5,312	363	0	(363)	0	(363)	0	0	0	0	0	1,610	04/16/2039	1.B FE
38374X-AG-0	GNMA_09-14A NJ		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,622	168	0	(168)	0	(168)	0	0	0	0	0	471	03/20/2039	1.B FE
38375B-7A-4	GNMA_13-H18		06/20/2021	VARIOUS		0	0	26,561	13,291	0	0	0	0	0	13,291	0	(13,291)	(13,291)	14,173	07/20/2063	1.B FE
38375B-GQ-9	GNMA_10-H24		06/01/2021	VARIOUS		0	0	13,164	382	0	(382)	0	(382)	0	0	0	0	0	896	10/20/2060	1.B FE
38375B-JL-7	GNMA_10-H27		06/01/2021	INTEREST ONLY PAYMENT		0	0	13,736	341	0	(341)	0	(341)	0	0	0	0	0	1,279	12/20/2060	1.B FE
38375B-LV-2	GNMA_11-H13		06/01/2021	INTEREST ONLY PAYMENT		0	0	71,775	3,283	0	(3,283)	0	(3,283)	0	0	0	0	0	6,348	04/20/2061	1.B FE
38375B-X7-2	GNMA_13-H10-XI		06/01/2021	VARIOUS		0	0	8,559	4,701	0	(4,701)	0	(4,701)	0	0	0	0	0	4,732	04/20/2063	1.B FE
38375C-TM-2	GNMA_12-48		06/16/2021	INTEREST ONLY PAYMENT		0	0	47,532	3,544	0	(3,544)	0	(3,544)	0	0	0	0	0	6,093	04/16/2042	1.B FE
38375J-AV-7	GNMA_06-69 SC		06/20/2021	INTEREST ONLY PAYMENT		0	0	1,656	74	0	(74)	0	(74)	0	0	0	0	0	726	12/20/2036	1.B FE
38375J-PB-5	GNMA_39640 SA		06/20/2021	INTEREST ONLY PAYMENT		0	0	4,454	185	0	(185)	0	(185)	0	0	0	0	0	2,044	03/20/2037	1.B FE
38375J-RW-7	GNMA_07-8 SK		06/20/2021	MBS PAYDOWN		189,802	189,802	221,753	186,856	0	2,946	0	2,946	0	189,802	0	0	0	17,280	03/20/2037	1.B FE
38375K-B4-3	GNMA_07-40 SJ		06/16/2021	MBS PAYDOWN		4,917	4,917	4,978	4,729	0	188	0	188	0	4,917	0	0	0	498	07/16/2037	1.B FE
38375K-G3-0	GNMA_07-47 SD		06/16/2021	MBS PAYDOWN		52,945	52,945	52,730	44,815	0	8,130	0	8,130	0	52,945	0	0	0	6,107	08/16/2036	1.B FE
38375K-LS-9	GNMA_07-37		06/01/2021	MBS PAYDOWN		57,323	57,323	51,376	56,779	0	544	0	544	0	57,323	0	0	0	0	06/16/2037	1.B FE
38375L-NQ-9	GNR 2007-56 SY		06/20/2021	INTEREST ONLY PAYMENT		0	0	63,160	5,128	0	(5,128)	0	(5,128)	0	0	0	0	0	10,190	10/20/2037	1.B FE
38375L-U2-4	GNMA_07-76A		06/01/2021	MBS PAYDOWN		24,535	24,535	27,180	24,625	0	(90)	0	(90)	0	24,535	0	0	0	573	11/20/2037	1.B FE
38375P-KL-4	GNMA_08-9A SC		06/20/2021	INTEREST ONLY PAYMENT		0	0	2,825	155	0	(155)	0	(155)	0	0	0	0	0	824	02/20/2038	1.B FE
38375P-R6-0	GNMA_08-20A SI		06/20/2021	INTEREST ONLY PAYMENT		0	0	11,263	1,411	0	(1,411)	0	(1,411)	0	0	0	0	0	3,018	09/20/2037	1.B FE
38375P-XS-5	GNMA_08-11B SB		06/20/2021	INTEREST ONLY PAYMENT		0	0	9,344	590	0	(590)	0	(590)	0	0	0	0	0	2,512	02/20/2038	1.B FE
38375Q-3R-8	GNMA_08-53 TS		06/20/2021	INTEREST ONLY PAYMENT		0	0	5,903	371	0	(371)	0	(371)	0	0	0	0	0	1,347	05/20/2038	1.B FE
38375U-AQ-3	GNMA_13-H21		06/01/2021	VARIOUS		0	0	29,366	5,684	0	(5,684)	0	(5,684)	0	0	0	0	0	7,504	08/20/2063	1.B FE
38375U-JW-1	GNMA_14-H12		06/01/2021	VARIOUS		0	0	23,486	5,934	0	(5,934)	0	(5,934)	0	0	0	0	0	10,757	06/20/2064	1.B FE
38375U-SH-4	GNMA_14-H22		06/01/2021	VARIOUS		0	0	51,650	2,067	0	(2,067)	0	(2,067)	0	0	0	0	0	2,260	11/20/2064	1.B FE
38375U-WS-5	GNMA_16-H11		06/01/2021	VARIOUS		0	0	171,880	13,531	0	(13,531)	0	(13,531)	0	0	0	0	0	20,773	04/20/2066	1.B FE
38376C-F7-9	GNMA_09-76 SJ		06/16/2021	INTEREST ONLY PAYMENT		0	0	17,017	2,868	0	(2,868)	0	(2,868)	0	0	0	0	0	3,577	06/16/2039	1.B FE
38376C-Q6-9	GNMA_09-92B		06/16/2021	INTEREST ONLY PAYMENT		0	0	7,875	829	0	(829)	0	(829)	0	0	0	0	0	1,600	04/16/2039	1.B FE
38376C-ZA-0	GNMA_09-76		06/16/2021	INTEREST ONLY PAYMENT		0	0	38,692	2,603	0	(2,603)	0	(2,603)	0	0	0	0	0	6,289	09/16/2039	1.B FE
38376C-ZR-3	GNMA_09-76 XS		06/16/2021	INTEREST ONLY PAYMENT		0	0	8,999	586	0	(586)	0	(586)	0	0	0	0	0	1,856	09/16/2039	1.B FE
38376F-4F-6	GNMA_09-81B		06/20/2021	INTEREST ONLY PAYMENT		0	0	4,054	390	0	(390)	0	(390)	0	0	0	0	0	877	09/20/2039	1.B FE
38376F-BM-3	GNMA_09-61		06/20/2021	INTEREST ONLY PAYMENT		0	0	17,058	2,015	0	(2,015)	0	(2,015)	0	0	0	0	0	3,295	08/20/2039	1.B FE
38376G-3S-7	GNMA_11-119		06/01/2021	INTEREST ONLY PAYMENT		0	0	4,225	176	0	(176)	0	(176)	0	0	0	0	0	600	08/16/2051	1.B FE
38376J-T8-7	GNMA_09-100 SC		06/16/2021	INTEREST ONLY PAYMENT		0	0	4,509	1,656	0	(1,656)	0	(1,656)	0	0	0	0	0	2,639	05/16/2039	1.B FE
38376K-YF-2	GNMA_09-87		06/20/2021	INTEREST ONLY PAYMENT		0	0	9,817	948	0	(948)	0	(948)	0	0	0	0	0	2,107	09/20/2039	1.B FE
38376L-CB-3	GNMA_10-91 IM		06/01/2021	VARIOUS		0	0	679	1,183	0	(929)	199	(1,128)	0	56	0	(56)	(56)	736	06/20/2039	1.
38376L-HM-4	GNMA_11-90		06/20/2021	INTEREST ONLY PAYMENT		0	0	46,599	6,036	0	(6,036)	0	(6,036)	0	0	0	0	0	8,955	06/20/2041	1.B FE
38376R-BG-0	GNMA_15-H12B		06/01/2021	INTEREST ONLY PAYMENT		0	0	13,606	1,000	0	(1,000)	0	(1,000)	0	0	0	0	0	1,688	05/20/2065	1.B FE
38376R-Q2-5	GNMA_17-H03B		06/01/2021	VARIOUS		0	0	32,357	2,373	0	(2,373)	0	(2,373)	0	0	0	0	0	4,795	06/20/2066	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38376R-TB-2	GNMA_16-H09		06/01/2021	INTEREST ONLY PAYMENT		0	0	35,516	2,601	0	(2,601)	0	(2,601)	0	0	0	0	0	3,855	04/20/2066	1.B FE
38376T-Z4-7	GNMA_10-4 SP		06/16/2021	INTEREST ONLY PAYMENT		0	0	110,718	7,289	0	(7,289)	0	(7,289)	0	0	0	0	0	14,708	01/16/2039	1.B FE
38376U-Q2-8	GNMA_17-68		06/20/2021	INTEREST ONLY PAYMENT		0	0	426,695	47,319	0	(47,319)	0	(47,319)	0	0	0	0	0	73,415	05/20/2047	1.B FE
38376V-RR-0	GNMA_10-26F WS		06/20/2021	INTEREST ONLY PAYMENT		0	0	46,317	2,605	0	(2,605)	0	(2,605)	0	0	0	0	0	8,002	02/20/2040	1.B FE
38376Y-T8-4	GNMA_10-47L SH		06/20/2021	INTEREST ONLY PAYMENT		0	0	11,215	508	0	(508)	0	(508)	0	0	0	0	0	2,329	07/20/2038	1.B FE
38376Y-TE-1	GNMA_10-43 QS		06/20/2021	INTEREST ONLY PAYMENT		0	0	95,191	6,693	0	(6,693)	0	(6,693)	0	0	0	0	0	11,586	04/20/2040	1.B FE
38377E-NC-4	GNMA_10-42		06/16/2021	MBS PAYDOWN		51,421	51,421	60,382	54,061	0	(2,640)	0	(2,640)	0	51,421	0	0	0	3,128	06/16/2039	1.B FE
38377G-4A-4	GNMA_10-88		06/20/2021	INTEREST ONLY PAYMENT		0	0	30,521	3,123	0	(3,123)	0	(3,123)	0	0	0	0	0	4,725	07/20/2040	1.B FE
38377G-ZP-7	GNMA_10-68		06/16/2021	INTEREST ONLY PAYMENT		0	0	23,384	1,319	0	(1,319)	0	(1,319)	0	0	0	0	0	3,540	12/16/2039	1.B FE
38377J-4B-6	GNMA_10-113		06/20/2021	INTEREST ONLY PAYMENT		0	0	5,487	6,920	0	(6,920)	0	(6,920)	0	0	0	0	0	6,011	11/20/2039	1.B FE
38377J-4Y-6	GNMA_10-113K		06/16/2021	INTEREST ONLY PAYMENT		0	0	13,057	1,047	0	(1,047)	0	(1,047)	0	0	0	0	0	2,396	02/16/2040	1.B FE
38377J-M8-3	GNMA_10-111		06/20/2021	INTEREST ONLY PAYMENT		0	0	21,877	1,418	0	(1,418)	0	(1,418)	0	0	0	0	0	3,095	09/20/2040	1.B FE
38377L-AV-0	GNMA_10-116G		06/20/2021	INTEREST ONLY PAYMENT		0	0	11,571	6,770	0	(6,770)	0	(6,770)	0	0	0	0	0	6,091	12/20/2039	1.B FE
38377L-JM-1	GNMA_10-116		06/16/2021	INTEREST ONLY PAYMENT		0	0	21,209	1,475	0	(1,475)	0	(1,475)	0	0	0	0	0	3,101	09/16/2040	1.B FE
38377M-F3-5	GNMA_10-147 PS		06/20/2021	INTEREST ONLY PAYMENT		0	0	95,927	9,310	0	(9,310)	0	(9,310)	0	0	0	0	0	13,421	05/20/2040	1.B FE
38377N-MM-3	GNMA_10-151		06/16/2021	INTEREST ONLY PAYMENT		0	0	31,542	3,020	0	(3,020)	0	(3,020)	0	0	0	0	0	5,046	11/16/2040	1.B FE
38377U-L9-7	GNMA_11-54		06/20/2021	MBS PAYDOWN		74,608	74,608	78,082	74,717	0	(109)	0	(109)	0	74,608	0	0	0	1,953	04/20/2041	1.B FE
38377V-GW-0	GNMA_11-52 MY		06/20/2021	INTEREST ONLY PAYMENT		0	0	18,153	1,218	0	(1,218)	0	(1,218)	0	0	0	0	0	2,898	04/20/2041	1.B FE
38377V-LP-9	GNMA_11-51		06/01/2021	INTEREST ONLY PAYMENT		0	0	1,994	1,558	0	(1,558)	0	(1,558)	0	0	0	0	0	1,718	08/16/2039	1.B FE
38377V-UD-6	GNMA_11-56		06/20/2021	MBS PAYDOWN		402,656	402,656	304,005	391,834	0	10,822	0	10,822	0	402,656	0	0	0	0	04/20/2041	1.B FE
38377W-GA-6	GNMA_11-72		06/16/2021	INTEREST ONLY PAYMENT		0	0	81,443	7,123	0	(7,123)	0	(7,123)	0	0	0	0	0	10,998	05/16/2041	1.B FE
38377W-Z6-4	GNMA_11-99		06/16/2021	INTEREST ONLY PAYMENT		0	0	41,466	2,904	0	(2,904)	0	(2,904)	0	0	0	0	0	6,056	07/16/2041	1.B FE
38377Y-DD-9	GNMA_11-122		06/01/2021	INTEREST ONLY PAYMENT		0	0	32,452	5,293	0	(5,293)	0	(5,293)	0	0	0	0	0	7,535	09/16/2026	1.B FE
38378D-XV-2	GNMA_12-36G		06/20/2021	INTEREST ONLY PAYMENT		0	0	10,337	1,079	0	(1,079)	0	(1,079)	0	0	0	0	0	1,991	03/20/2042	1.B FE
38378F-BM-1	GNMA_13-10F		06/20/2021	INTEREST ONLY PAYMENT		0	0	30,517	2,902	0	(2,902)	0	(2,902)	0	0	0	0	0	5,371	01/20/2043	1.B FE
38378H-4N-3	GNMA_12-124		06/20/2021	INTEREST ONLY PAYMENT		0	0	19,764	1,053	0	(1,053)	0	(1,053)	0	0	0	0	0	2,469	10/20/2042	1.B FE
38378J-MX-7	GNMA_13-37		06/16/2021	INTEREST ONLY PAYMENT		0	0	91,157	7,961	0	(7,961)	0	(7,961)	0	0	0	0	0	16,242	03/16/2043	1.B FE
38378N-6W-8	GNMA_14-89		06/01/2021	MBS PAYDOWN		28,996	28,996	27,565	28,918	0	78	0	78	0	28,996	0	0	0	507	01/16/2057	1.B FE
38378P-NW-4	GNMA_13-190		06/20/2021	INTEREST ONLY PAYMENT		0	0	73,161	6,414	0	(6,414)	0	(6,414)	0	0	0	0	0	14,033	12/20/2043	1.B FE
38378P-WJ-3	GNMA_13-189		06/01/2021	INTEREST ONLY PAYMENT		0	0	39,512	3,341	0	(3,341)	0	(3,341)	0	0	0	0	0	5,745	06/16/2043	1.B FE
38378V-LC-7	GNMA_13-104		06/16/2021	INTEREST ONLY PAYMENT		0	0	33,258	3,002	0	(3,002)	0	(3,002)	0	0	0	0	0	6,372	07/16/2043	1.B FE
38378V-W5-0	GNMA_13-117		06/20/2021	MBS PAYDOWN		61,070	61,070	81,834	63,387	0	(2,317)	0	(2,317)	0	61,070	0	0	0	4,091	06/20/2039	1.B FE
38378W-6A-6	GNMA_13-135		06/16/2021	INTEREST ONLY PAYMENT		0	0	67,672	6,743	0	(6,743)	0	(6,743)	0	0	0	0	0	13,101	09/16/2043	1.B FE
38378W-FK-4	GNMA_13-114		06/16/2021	INTEREST ONLY PAYMENT		0	0	30,335	2,967	0	(2,967)	0	(2,967)	0	0	0	0	0	5,991	08/16/2043	1.B FE
38378W-HG-1	GNMA_13-114		06/16/2021	MBS PAYDOWN		43,882	43,882	72,657	45,900	0	(2,018)	0	(2,018)	0	43,882	0	0	0	6,001	08/16/2043	1.B FE
38378W-JU-8	GNMA_13-114		06/20/2021	MBS PAYDOWN		23,276	23,276	33,521	24,576	0	(1,300)	0	(1,300)	0	23,276	0	0	0	2,413	08/20/2043	1.B FE
38378W-N5-8	GNMA_13-131		06/01/2021	INTEREST ONLY PAYMENT		0	0	62,151	6,120	0	(6,120)	0	(6,120)	0	0	0	0	0	8,679	09/16/2043	1.B FE
38378W-T4-5	GNMA_13-129		06/20/2021	INTEREST ONLY PAYMENT		0	0	42,497	5,710	0	(5,710)	0	(5,710)	0	0	0	0	0	9,087	04/20/2043	1.B FE
38379A-WZ-9	GNMA_14-36		06/16/2021	INTEREST ONLY PAYMENT		0	0	44,154	4,212	0	(4,212)	0	(4,212)	0	0	0	0	0	7,665	03/16/2044	1.B FE
38379B-GA-0	GNMA_14-55		06/16/2021	INTEREST ONLY PAYMENT		0	0	45,813	4,336	0	(4,336)	0	(4,336)	0	0	0	0	0	7,140	04/16/2044	1.B FE
38379C-Y4-2	GNMA_14-96		06/16/2021	INTEREST ONLY PAYMENT		0	0	60,272	5,601	0	(5,601)	0	(5,601)	0	0	0	0	0	10,667	07/16/2044	1.B FE
38379D-CX-0	GNMA_14-99		06/20/2021	INTEREST ONLY PAYMENT		0	0	158,037	8,935	0	(8,935)	0	(8,935)	0	0	0	0	0	18,240	06/20/2044	1.B FE
38379E-2A-9	GNMA_14-131		06/16/2021	INTEREST ONLY PAYMENT		0	0	46,463	2,259	0	(2,259)	0	(2,259)	0	0	0	0	0	4,737	09/16/2044	1.B FE
38379G-JB-4	GNMA_14-137		06/16/2021	INTEREST ONLY PAYMENT		0	0	62,399	5,419	0	(5,419)	0	(5,419)	0	0	0	0	0	9,670	09/16/2044	1.B FE
38379H-6H-3	GNMA_15-14		06/01/2021	INTEREST ONLY PAYMENT		0	0	32,191	2,675	0	(2,675)	0	(2,675)	0	0	0	0	0	3,684	10/16/2044	1.B FE
38379H-ZH-1	GNMA_14-185		06/01/2021	INTEREST ONLY PAYMENT		0	0	36,343	2,717	0	(2,717)	0	(2,717)	0	0	0	0	0	3,634	12/20/2044	1.B FE
38379J-SZ-5	GNMA_15-16		06/20/2021	INTEREST ONLY PAYMENT		0	0	102,789	8,034	0	(8,034)	0	(8,034)	0	0	0	0	0	13,658	02/20/2045	1.B FE
38379U-FV-3	GNMA_16-24		06/01/2021	VARIOUS		0	0	141,946	32,015	0	(32,015)	0	(32,015)	0	0	0	0	0	34,094	09/16/2057	1.B FE
38380L-EX-7	GNMA_18-H09		06/01/2021	VARIOUS		0	0	127,766	12,314	0	(12,314)	0	(12,314)	0	0	0	0	0	21,189	03/20/2068	1.B FE
38380L-MZ-3	GNMA_18-H18C		06/01/2021	VARIOUS		0	0	216,112	14,194	0	(14,194)	0	(14,194)	0	0	0	0	0	18,794	10/20/2068	1.B FE
38380R-2H-2	GNR-21-63		06/01/2021	MBS PAYDOWN		2,454	2,454	2,043	0	0	0	0	0	0	2,454	0	0	0	5	04/16/2061	1.B FE
38380T-6V-3	GNMA_17-192		06/20/2021	INTEREST ONLY PAYMENT		0	0	561,078	56,092	0	(56,092)	0	(56,092)	0	0	0	0	0	80,625	12/20/2047	1.B FE
38381Y-DH-4	GNMA_19-98		06/20/2021	INTEREST ONLY PAYMENT		0	0	345,753	45,393	0	(45,393)	0	(45,393)	0	0	0	0	0	55,799	08/20/2049	1.B FE
38382A-JU-0	GNMA_19-123		06/20/2021	INTEREST ONLY PAYMENT		0	0	494,638	68,597	0	(68,597)	0	(68,597)	0	0	0	0	0	93,590	10/20/2049	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
38382B-SG-9	GNMA_19-153		06/01/2021	INTEREST ONLY PAYMENT		0	0	41,841	0	0	(741)	0	(741)	0	0	0	0	0	0	06/20/2047	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						25,692,787	23,386,675	48,376,137	24,955,625	0	(1,614,868)	199	(1,615,067)	0	25,704,246	0	(11,459)	(11,459)	3,891,594	XXX	XXX
00075W-AP-4	ABFC_06-HE1		06/25/2021	MBS PAYDOWN		17,102	17,102	11,352	16,887	0	215	0	215	0	17,102	0	0	0	16	01/25/2037	1.D FM
00176@-AA-4	AMF FLORENCE LLC		06/30/2021	VARIOUS		194,562	194,562	194,562	194,562	0	0	0	0	0	194,562	0	0	0	3,310	12/31/2035	2.C PL
004375-AV-3	ACCT_04-1 A2		06/25/2021	MBS PAYDOWN		22,322	22,322	22,322	22,322	0	0	0	0	0	22,322	0	0	0	64	04/25/2034	1.D FM
01185*-AA-3	ALASKA VENTURES LLC		06/30/2021	SINKING FUND REDEMPTION		144,575	144,575	144,575	144,575	0	0	0	0	0	144,575	0	0	0	3,376	06/30/2033	2.C PL
020002-BC-4	ALLSTATE CORPORATION (THE)		05/24/2021	JANE STREET		591,545	500,000	582,055	0	0	(418)	0	(418)	0	581,637	0	9,908	9,908	9,392	12/15/2046	1.G FE
02079K-AG-2	ALPHABET INC		05/24/2021	CITIGROUP GLOBAL MARKETS INC		833,430	1,000,000	785,260	0	0	494	0	494	0	785,754	0	47,676	47,676	6,313	08/15/2060	1.C FE
02134#-AA-9	ALTA WIND VII LLC		05/15/2021	VARIOUS		31,740	31,740	31,740	31,740	0	0	0	0	0	31,740	0	0	0	630	12/31/2035	2.C FE
02147F-AQ-9	CWALT_06-18CB A6		06/25/2021	MBS PAYDOWN		20,125	20,973	20,245	19,511	0	614	0	614	0	20,125	0	0	0	1,855	07/25/2036	1.D FM
02147R-AF-7	CWALT_06-23CB 1A6		06/01/2021	MBS PAYDOWN		7,988	8,121	6,728	7,897	0	90	0	90	0	7,988	0	0	0	219	08/25/2036	1.D FM
02147R-AT-7	CWALT_06-23CB 2A6		06/25/2021	MBS PAYDOWN		5,303	5,262	5,312	5,468	0	(164)	0	(164)	0	5,303	0	0	0	631	08/25/2036	1.D FM
02151G-AB-3	CWALT_07-24 A2		06/25/2021	MBS PAYDOWN		7,901	8,702	8,846	8,414	0	(514)	0	(514)	0	7,901	0	0	0	1,671	10/25/2037	1.D FM
02151N-AF-9	CWALT_07-18CB 1A6		06/25/2021	MBS PAYDOWN		20,737	20,415	18,117	19,740	0	997	0	997	0	20,737	0	0	0	3,507	08/25/2037	1.D FM
023765-AA-8	AMERICAN AIRLINES INC 16-2 AA		06/15/2021	SINKING FUND REDEMPTION		45,000	45,000	39,825	44,866	0	134	0	134	0	45,000	0	0	0	720	06/15/2028	2.A FE
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT		04/15/2021	SINKING FUND REDEMPTION		105,182	105,182	105,182	105,182	0	0	0	0	0	105,182	0	0	0	2,724	10/15/2023	3.A PL
02380@-AA-2	AMERICAN AIRLINES 2015-1 C		05/01/2021	SINKING FUND REDEMPTION		273,333	273,333	273,333	273,333	0	0	0	0	0	273,333	0	0	0	5,508	05/01/2023	3.A PL
02660T-CC-5	AHM_04-4 1A1		06/25/2021	MBS PAYDOWN		24,856	24,856	24,856	24,856	0	0	0	0	0	24,856	0	0	0	83	02/25/2045	1.D FM
02660T-EL-3	AHM_05-2 1A2		06/25/2021	MBS PAYDOWN		2,667	2,336	2,336	2,555	0	112	0	112	0	2,667	0	0	0	9	09/25/2045	3.B FM
02660X-AD-6	AHMA_06-2		06/25/2021	MBS PAYDOWN		504,678	476,431	322,990	492,364	0	12,314	0	12,314	0	504,678	0	0	0	957	09/25/2046	1.D FM
02666B-AC-0	AH4R_15-SFR2		04/27/2021	WACHOVIA CAPITAL MARKETS LLC		264,338	240,000	250,031	246,514	0	(445)	0	(445)	0	246,069	0	18,269	18,269	4,628	10/17/2052	1.
03040#-AJ-1	RWE AG PRVT		06/14/2021	PRIVATE DIRECT		2,714,392	2,440,189	2,748,507	2,594,811	0	119,581	0	119,581	0	2,714,392	0	0	0	92,792	05/15/2023	2.A
03072S-LN-3	AMSI_03-11 AV2		06/25/2021	MBS PAYDOWN		(296,179)	(296,179)	(296,179)	(296,179)	0	0	0	0	0	(296,179)	0	0	0	(619)	12/25/2033	1.D FM
037735-CZ-8	APPALACHIAN POWER CO		05/20/2021	GOLDMAN SACHS & CO		2,017,200	2,000,000	1,992,300	0	0	144	0	144	0	1,992,444	0	24,756	24,756	10,950	04/01/2031	1.G FE
03789X-AE-8	DIN_19-1A		06/05/2021	MBS PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	118	06/07/2049	2.B FE
038370-AA-0	AQFIT_19-A		06/15/2021	MBS PAYDOWN		151,838	151,838	151,814	151,640	0	198	0	198	0	151,838	0	0	0	1,947	07/16/2040	1.F FE
038413-AA-8	AQFIT_20-AA		06/17/2021	MBS PAYDOWN		191,297	191,297	191,262	191,137	0	160	0	160	0	191,297	0	0	0	1,483	07/17/2046	1.F FE
038779-AB-0	ARBYS_20-1		04/30/2021	MBS PAYDOWN		3,750	3,750	3,750	3,748	0	3	0	3	0	3,750	0	0	0	61	07/30/2050	2.C FE
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC		06/30/2021	SINKING FUND REDEMPTION		27,591	27,591	27,591	27,591	0	0	0	0	0	27,591	0	0	0	0	12/31/2024	2.B PL
042858-AC-4	ARRW_19-2		06/01/2021	MBS PAYDOWN		103,513	103,513	100,343	103,511	0	2	0	2	0	103,513	0	0	0	1,654	04/25/2049	1.D FM
05565E-BS-3	BMW US CAPITAL LLC		05/20/2021	MORGAN STANLEY & CO. INC.		766,725	750,000	746,978	0	0	39	0	39	0	747,017	0	19,708	19,708	2,816	04/01/2031	1.F FE
05577@-AR-1	UNION PACIFIC CORP		05/03/2021	SINKING FUND REDEMPTION		129,450	129,450	129,450	129,450	0	0	0	0	0	129,450	0	0	0	2,544	05/03/2026	1.D
056054-AJ-8	BX_19-XL		04/26/2021	J.P. MORGAN SECURITIES, INC.		1,881,022	1,881,022	1,881,022	1,881,022	0	0	0	0	0	1,881,022	0	0	0	14,882	10/15/2036	2.
056057-AL-6	BX_18-BIOA		04/26/2021	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	1,938,750	1,947,381	0	9,008	0	9,008	0	1,956,389	0	43,611	43,611	10,767	03/15/2037	2.
056057-AN-2	BX_18-BIOA		04/26/2021	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	982,500	983,925	0	4,057	0	4,057	0	987,982	0	12,018	12,018	7,728	03/15/2037	3.
056059-AN-8	BX_18-IND		04/23/2021	J.P. MORGAN SECURITIES, INC.		1,400,000	1,400,000	1,402,188	1,397,844	0	798	0	798	0	1,398,642	0	1,358	1,358	9,445	11/15/2035	1.
05607Q-AU-2	BX_20-BXLP		06/15/2021	MBS PAYDOWN		27,489	27,489	25,427	27,276	0	213	0	213	0	27,489	0	0	0	213	12/15/2036	1.D FM
056083-AL-2	BXP_17-GM		05/20/2021	BANK OF AMERICA SECURITIES LLC		315,188	300,000	284,074	288,116	0	619	0	619	0	288,736	0	26,452	26,452	4,966	06/13/2039	1.D FM
056189-AA-1	BABYLON LEASE AA-1 PRVT		03/30/2021	MBS PAYDOWN		489,365	489,365	489,377	491,656	0	(2,291)	0	(2,291)	0	489,365	0	0	0	17,278	09/30/2021	1.F FE
05648C-AB-6	BAD BOY LLC		03/12/2021	VARIOUS		0	0	0	(20,661)	0	0	0	0	0	(20,661)	0	0	0	0	12/06/2025	4.

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
05648C-AF-7	BAD BOY MOWER ACQUISITION		06/30/2021	VARIOUS		5,500	5,500	5,486	0	0	17	0	17	0	5,500	0	0	0	63	03/31/2028	4.A PL
058927-AB-0	BAFC_06-A 1A2		06/01/2021	MBS PAYDOWN		17,694	13,795	5,674	0	0	17,694	0	17,694	0	17,694	0	0	0	179	02/20/2036	1.D FM
059487-AA-6	BOAA_06-6 CB1		06/25/2021	MBS PAYDOWN		7,862	8,583	5,921	7,740	0	122	0	122	0	7,862	0	0	0	26	07/25/2046	1.D FM
059496-AC-3	BOAA_07-1 2A1		06/01/2021	MBS PAYDOWN		19,309	22,888	17,623	19,087	0	222	0	222	0	19,309	0	0	0	592	04/25/2037	1.D FM
059496-BV-0	BOAA_07-1 4A1		06/01/2021	MBS PAYDOWN		53,462	55,238	18,091	52,173	0	1,289	0	1,289	0	53,462	0	0	0	1,194	04/25/2037	1.D FM
05949A-ZG-8	BOAMS_04-L 4A1		06/01/2021	MBS PAYDOWN		27,630	27,630	27,044	27,582	0	47	0	47	0	27,630	0	0	0	249	01/25/2035	1.D FM
05949Q-BG-9	BAFC_06-2 4A1		06/25/2021	MBS PAYDOWN		97,501	100,293	95,555	94,974	0	2,402	0	2,402	0	92,572	0	0	0	9,923	03/25/2036	1.D FM
05950L-AY-8	BOAMS_06-3 2A4		05/01/2021	MBS PAYDOWN		129	129	128	0	0	129	0	129	0	129	0	0	0	1	10/25/2021	1.D FM
05951G-BE-1	BAFC_07-2		06/25/2021	VARIOUS		41,118	45,803	34,795	40,192	0	926	0	926	0	41,118	0	0	0	123	03/25/2037	1.D FM
05951G-BG-6	BAFC_07-2		06/25/2021	MBS PAYDOWN		42,823	47,702	36,238	41,670	0	1,153	0	1,153	0	42,823	0	0	0	149	03/25/2037	1.D FM
05951V-AV-1	BAFC_06-I 6A1		06/20/2021	MBS PAYDOWN		8,098	7,936	7,936	7,964	0	133	0	133	0	8,098	0	0	0	16	10/20/2046	1.D FM
059523-AX-8	BAFC_07-5 7A1		06/01/2021	MBS PAYDOWN		53,546	61,734	35,088	52,226	393	926	0	1,319	0	53,546	0	0	0	339	07/25/2047	1.D FM
059523-AY-6	BAFC_07-5 7A2		06/01/2021	MBS PAYDOWN		3,752	3,954	1,732	4,323	0	(571)	0	(571)	0	3,752	0	0	0	1,149	07/25/2047	1.D FM
06050A-AA-1	BOAA_06-8 1A1		06/25/2021	INTEREST ONLY PAYMENT		0	0	2,943	148	0	(148)	0	(148)	0	0	0	0	0	2,451	11/25/2036	5.B GI
06650A-AF-4	BANK_17-BNK8		06/01/2021	VARIOUS		0	0	2,202	79	0	(79)	0	(79)	0	0	0	0	0	108	11/15/2050	1.A FE
07274N-AX-1	BAYER US FINANCE II LLC		05/20/2021	BNP PARIBAS SECURITIES CORP		7,266,000	7,000,000	6,840,470	6,840,470	0	0	0	0	0	6,840,470	0	425,530	425,530	121,363	04/15/2025	2.
07378R-AB-5	BSABS_07-AC4 A2		06/25/2021	VARIOUS		25,328	27,040	26,955	24,702	0	626	0	626	0	25,328	0	0	0	1,537	02/25/2037	1.D FM
07378R-AQ-2	BSABS_07-AC4 A5		06/25/2021	VARIOUS		0	0	8,872	614	0	(614)	0	(614)	0	0	0	0	0	3,294	02/25/2037	5.C FE
07384Y-NA-0	BSABS_03-A5 A5		06/01/2021	MBS PAYDOWN		12,935	12,935	12,789	12,925	0	10	0	10	0	12,935	0	0	0	285	10/25/2033	1.D FM
07386H-GG-0	BALTA_04-3 A1		06/25/2021	MBS PAYDOWN		5,490	5,490	5,490	5,490	0	0	0	0	0	5,490	0	0	0	18	04/25/2034	1.D FM
07387#-AA-2	BEAR SWAMP FINANCE LP		06/30/2021	SINKING FUND REDEMPTION		3,709	3,709	3,710	3,710	0	0	0	0	0	3,709	0	0	0	45	10/08/2025	2.C PL
07387U-CE-9	BSABS_06-AC1 1A1		06/01/2021	VARIOUS		18,337	18,337	18,161	18,248	0	89	0	89	0	18,337	0	0	0	209	02/25/2036	1.D FM
073882-AC-6	BSARM_06-4 2A1		06/01/2021	MBS PAYDOWN		118,805	119,328	71,936	115,154	0	3,652	0	3,652	0	118,805	0	0	0	1,424	10/25/2036	1.D FM
07388W-AB-2	BSABS_06-AC4 A2		06/25/2021	VARIOUS		24,672	22,477	23,046	24,560	0	112	0	112	0	24,672	0	0	0	2,266	07/25/2036	2.B FM
07401N-AP-4	BSMF_06-AR5		06/25/2021	MBS PAYDOWN		35,781	35,781	33,746	35,472	0	309	0	309	0	35,781	0	0	0	46	01/25/2037	1.D FM
09062X-AD-5	BIOGEN INC		02/14/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(101)	09/15/2045	1.G FE
095370-AD-4	BLUE CUBE SPINCO INC		05/14/2021	CORPORATE ACTION		31,500	30,000	30,000	30,000	0	1,500	0	1,500	0	31,500	0	0	0	1,742	10/15/2025	3.
09539*-AA-9	BLUE DOLPHIN FRAC LLC		04/30/2021	VARIOUS		49,400	49,400	49,400	49,400	0	0	0	0	0	49,400	0	0	0	1,167	10/31/2024	2.C Z
10240*-AA-7	BOWIE ACQUISITIONS LLC		06/30/2021	SINKING FUND REDEMPTION		23,790	23,790	23,790	23,790	0	0	0	0	0	23,790	0	0	0	1,058	09/30/2038	2.C PL
10567@-AA-0	BRAVES STADIUM COMPANY LLC		03/30/2021	SINKING FUND REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/30/2041	2.B FE
12433A-AG-4	BX_20-FOX		04/23/2021	VARIOUS		2,007,982	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	7,982	7,982	16,416	11/15/2032	2.
12489W-JR-6	CBASS_04-CB4 M1		06/01/2021	MBS PAYDOWN		22,994	22,994	22,994	0	0	22,994	0	22,994	0	22,994	0	0	0	429	05/25/2035	1.D FM
12489W-QE-7	CBASS_05-CB8		06/01/2021	VARIOUS		62,771	62,771	62,457	62,703	0	68	0	68	0	62,771	0	0	0	875	12/25/2035	1.D FM
1248MB-AH-8	CBASS_07-CB2 A2B		06/01/2021	VARIOUS		19,701	19,701	19,307	19,488	0	213	0	213	0	19,701	0	0	0	343	02/25/2037	1.D FM
12515H-BJ-3	CD_17-CD5		06/01/2021	VARIOUS		0	0	5,938	220	0	(220)	0	(220)	0	0	0	0	0	316	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC		06/30/2021	SINKING FUND REDEMPTION		79,275	79,275	79,275	79,275	0	0	0	0	0	79,275	0	0	0	1,269	09/30/2030	3.C PL
12524@-AA-8	CED WIND HOLDINGS LLC		06/30/2021	SINKING FUND REDEMPTION		139,058	139,058	139,058	139,058	0	0	0	0	0	139,058	0	0	0	3,066	12/31/2028	2.C
12542R-F#-2	CHS INC		06/09/2021	MATURITY		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	0	06/09/2021	2.
12553X-AD-5	CIM_18-INV1		06/01/2021	MBS PAYDOWN		166,586	166,586	165,585	166,274	0	312	0	312	0	166,586	0	0	0	2,648	08/25/2048	1.D FM
12553X-AP-8	CIM_18-INV1		06/01/2021	MBS PAYDOWN		710,836	710,836	714,168	710,968	0	(132)	0	(132)	0	710,836	0	0	0	11,301	08/25/2048	1.D FM
12554T-AC-5	CIM_19-INV2		06/01/2021	MBS PAYDOWN		150,583	150,583	154,787	151,700	0	(1,117)	0	(1,117)	0	150,583	0	0	0	2,289	05/25/2049	1.D FM
12555D-AA-3	CIM_19-INV1		06/01/2021	MBS PAYDOWN		329,013	329,013	334,395	330,446	0	(1,433)	0	(1,433)	0	329,013	0	0	0	5,082	02/25/2049	1.D FM
12555D-AR-6	CIM_19-INV1		06/01/2021	MBS PAYDOWN		3,254	3,254	3,159	3,257	0	(3)	0	(3)	0	3,254	0	0	0	61	02/25/2049	1.D FM
12556M-AB-0	CIM_19-J1		06/01/2021	MBS PAYDOWN		298,842	298,842	302,858	299,851	0	(1,009)	0	(1,009)	0	298,842	0	0	0	4,319	08/25/2049	1.D FM
12557L-AC-9	CIM_19-INV3		06/01/2021	MBS PAYDOWN		139,023	139,023	140,917	139,190	0	(166)	0	(166)	0	139,023	0	0	0	1,942	08/25/2049	1.D FM
12557L-AQ-8	CIM_19-INV3		06/01/2021	MBS PAYDOWN		46,341	46,341	46,686	46,360	0	(19)	0	(19)	0	46,341	0	0	0	647	08/25/2049	1.D FM
12560A-AN-4	CIM_20-INV1		06/01/2021	MBS PAYDOWN		281,025	281,025	289,632	281,709	0	(684)	0	(684)	0	281,025	0	0	0	3,345	04/25/2050	1.D FM
12566X-AL-2	CMALT_07-A7 2A2		06/25/2021	MBS PAYDOWN		16,860	18,147	17,523	16,287	0	572	0	572	0	16,860	0	0	0	2,617	07/25/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12594X-AM-6	CSMC_17-HL1		06/01/2021	MBS PAYDOWN		337,282	337,282	338,098	337,297	0	(15)	0	(15)	0	337,282	0	0	0	4,748	06/25/2047	1.D FM
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC		06/30/2021	SINKING FUND REDEMPTION		18,560	18,560	18,560	18,560	0	0	0	0	0	18,560	0	0	0	0	12/31/2038	2.C
126307-AU-1	CSC HOLDINGS LLC		05/17/2021	CORPORATE ACTION		2,157,750	2,100,000	2,060,431	2,071,382	0	86,368	0	86,368	0	2,157,750	0	0	0	57,750	05/15/2026	3.
12646X-AY-8	CSMC_13-IVR3		06/01/2021	MBS PAYDOWN		30,150	30,150	30,084	30,233	0	(83)	0	(83)	0	30,150	0	0	0	434	05/25/2043	1.D FM
12647V-AZ-8	CSMC_13-IVR5		06/01/2021	MBS PAYDOWN		24,002	24,002	23,949	24,050	0	(48)	0	(48)	0	24,002	0	0	0	347	10/25/2043	1.D FM
12648A-BA-7	CSMC_14-IVR1		06/01/2021	MBS PAYDOWN		15,707	15,707	15,672	15,744	0	(38)	0	(38)	0	15,707	0	0	0	244	11/25/2043	1.D FM
12648H-AK-1	CSMC_14-IVR2		06/01/2021	MBS PAYDOWN		31,082	31,082	32,199	31,231	0	(149)	0	(149)	0	31,082	0	0	0	490	04/25/2044	1.D FM
12648H-BD-6	CSMC_14-IVR2		06/01/2021	MBS PAYDOWN		10,029	10,029	10,007	10,025	0	3	0	3	0	10,029	0	0	0	162	04/25/2044	1.D FM
12648T-AS-8	CSMC_14-IVR3		06/01/2021	MBS PAYDOWN		18,274	18,274	18,234	18,318	0	(44)	0	(44)	0	18,274	0	0	0	284	07/25/2044	1.D FM
12653V-AE-6	CSMC_19-ICE4		04/20/2021	J.P. MORGAN SECURITIES, INC.		2,001,875	2,000,000	1,888,125	1,906,054	0	9,493	0	9,493	0	1,915,547	0	86,328	86,328	11,064	05/15/2036	1.
12667F-WU-5	CWALT_04-27CB A1		06/01/2021	MBS PAYDOWN		21,668	21,338	21,857	21,674	0	(6)	0	(6)	0	21,668	0	0	0	523	12/25/2034	1.D FM
12667G-CC-5	CWALT_05-14 2A2		06/25/2021	MBS PAYDOWN		14,411	14,411	14,411	14,076	0	336	0	336	0	14,411	0	0	0	35	05/25/2035	4.B FM
12667G-GA-5	CWALT_05-19CB A2		06/25/2021	MBS PAYDOWN		9,549	9,355	9,482	9,709	0	(161)	0	(161)	0	9,549	0	0	0	627	06/25/2035	1.D FM
12667G-LD-3	CWALT_05-23CB A3		06/25/2021	MBS PAYDOWN		4,485	4,533	4,714	4,559	0	(74)	0	(74)	0	4,485	0	0	0	386	07/25/2035	1.D FM
12667G-TM-5	CWALT_05-26CB A1		06/25/2021	MBS PAYDOWN		9,120	9,163	6,716	9,017	0	103	0	103	0	9,120	0	0	0	23	07/25/2035	1.D FM
12668B-UH-4	CWALT_06-HY10 2A1		06/01/2021	MBS PAYDOWN		26,992	26,669	26,975	26,206	0	786	0	786	0	26,992	0	0	0	399	05/25/2036	1.D FM
12668B-XG-3	CWALT_06-12CB A11		06/25/2021	MBS PAYDOWN		11,279	11,033	11,116	11,357	0	(78)	0	(78)	0	11,279	0	0	0	1,241	05/25/2036	1.D FM
126694-GU-6	CWHL_05-23 A1		06/01/2021	MBS PAYDOWN		197,561	198,466	194,865	198,447	0	(886)	0	(886)	0	197,561	0	0	0	4,277	11/25/2035	1.D FM
12669E-EH-5	CWHL_03-15 1A2		06/25/2021	VARIOUS		388	388	388	149	0	239	0	239	0	388	0	0	0	21	11/25/2021	1.D FM
12669F-AU-7	CWHL_03-56		06/01/2021	MBS PAYDOWN		73,055	73,055	72,689	72,932	0	122	0	122	0	73,055	0	0	0	750	12/25/2033	1.D FM
12669F-RB-1	CWHL_04-J2 A8		06/01/2021	MBS PAYDOWN		186,592	186,592	191,774	185,604	0	988	0	988	0	186,592	0	0	0	4,713	03/25/2034	1.D FM
12669G-JB-8	CWHL_04-29 2A1		06/25/2021	MBS PAYDOWN		9,433	9,433	8,410	9,406	0	27	0	27	0	9,433	0	0	0	35	02/25/2035	1.D FM
12669G-UL-3	CWHL_05-11 2A1		06/01/2021	MBS PAYDOWN		436	436	352	254	0	182	0	182	0	436	0	0	0	6	04/25/2035	1.D FM
12701#-AA-1	CRG ISSUER 2017-1		04/10/2021	MBS PAYDOWN		927,736	927,736	927,736	915,171	0	12,565	0	12,565	0	927,736	0	0	0	21,802	01/10/2024	1.G PL
12701#-AB-9	CRG ISSUER 2017-1		04/10/2021	MBS PAYDOWN		552,239	552,239	552,239	551,716	0	524	0	524	0	552,239	0	0	0	14,634	07/10/2025	1.G PL
14268*-AA-6	CARLSBAD HOLDCO LLC		04/30/2021	SINKING FUND REDEMPTION		8,952	8,952	8,952	8,952	0	0	0	0	0	8,952	0	0	0	188	12/31/2038	2.C PL
149123-CB-5	CATERPILLAR INC		05/24/2021	SUSQUEHANNA FINANCIAL GROUP		4,605,800	4,000,000	4,484,680	0	0	(3,344)	0	(3,344)	0	4,481,336	0	124,464	124,464	42,678	08/15/2042	1.F FE
149123-CJ-8	CATERPILLAR INC		05/24/2021	JEFFERIES & COMPANY, INC.		526,800	500,000	498,005	498,034	0	16	0	16	0	498,050	0	28,750	28,750	10,247	04/09/2050	1.F FE
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		06/30/2021	SINKING FUND REDEMPTION		46,179	46,179	46,179	46,179	0	0	0	0	0	46,179	0	0	0	1,027	06/30/2042	2.C
15089Q-AC-8	CELANESE US HOLDINGS LLC		06/15/2021	MATURITY		165,000	165,000	169,438	165,264	0	(264)	0	(264)	0	165,000	0	0	0	4,847	06/15/2021	2.
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRI		05/24/2021	JEFFERIES & COMPANY, INC.		1,042,380	1,000,000	996,030	0	0	22	0	22	0	996,052	0	46,328	46,328	6,979	04/01/2051	1.F FE
152314-EQ-9	CXHE_02-A AV		06/25/2021	MBS PAYDOWN		5,476	5,476	5,476	5,476	0	0	0	0	0	5,476	0	0	0	10	01/25/2032	1.D FM
15506#-AA-1	CENTRAL RIVERS POWER US LLC		06/22/2021	SINKING FUND REDEMPTION		312,948	312,948	312,948	312,948	0	0	0	0	0	312,948	0	0	0	5,740	12/20/2034	2.C PL
160762-AV-2	CHMAC_04-2 A1		06/01/2021	MBS PAYDOWN		53,068	53,068	51,037	53,821	0	(753)	0	(753)	0	53,068	0	0	0	1,212	10/25/2034	1.D FM
161546-EF-9	CFAB_03-1 2A2		06/25/2021	MBS PAYDOWN		8,287	8,287	8,287	8,287	0	0	0	0	0	8,287	0	0	0	27	11/25/2032	1.D FM
16158R-AC-0	CHASE_19-ATR1		06/01/2021	MBS PAYDOWN		307,948	307,948	311,749	308,957	0	(1,009)	0	(1,009)	0	307,948	0	0	0	4,585	04/25/2049	1.D FM
16159G-AC-3	CHASE_19-ATR2		06/01/2021	MBS PAYDOWN		545,486	545,486	551,623	546,673	0	(1,187)	0	(1,187)	0	545,486	0	0	0	7,474	07/25/2049	1.D FM
16159W-BH-6	CHASE_19-1		06/01/2021	MBS PAYDOWN		78,280	78,280	78,978	78,348	0	(68)	0	(68)	0	78,280	0	0	0	1,085	03/25/2050	1.D FM
16165M-AD-0	CFLX_06-2 A2B		06/25/2021	MBS PAYDOWN		11,640	10,805	9,699	11,498	0	142	0	142	0	11,640	0	0	0	15	09/25/2036	1.D FM
167885-A#-9	CHICAGO PARKING METERS LLC		06/30/2021	SINKING FUND REDEMPTION		75,145	75,145	75,145	75,145	0	0	0	0	0	75,145	0	0	0	1,905	12/30/2033	2.C PL
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC.		04/30/2021	VARIOUS		61,714	61,714	61,714	61,714	0	0	0	0	0	61,714	0	0	0	918	10/30/2050	1.G
17290Y-AW-8	CGCMT_16-C1		06/01/2021	VARIOUS		0	0	9,207	521	0	(521)	0	(521)	0	0	0	0	0	649	05/12/2049	1.A FE
17307G-E8-7	CMLTI_05-8 1A4A		06/01/2021	MBS PAYDOWN		50,080	53,474	39,164	49,296	0	784	0	784	0	50,080	0	0	0	711	10/25/2035	1.D FM
17307G-L8-9	CMLTI_05-9 22A2		06/01/2021	MBS PAYDOWN		40,878	36,764	33,216	40,528	0	350	0	350	0	40,878	0	0	0	961	11/25/2035	1.D FM
17307G-ZK-7	CMLTI_05-5 3A4A		06/01/2021	MBS PAYDOWN		109,568	99,247	94,959	106,736	0	2,832	0	2,832	0	109,568	0	0	0	1,319	10/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
17310C-AB-8	CMLTI_06-8 A2 144A		06/25/2021	VARIOUS		0	0	8,914	0	0	0	0	0	0	0	0	0	0	22,544	10/25/2035	5.B Z
17323M-AD-7	CMLTI_15-A		06/01/2021	MBS PAYDOWN		25,343	25,343	26,389	25,398	0	(55)	0	(55)	0	25,343	0	0	0	464	06/25/2058	1.D FM
17325H-BU-7	CGCMT_17-P7		06/01/2021	VARIOUS		0	0	6,076	270	0	(270)	0	(270)	0	0	0	0	0	376	04/14/2050	1.A FE
17326C-BE-3	CGCMT_17-B1		06/01/2021	INTEREST ONLY PAYMENT		0	0	647	37	0	(37)	0	(37)	0	0	0	0	0	59	08/15/2050	1.A FE
17326D-AH-5	CGCMT_17-P8		05/21/2021	CITIGROUP GLOBAL MARKETS INC		659,836	600,000	602,577	601,200	0	(205)	0	(205)	0	600,995	0	58,841	58,841	12,445	09/15/2050	1.
17326D-AJ-1	CGCMT_17-P8		06/01/2021	INTEREST ONLY PAYMENT		0	0	897	32	0	(32)	0	(32)	0	0	0	0	0	49	09/15/2050	1.A FE
17326F-AF-4	CGCMT_17-C4		06/01/2021	INTEREST ONLY PAYMENT		0	0	850	63	0	(63)	0	(63)	0	0	0	0	0	81	10/12/2050	1.A FE
20268M-AC-0	CBSLT_18-BGS		06/25/2021	MBS PAYDOWN		384,713	384,713	384,578	383,776	0	938	0	938	0	384,713	0	0	0	6,277	09/25/2045	1.B FE
20269D-AC-9	CBSLT_18-AGS		06/25/2021	MBS PAYDOWN		75,224	75,224	75,192	75,056	0	168	0	168	0	75,224	0	0	0	1,135	02/25/2044	1.B FE
210795-PZ-7	CONTINENTAL AIRLINES INC 2012-1 A		04/11/2021	SINKING FUND REDEMPTION		43,066	43,066	37,037	42,921	0	145	0	145	0	43,066	0	0	0	894	04/11/2024	2.C FE
210795-QB-9	CONTINENTAL AIRLINES 2012-2 PASS T		04/29/2021	SINKING FUND REDEMPTION		98,369	98,369	86,727	97,274	0	1,096	0	1,096	0	98,369	0	0	0	1,967	10/29/2024	2.C FE
210805-DD-6	CONTINENTAL AIRLINES INC		04/02/2021	MATURITY		266,782	266,782	297,462	279,064	0	(12,282)	0	(12,282)	0	266,782	0	0	0	10,280	04/02/2021	2.
22540A-7C-6	CSFB_01-HE17 AIO		06/25/2021	INTEREST ONLY PAYMENT		0	0	2,157	0	0	0	0	0	0	0	0	0	0	563	01/25/2032	3.C FE
22540V-G6-3	CSFB_02-9 1A1		06/01/2021	MBS PAYDOWN		3,063	3,063	3,110	3,065	0	(1)	0	(1)	0	3,063	0	0	0	94	03/25/2032	3.B FM
22540W-EE-6	FNT_01-4 4A2		06/25/2021	VARIOUS		0	0	635	315	0	(315)	0	(315)	0	0	0	0	0	1,324	09/25/2031	5.B GI
22541Q-YG-1	CSFB_03-25		06/01/2021	MBS PAYDOWN		33,189	33,189	34,952	33,338	0	(149)	0	(149)	0	33,189	0	0	0	815	10/25/2033	1.D FM
225458-5U-8	CSFB_05-9 4A1		06/25/2021	MBS PAYDOWN		5,973	5,981	6,142	6,004	0	(31)	0	(31)	0	5,973	0	0	0	485	10/25/2035	1.D FM
225458-PN-2	CSFB_05-4 2A1		06/25/2021	MBS PAYDOWN		19,285	19,597	14,610	19,057	0	228	0	228	0	19,285	0	0	0	45	06/25/2035	1.D FM
225458-X4-5	CSFB_05-8 2A1		06/01/2021	MBS PAYDOWN		30,101	30,101	18,564	30,962	0	(861)	0	(861)	0	30,101	0	0	0	608	09/25/2035	1.D FM
225470-RU-9	CSFB_05-12 3A1		05/01/2021	VARIOUS		0	1,318	603	(2)	0	2	0	2	0	0	0	0	0	22	01/25/2036	1.D FM
225470-SE-4	CSFB_05-12 DX2		06/01/2021	VARIOUS		0	0	4,273	78	0	(78)	0	(78)	0	0	0	0	0	856	01/25/2036	5.B GI
225470-ZN-6	CSMC_06-2 DX		06/01/2021	INTEREST ONLY PAYMENT		0	0	10,974	598	0	(598)	0	(598)	0	0	0	0	0	1,535	03/25/2036	5.B GI
22942J-AU-7	CSMC_06-6 DX		06/01/2021	VARIOUS		0	0	12,755	572	0	(572)	0	(572)	0	0	0	0	0	2,336	07/25/2036	5.B GI
233046-AF-8	DNKN_17-1A		05/20/2021	MBS PAYDOWN		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	327	11/20/2047	2.B FE
233046-AL-5	DNKN_19-1A		05/20/2021	MBS PAYDOWN		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	245	05/20/2049	2.B FE
23305X-AJ-0	DBUBS_11-LC2A		06/01/2021	MBS PAYDOWN		300,000	300,000	317,461	302,545	0	(2,545)	0	(2,545)	0	300,000	0	0	0	8,239	07/10/2044	1.
23306G-AG-2	DBGS_18-BIOD		04/26/2021	J.P. MORGAN SECURITIES, INC.		2,320,347	2,320,347	2,256,538	2,265,145	0	9,552	0	9,552	0	2,274,697	0	45,650	45,650	12,309	05/15/2035	2.
23338V-AP-1	DTE ENERGY COMPANY		05/24/2021	GOLDMAN SACHS & CO		3,862,913	3,750,000	3,718,688	0	0	100	0	100	0	3,718,787	0	144,125	144,125	19,297	04/01/2051	1.E FE
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		05/14/2021	SINKING FUND REDEMPTION		19,738	19,738	19,738	19,738	0	0	0	0	0	19,738	0	0	0	387	11/14/2034	2.B PL
24713#-AG-9	DELOITTE & TOUCHE USA LLP PRVT		04/17/2021	SINKING FUND REDEMPTION		2,727,429	2,727,429	3,176,855	2,749,607	0	(22,178)	0	(22,178)	0	2,727,429	0	0	0	106,642	04/17/2022	1.F
24736@-AA-7	DELTA AIR LINES 2020-1A B		06/10/2021	SINKING FUND REDEMPTION		296,237	296,237	296,237	296,237	0	0	0	0	0	296,237	0	0	0	11,849	06/10/2027	2.B PL
24737*-AA-8	DELTA AIR LINES 2019-1A B		04/25/2021	SINKING FUND REDEMPTION		352,000	352,000	352,000	352,000	0	0	0	0	0	352,000	0	0	0	14,080	04/25/2023	2.B PL
25151K-AC-3	DBALT_07-3		06/25/2021	MBS PAYDOWN		716,045	646,856	481,543	702,464	0	13,580	0	13,580	0	716,045	0	0	0	2,404	10/25/2047	1.D FM
25272K-AU-7	DIAMOND 1 FINANCE CORPORATION/DIAM		04/22/2021	CORPORATE ACTION		69,000	69,000	69,000	69,000	0	0	0	0	0	69,000	0	0	0	1,430	06/15/2021	3.
254687-FG-6	WALT DISNEY CO		05/12/2021	TRADE ADJUSTMENT		4,002,728	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	2,728	2,728	8,278	09/01/2021	1.
25755T-AG-5	DPABS_17-1A		04/21/2021	VARIOUS		1,358,000	1,358,000	1,329,620	1,371,507	0	(13,507)	0	(13,507)	0	1,358,000	0	0	0	20,462	07/25/2047	2.
25755T-AH-3	DPABS_17-1A		04/25/2021	MBS PAYDOWN		2,250	2,250	2,250	2,250	0	0	0	0	0	2,250	0	0	0	46	07/25/2047	2.A FE
25755T-AJ-9	DPABS_18-1A		04/25/2021	MBS PAYDOWN		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	93	07/25/2048	2.A FE
25755T-AL-4	DPABS_18-1A		04/25/2021	MBS PAYDOWN		3,000	3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	55	10/25/2049	2.A FE
26208L-AD-0	HONK_19-1A		04/20/2021	MBS PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	116	04/20/2049	2.C FE
268571-AC-0	ELFI_18-A		06/25/2021	MBS PAYDOWN		25,742	25,742	25,235	25,610	0	132	0	132	0	25,742	0	0	0	415	08/25/2042	1.C FE
26857E-AB-4	ELFI_19-A		06/25/2021	MBS PAYDOWN		94,854	94,854	94,831	94,685	0	169	0	169	0	94,854	0	0	0	1,120	03/25/2044	1.B FE
26860#-AA-8	EIF PIO PICO LLC		06/30/2021	SINKING FUND REDEMPTION		17,183	17,183	17,183	17,183	0	0	0	0	0	17,183	0	0	0	358	12/31/2041	2.B PL
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		06/30/2021	SINKING FUND REDEMPTION		84,300	84,300	84,300	84,300	0	0	0	0	0	84,300	0	0	0	1,678	06/30/2040	1.G 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
29444U-AR-7	EQUINIX INC		06/02/2021	CORPORATE ACTION		917,009	855,000	839,925	843,182	0	73,827	0	73,827	0	917,009	0	0	0	25,148	05/15/2027	2.
30247D-AE-1	FFML_06-FF13		06/25/2021	MBS PAYDOWN		22,692	22,692	16,974	22,323	0	369	0	369	0	22,692	0	0	0	56	10/25/2036	1.D FM
30306V-A@-8	FLNG LIQUEFACTION 3 LLC		06/30/2021	SINKING FUND REDEMPTION		180,180	180,180	180,180	180,180	0	0	0	0	0	180,180	0	0	0	3,928	06/30/2039	2.B FE
30311K-AC-0	FR FLOW CONTROL CB LLC		06/30/2021	SINKING FUND REDEMPTION		28,734	28,734	28,152	28,657	0	41	0	41	0	28,616	0	0	0	506	06/28/2026	4.C FE
30311K-AD-8	FR FLOW CONTROL CB LLC		04/05/2021	SINKING FUND REDEMPTION		448,000	448,000	438,930	438,930	0	9,070	0	9,070	0	448,000	0	0	0	7,927	06/28/2026	4.
3137FR-UV-1	FHMS_K106		06/01/2021	VARIOUS		0	0	613	24	0	(24)	0	(24)	0	0	0	0	0	33	01/25/2030	1.A FE
3137FT-BP-1	FHMS_K108		06/01/2021	VARIOUS		0	0	125	5	0	(5)	0	(5)	0	0	0	0	0	7	03/25/2030	1.A FE
33616L-AN-0	FRMT_2020-1		06/01/2021	MBS PAYDOWN		116,804	116,804	117,320	117,311	0	(507)	0	(507)	0	116,804	0	0	0	1,263	04/25/2050	1.D FM
33850B-AG-2	FSMT_17-1		06/01/2021	MBS PAYDOWN		533,133	533,133	513,264	532,017	0	1,116	0	1,116	0	533,133	0	0	0	8,338	03/25/2047	1.D FM
33850R-AG-7	FSMT_17-2		06/01/2021	MBS PAYDOWN		1,516,894	1,516,894	1,497,929	1,514,568	0	2,326	0	2,326	0	1,516,894	0	0	0	22,046	10/25/2047	1.D FM
33850T-AG-3	FSMT_18-1		06/01/2021	MBS PAYDOWN		780,690	780,690	754,119	775,699	0	4,991	0	4,991	0	780,690	0	0	0	11,012	03/25/2048	1.D FM
33850T-AN-8	FSMT_18-1		06/01/2021	MBS PAYDOWN		10,452	10,452	10,181	10,458	0	(6)	0	(6)	0	10,452	0	0	0	153	03/25/2048	1.D FM
33851F-BQ-9	FSMT_18-6RR		06/01/2021	MBS PAYDOWN		5,293	5,293	5,267	5,305	0	(12)	0	(12)	0	5,293	0	0	0	110	10/25/2048	1.D FM
33851H-AC-7	FSMT_18-2		06/01/2021	MBS PAYDOWN		124,377	124,377	125,815	125,033	0	(656)	0	(656)	0	124,377	0	0	0	2,004	04/25/2048	1.D FM
33851H-AP-8	FSMT_18-2		06/01/2021	MBS PAYDOWN		15,302	15,302	14,895	15,288	0	14	0	14	0	15,302	0	0	0	223	04/25/2048	1.D FM
33851Y-AC-0	FSMT_20-1INV		06/01/2021	MBS PAYDOWN		278,057	278,057	282,054	278,322	0	(265)	0	(265)	0	278,057	0	0	0	3,251	03/25/2050	1.D FM
33852A-AR-8	FSMT_19-1INV		06/01/2021	MBS PAYDOWN		50,585	50,585	51,075	50,628	0	(43)	0	(43)	0	50,585	0	0	0	706	10/25/2049	1.D FM
35877#-AA-0	FRISCO HQ OPERATIONS LLC		06/15/2021	SINKING FUND REDEMPTION		104,957	104,957	104,957	104,957	0	0	0	0	0	104,957	0	0	0	0	12/15/2037	2.C PL
362244-AA-3	GSAA_06-19		06/25/2021	VARIOUS		284,520	284,520	140,137	283,429	0	1,091	0	1,091	0	284,520	0	0	0	1,018	12/25/2036	1.D FM
36228F-XX-9	GSR_03-10 1A1		06/01/2021	MBS PAYDOWN		78,026	78,026	77,301	77,867	0	159	0	159	0	78,026	0	0	0	1,006	10/25/2033	1.D FM
36228F-YZ-3	GSR_03-13 1A2		06/01/2021	MBS PAYDOWN		4,100	4,100	4,005	4,090	0	10	0	10	0	4,100	0	0	0	47	10/25/2033	1.D FM
3622EB-AB-4	GSMS_07-4		06/25/2021	VARIOUS		67,689	67,689	34,430	67,198	0	491	0	491	0	67,689	0	0	0	267	03/25/2037	1.D FM
362341-7S-2	GSR_06-1F 4A1		06/01/2021	VARIOUS		111,783	118,032	106,508	111,947	0	(164)	0	(164)	0	111,783	0	0	0	2,707	02/25/2036	3.B FM
362341-XE-4	GSR_05-AR7 5A1		06/01/2021	MBS PAYDOWN		32,672	30,697	26,527	32,239	0	433	0	433	0	32,672	0	0	0	452	11/25/2035	1.D FM
362341-Z3-6	GSAA_06-1		06/25/2021	MBS PAYDOWN		311,502	311,502	160,880	310,167	0	1,335	0	1,335	0	311,502	0	0	0	965	01/25/2036	1.D FM
362351-AB-4	GSAA_06-20 1A2		06/25/2021	MBS PAYDOWN		19,414	19,414	10,398	19,276	0	137	0	137	0	19,414	0	0	0	39	12/25/2046	1.D FM
36242D-7K-3	GSR_05-5F 8A1		06/25/2021	MBS PAYDOWN		3,104	3,104	3,053	3,099	0	5	0	5	0	3,104	0	0	0	8	06/25/2035	1.D FM
36242D-T5-2	GSMPS_05-RP2 1AF 144A		06/25/2021	MBS PAYDOWN		80,569	80,569	74,499	74,730	0	5,838	0	5,838	0	80,569	0	0	0	161	03/25/2035	1.D FM
36251P-AF-1	GSMS_16-GS3		06/01/2021	VARIOUS		0	0	7,379	372	0	(372)	0	(372)	0	0	0	0	0	487	10/10/2049	1.A FE
36257L-AA-5	GSMBS_19-PJ2		06/01/2021	MBS PAYDOWN		479,183	479,183	489,815	484,669	0	(5,486)	0	(5,486)	0	479,183	0	0	0	7,749	11/25/2049	1.D FM
36257Q-AA-4	GSMBS_19-PJ3		06/01/2021	VARIOUS		380,487	380,487	384,589	381,171	0	(685)	0	(685)	0	380,487	0	0	0	5,329	03/25/2050	1.D FM
36257Q-AQ-9	GSMBS_19-PJ3		06/01/2021	MBS PAYDOWN		5,631	5,631	5,955	5,656	0	(25)	0	(25)	0	5,631	0	0	0	106	03/25/2050	1.D FM
36258F-AA-7	GSMBS_20-PJ1		06/01/2021	MBS PAYDOWN		155,175	155,175	158,205	155,446	0	(271)	0	(271)	0	155,175	0	0	0	2,199	05/25/2050	1.D FM
36258F-AF-6	GSMBS_20-PJ1		06/01/2021	MBS PAYDOWN		137,931	137,931	136,853	136,862	0	1,068	0	1,068	0	137,931	0	0	0	1,955	05/25/2050	1.D FM
36259V-AB-9	GSMBS_20-PJ4		06/01/2021	MBS PAYDOWN		422,988	422,988	435,875	423,656	0	(669)	0	(669)	0	422,988	0	0	0	5,045	01/25/2051	1.D FM
36260D-AD-2	GSMBS_20-PJ5		06/01/2021	MBS PAYDOWN		311,613	311,613	319,112	311,958	0	(345)	0	(345)	0	311,613	0	0	0	3,854	03/27/2051	1.D FM
36262D-AA-6	GSMBS_20-PJ2		06/01/2021	MBS PAYDOWN		459,265	459,265	469,886	459,839	0	(574)	0	(574)	0	459,265	0	0	0	6,470	07/25/2050	1.D FM
36417J-BU-2	GFMT_18-1		06/01/2021	MBS PAYDOWN		3,710	3,710	3,694	3,710	0	0	0	0	0	3,710	0	0	0	59	11/25/2057	1.D FM
36418A-AG-2	GFMT_19-2		06/01/2021	MBS PAYDOWN		800,417	800,417	814,521	804,401	0	(3,985)	0	(3,985)	0	800,417	0	0	0	12,422	06/25/2059	1.D FM
36418W-AG-4	GFMT_19-1		06/01/2021	MBS PAYDOWN		133,431	133,431	134,911	134,444	0	(1,013)	0	(1,013)	0	133,431	0	0	0	2,435	02/25/2059	1.D FM
36418W-AJ-8	GFMT_19-1		06/01/2021	MBS PAYDOWN		133,431	133,431	133,577	134,140	0	(709)	0	(709)	0	133,431	0	0	0	2,164	02/25/2059	1.D FM
36418W-AQ-2	GFMT_19-1		06/01/2021	MBS PAYDOWN		116,085	116,085	114,743	116,466	0	(381)	0	(381)	0	116,085	0	0	0	1,883	02/25/2059	1.D FM
364614-AA-5	GAM_21-FRR1		04/08/2021	PERFORMANCE TRUST CAPITAL PARTNERS		402,969	500,000	398,631	0	0	0	0	0	0	398,631	0	4,338	4,338	0	07/28/2027	2.C FE
364614-AN-7	GAM_21-FRR1		04/08/2021	PERFORMANCE TRUST CAPITAL PARTNERS		395,469	500,000	390,910	0	0	0	0	0	0	390,910	0	4,559	4,559	0	12/29/2027	2.C FE
375558-BT-9	GILEAD SCIENCES INC		05/24/2021	JEFFERIES & COMPANY, INC.		1,806,580	2,000,000	1,743,420	0	0	966	0	966	0	1,744,386	0	62,194	62,194	36,711	10/01/2050	2.A FE
38522H-AA-9	GACM_20-FL2		04/15/2021	MBS PAYDOWN		342,402	342,402	342,402	342,402	0	0	0	0	0	342,402	0	0	0	2,963	03/15/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT		05/10/2021	SINKING FUND REDEMPTION		119,994	119,994	119,994	119,993	0	1	0	1	0	119,994	0	0	0	4,332	02/10/2024	5.B FE
39539G-AB-8	GPMF_06-OH1 A2		06/25/2021	MBS PAYDOWN		1,985	1,985	984	1,908	0	77	0	77	0	1,985	0	0	0	3	01/25/2037	1.D FM
39813#-AA-9	GRIDFLEX GENERATION LLC		06/30/2021	SINKING FUND REDEMPTION		141,882	141,882	141,882	141,882	0	0	0	0	0	141,882	0	0	0	1,848	12/31/2030	2.C PL
41162N-AC-1	HVMLT_06-14		06/19/2021	MBS PAYDOWN		424,295	424,295	331,559	416,968	0	7,327	0	7,327	0	424,295	0	0	0	495	01/25/2047	1.D FM
41164L-AB-5	HVMLT_07-2		06/25/2021	MBS PAYDOWN		121,075	120,984	86,578	118,091	0	2,984	0	2,984	0	121,075	0	0	0	131	05/25/2038	2.B FM
41165A-AB-8	HVMLT_07-5		06/19/2021	MBS PAYDOWN		52,975	52,975	47,412	52,394	0	581	0	581	0	52,975	0	0	0	70	09/19/2037	1.D FM
413875-AS-4	HARRIS CORP		05/20/2021	SUSQUEHANNA FINANCIAL GROUP		614,635	500,000	609,455	0	0	(894)	0	(894)	0	608,561	0	6,074	6,074	13,955	04/27/2035	2.B FE
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	CORPORATE ACTION		768,750	750,000	721,875	731,329	0	37,421	0	37,421	0	768,750	0	0	0	28,646	02/15/2025	3.
44106M-AV-4	HOSPITALITY PROPERTIES TRUST		04/07/2021	SUMRIDGE PARTNERS LLC		1,018,200	1,000,000	1,011,210	1,007,948	0	(419)	0	(419)	0	1,007,529	0	10,671	10,671	34,125	02/15/2026	3.
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2021	VARIOUS		161,318	161,318	161,318	161,318	0	0	0	0	0	161,318	0	0	0	3,583	05/31/2033	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS LLC		05/31/2021	VARIOUS		1,171	1,171	1,171	1,171	0	0	0	0	0	1,171	0	0	0	26	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTNERS LLC		05/31/2021	VARIOUS		1,171	1,171	1,171	1,171	0	0	0	0	0	1,171	0	0	0	26	11/30/2032	2.A PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC		05/31/2021	VARIOUS		7,029	7,029	7,029	7,029	0	0	0	0	0	7,029	0	0	0	156	11/30/2032	2.A PL
44974A-BE-6	IMTT_17-APTS		01/15/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	291	06/15/2034	3.
45138L-BD-4	IDAHO POWER CO		05/20/2021	VARIOUS		2,123,619	2,000,000	1,848,960	1,856,998	0	1,339	0	1,339	0	1,858,338	0	265,281	265,281	52,260	03/01/2045	1.G FE
45661K-AU-4	INDX_06-AR11 5A1		06/01/2021	MBS PAYDOWN		28,622	24,695	24,780	28,074	0	548	0	548	0	28,622	0	0	0	373	06/25/2036	1.D FM
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		03/31/2021	VARIOUS		15,500	15,500	15,331	15,476	0	24	0	24	0	15,500	0	0	0	490	06/08/2025	3.B PL
46433@-AA-6	ISKANDAR VENTURES LLC		06/15/2021	VARIOUS		11,254	11,254	11,254	11,254	0	0	0	0	0	11,254	0	0	0	135	06/15/2039	1.E PL
46448*-AD-5	ALTEON HEALTH - TL		03/31/2021	VARIOUS		7,268	7,268	7,076	7,268	0	0	0	0	0	7,268	0	0	0	276	09/01/2023	3.B PL
46591D-AX-7	JPMMT_19-INV1		06/01/2021	MBS PAYDOWN		4,764	4,764	4,633	4,761	0	3	0	3	0	4,764	0	0	0	99	10/25/2049	1.D FM
46591F-AZ-7	JPMMT_19-5		06/01/2021	MBS PAYDOWN		5,016	5,016	5,370	5,025	0	(9)	0	(9)	0	5,016	0	0	0	92	11/25/2049	1.D FM
46591H-AA-8	CHASE_19-CL1		05/25/2021	MBS PAYDOWN		101,221	101,221	101,221	101,221	0	0	0	0	0	101,221	0	0	0	612	04/25/2047	1.C FE
46591K-AC-7	JPMMT_19-8		06/01/2021	MBS PAYDOWN		342,506	342,506	346,948	342,914	0	(409)	0	(409)	0	342,506	0	0	0	4,915	03/25/2050	1.D FM
46591L-BQ-3	JPMMT_19-INV3		06/01/2021	MBS PAYDOWN		4,415	4,415	4,117	4,409	0	7	0	7	0	4,415	0	0	0	81	05/25/2050	1.D FM
46591N-BH-9	JPMMT_20-LTV1		06/01/2021	MBS PAYDOWN		224,900	224,900	228,450	225,137	0	(236)	0	(236)	0	224,900	0	0	0	3,298	06/25/2050	1.D FM
46592A-AE-4	JPMMT_20-3		06/30/2021	VARIOUS		0	0	133,255	0	0	0	0	0	0	0	0	0	0	13,467	08/25/2050	1.A FE
46592A-BH-6	JPMMT_20-3		06/01/2021	MBS PAYDOWN		173,319	173,319	178,085	173,499	0	(180)	0	(180)	0	173,319	0	0	0	2,422	08/25/2050	1.D FM
46592K-BS-0	JPMMT_21-3		06/01/2021	VARIOUS		(680,578)	0	22,257	0	0	(13,501)	0	(13,501)	0	13,501	0	0	0	1,559	07/01/2051	1.A FE
46620V-AA-2	HENDR_17-2A		06/15/2021	MBS PAYDOWN		28,735	28,735	28,722	28,702	0	32	0	32	0	28,735	0	0	0	374	09/15/2072	1.A FE
466247-LP-6	JPMMT_05-A1 3A1		06/01/2021	MBS PAYDOWN		17,491	17,491	18,087	17,611	0	(120)	0	(120)	0	17,491	0	0	0	187	02/25/2035	1.D FM
46627M-BY-2	JPALT_05-A2		06/01/2021	MBS PAYDOWN		275,044	275,048	197,801	272,557	0	2,488	0	2,488	0	275,044	0	0	0	3,215	01/25/2036	1.D FM
46629P-AK-4	JPMCC_06-LDP9 X		06/01/2021	INTEREST ONLY PAYMENT		0	0	478	0	0	0	0	0	0	0	0	0	0	478	05/15/2047	6. FE
46639N-AX-9	JPMBB_13-C12		04/16/2021	PERFORMANCE TRUST CAPITAL PARTNERS		2,897,942	3,116,067	2,675,063	2,682,519	0	23,413	0	23,413	0	2,705,932	0	192,010	192,010	49,913	07/15/2045	2.
46643B-AW-1	JPMMT_14-IVR3		06/01/2021	MBS PAYDOWN		58,800	58,800	57,735	58,572	0	229	0	229	0	58,800	0	0	0	644	09/25/2044	1.D FM
46647E-AE-1	JPMMT_16-3		06/01/2021	MBS PAYDOWN		23,705	23,705	23,901	23,720	0	(16)	0	(16)	0	23,705	0	0	0	406	10/25/2046	1.D FM
46647S-AN-0	JPMMT_17-3		06/01/2021	MBS PAYDOWN		565,153	565,153	525,703	562,327	0	2,826	0	2,826	0	565,153	0	0	0	7,946	08/25/2047	1.D FM
46648H-AG-8	JPMMT_17-2		06/01/2021	MBS PAYDOWN		9,570	9,570	9,482	9,565	0	4	0	4	0	9,570	0	0	0	167	05/25/2047	1.D FM
46648H-AZ-6	JPMMT_17-2		06/01/2021	MBS PAYDOWN		5,057	5,057	5,043	5,057	0	0	0	0	0	5,057	0	0	0	77	05/25/2047	1.D FM
46648K-AW-6	JPMDB_17-C7		05/27/2021	VARIOUS		663,410	0	1,037,016	700,914	0	(41,767)	0	(41,767)	0	659,147	0	4,263	4,263	59,563	10/15/2050	1.
46648R-AG-6	JPMMT_18-1		06/01/2021	MBS PAYDOWN		213,560	213,560	211,388	213,386	0	174	0	174	0	213,560	0	0	0	3,255	06/25/2048	1.D FM
46648U-AG-9	JPMMT_17-4		06/01/2021	MBS PAYDOWN		431,041	431,041	429,897	430,861	0	180	0	180	0	431,041	0	0	0	6,158	11/25/2048	1.D FM
46648U-AQ-7	JPMMT_17-4		06/01/2021	INTEREST ONLY PAYMENT		0	0	119,774	0	0	(3,984)	0	(3,984)	0	0	0	0	0	8,521	11/25/2048	1.A FE
46649T-AG-1	JPMMT_18-3		06/01/2021	MBS PAYDOWN		171,701	171,701	164,340	171,073	0	628	0	628	0	171,701	0	0	0	2,975	09/25/2048	1.D FM
46650H-AC-2	JPMMT_19-1		06/01/2021	MBS PAYDOWN		148,308	148,308	147,914	148,123	0	185	0	185	0	148,308	0	0	0	2,286	05/25/2049	1.D FM
46650M-BG-1	JPMMT_18-8		06/01/2021	MBS PAYDOWN		8,041	8,041	8,539	8,057	0	(16)	0	(16)	0	8,041	0	0	0	138	01/25/2049	1.D FM
46650T-AC-6	JPMMT_19-2		06/01/2021	MBS PAYDOWN		168,925	168,925	171,037	170,498	0	(1,573)	0	(1,573)	0	168,925	0	0	0	2,563	08/25/2049	1.D FM
46650T-AX-0	JPMMT_19-2		06/01/2021	MBS PAYDOWN		3,766	3,766	4,009	3,774	0	(8)	0	(8)	0	3,766	0	0	0	70	08/25/2049	1.D FM
46650X-AA-1	HENDR_19-1A		06/15/2021	VARIOUS		31,171	31,171	31,434	31,178	0	(8)	0	(8)	0	31,171	0	0	0	470	08/17/2071	1.A FE
46651A-AT-9	JPMMT_19-LTV2		06/01/2021	MBS PAYDOWN		799,496	799,496	817,485	802,767	0	(3,270)	0	(3,270)	0	799,496	0	0	0	12,081	12/25/2049	1.D FM
46651A-BA-9	JPMMT_19-LTV2		06/01/2021	VARIOUS		27,711	27,711	30,312	27,779	0	(68)	0	(68)	0	27,711	0	0	0	537	12/25/2049	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46651A-BB-7	JPMMT_19-LTV2		06/01/2021	MBS PAYDOWN		6,928	6,928	7,481	6,942	0	(14)	0	(14)	0	6,928	0	0	0	134	12/25/2049	1.D FM
46651B-AC-4	JPMMT_19-6		06/01/2021	VARIOUS		128,129	128,129	130,131	128,458	0	(329)	0	(329)	0	128,129	0	0	0	1,765	12/25/2049	1.D FM
46651B-AR-1	JPMMT_19-6		06/01/2021	MBS PAYDOWN		85,419	85,419	85,633	85,494	0	(75)	0	(75)	0	85,419	0	0	0	1,180	12/25/2049	1.D FM
46651D-AC-0	JPMMT_19-INV2		06/01/2021	MBS PAYDOWN		104,083	104,083	105,358	104,214	0	(131)	0	(131)	0	104,083	0	0	0	1,445	02/25/2050	1.D FM
46651D-AR-7	JPMMT_19-INV2		06/01/2021	MBS PAYDOWN		338,270	338,270	339,123	338,337	0	(67)	0	(67)	0	338,270	0	0	0	4,695	02/25/2050	1.D FM
46651D-AZ-9	JPMMT_19-INV2		06/01/2021	MBS PAYDOWN		10,383	10,383	9,621	10,374	0	9	0	9	0	10,383	0	0	0	141	02/25/2050	1.D FM
46651F-AS-0	JPMMT_19-HYB1		06/01/2021	MBS PAYDOWN		3,555	3,555	2,812	3,533	0	22	0	22	0	3,555	0	0	0	56	10/25/2049	1.D FM
46651G-AC-3	JPMMT_19-7		06/01/2021	MBS PAYDOWN		277,624	277,624	281,095	277,905	0	(281)	0	(281)	0	277,624	0	0	0	3,828	02/25/2050	1.D FM
46651H-AC-1	JPMMT_19-LTV3		06/01/2021	MBS PAYDOWN		1,033,064	1,033,064	1,046,784	1,063,624	0	(30,560)	0	(30,560)	0	1,033,064	0	0	0	12,898	03/25/2050	1.D FM
46651H-BQ-9	JPMMT_19-LTV3		06/01/2021	VARIOUS		12,986	12,986	14,102	13,015	0	(29)	0	(29)	0	12,986	0	0	0	249	03/25/2050	1.D FM
46651H-BT-3	JPMMT_19-LTV3		06/01/2021	VARIOUS		8,657	8,657	9,275	8,673	0	(16)	0	(16)	0	8,657	0	0	0	166	03/25/2050	1.D FM
46651T-AA-9	HENDR_18-1A		06/15/2021	MBS PAYDOWN		23,166	23,166	23,148	23,134	0	33	0	33	0	23,166	0	0	0	345	10/17/2072	1.A FE
46651X-BQ-4	JPMMT_20-1		06/01/2021	MBS PAYDOWN		5,168	5,168	5,236	5,170	0	(3)	0	(3)	0	5,168	0	0	0	84	06/25/2050	1.D FM
46652T-AC-4	JPMMT_20-8		06/01/2021	MBS PAYDOWN		315,242	315,242	325,783	315,975	0	(733)	0	(733)	0	315,242	0	0	0	3,801	03/25/2051	1.A FE
46652T-BW-9	JPMMT_20-8		06/01/2021	MBS PAYDOWN		118,216	118,216	121,356	118,441	0	(225)	0	(225)	0	118,216	0	0	0	1,425	03/25/2051	1.A FE
46652T-CC-2	JPMMT_20-8		06/01/2021	INTEREST ONLY PAYMENT		0	0	19,215	(5,035)	0	5,035	0	5,035	0	0	0	0	0	5,203	03/25/2051	1.A FE
46653J-BM-2	JPMMT_20-5		06/01/2021	MBS PAYDOWN		250,565	250,565	257,142	250,937	0	(372)	0	(372)	0	250,565	0	0	0	3,017	12/25/2050	1.D FM
46653L-BT-2	JPMMT_20-LTV2		06/01/2021	MBS PAYDOWN		561,737	561,737	574,815	562,644	0	(906)	0	(906)	0	561,737	0	0	0	7,035	11/25/2050	1.D FM
46659*-AA-5	JM FAMILY ENTERPRISES INC		04/16/2021	VARIOUS		419,320	400,000	400,000	400,000	0	0	0	0	0	400,000	0	19,320	19,320	6,694	11/01/2024	2.A
48121@-AD-3	JRD HOLDINGS LLC		04/01/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,779	03/27/2024	2.B PL
48255@-AA-7	KKR PINE BROOKE ISSUER LLC		06/15/2021	SINKING FUND REDEMPTION		11,730	11,730	11,730	11,730	0	0	0	0	0	11,730	0	0	0	0	03/15/2051	2.A PL
49308V-AF-4	KCM_20-S3		06/01/2021	VARIOUS		0	0	22,119	841	0	(841)	0	(841)	0	0	0	0	0	1,309	09/16/2052	1.A FE
50200X-AA-8	LCSS_2018-A		06/15/2021	MBS PAYDOWN		31,015	31,015	31,015	31,015	0	0	0	0	0	31,015	0	0	0	567	12/15/2062	1.A PL
50540R-AS-1	LABORATORY CORP OF AMERICA		06/29/2021	BNP PARIBAS SECURITIES CORP		415,508	347,000	442,463	441,558	0	(1,378)	0	(1,378)	0	440,180	0	(24,672)	(24,672)	14,950	02/01/2045	2.B FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		06/30/2021	VARIOUS		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	3,197	03/31/2024	3.C
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		04/21/2021	SINKING FUND REDEMPTION		3,603,333	3,603,333	3,531,267	3,597,135	0	6,199	0	6,199	0	3,603,333	0	0	0	115,549	03/07/2022	5.
512807-AW-8	LAM RESEARCH CORPORATION		05/24/2021	MORGAN STANLEY & CO. INC.		1,910,500	2,000,000	1,848,380	0	0	625	0	625	0	1,849,005	0	61,495	61,495	25,715	06/15/2050	1.G FE
52465#-AD-7	HUNTINGTON BANCSHARES INC/OH PRVT		03/12/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	5	12/05/2020	1.
52521F-AE-7	LMT_07-1 2A2		06/25/2021	INTEREST ONLY PAYMENT		0	0	5,875	252	0	(252)	0	(252)	0	0	0	0	0	3,437	02/25/2037	5.B GI
52521J-AP-4	LMT_07-3 1A5		06/25/2021	INTEREST ONLY PAYMENT		0	0	0	3	0	(3)	0	(3)	0	0	0	0	0	9	03/25/2037	5.B GI
52521R-AR-2	LMT_07-5 2A2		05/25/2021	VARIOUS		0	0	19,472	0	0	0	0	0	0	0	0	0	0	7,210	06/25/2037	6. FE
52524G-AA-0	LXS_07-7N		06/25/2021	MBS PAYDOWN		799,863	798,740	554,085	786,608	0	13,255	0	13,255	0	799,863	0	0	0	1,142	06/25/2047	1.D FM
532457-BY-3	ELI LILLY AND COMPANY		05/20/2021	JANE STREET		762,291	900,000	748,179	0	0	614	0	614	0	748,793	0	13,498	13,498	10,631	05/15/2050	1.F FE
53688T-AA-2	LFRF-2015-1		04/30/2021	MBS PAYDOWN		85,296	85,296	85,296	85,296	0	0	0	0	0	85,296	0	0	0	1,706	10/30/2027	2.A Z
53948K-AA-7	LPSLT_20-2GF		06/20/2021	MBS PAYDOWN		58,226	58,226	58,201	58,138	0	87	0	87	0	58,226	0	0	0	662	07/20/2047	1.F FE
548661-EA-1	LOWES COMPANIES INC		05/20/2021	DEUTSCHE BANK SECURITIES, INC.		2,024,300	2,000,000	1,999,820	0	0	3	0	3	0	1,999,823	0	24,477	24,477	7,875	04/01/2031	2.A FE
55265K-3T-4	MAST_03-12		06/01/2021	MBS PAYDOWN		14,618	14,618	15,513	14,746	0	(128)	0	(128)	0	14,618	0	0	0	372	12/25/2033	1.D FM
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST		04/14/2021	STONECASTLE SECS, LLC - DO NOT USE		209,580	200,000	200,000	200,000	0	0	0	0	0	200,000	0	9,580	9,580	2,515	12/10/2027	1.F FE
56585A-BB-7	TESORO CORP		06/18/2021	CORPORATE ACTION		705,978	700,000	700,750	700,138	0	5,840	0	5,840	0	705,978	0	0	0	25,611	04/01/2024	2.
576434-D8-4	MALT_05-1 2A1		06/01/2021	MBS PAYDOWN		862	862	876	863	0	(1)	0	(1)	0	862	0	0	0	21	02/25/2035	1.D FM
576434-ZR-8	MALT_04-13 2A1		05/01/2021	MBS PAYDOWN		369	369	380	357	0	12	0	12	0	369	0	0	0	0	07/25/2021	1.D FM
58526#-AC-3	MEIJER, INC. PRVT		06/01/2021	SINKING FUND REDEMPTION		169,795	169,795	169,795	169,795	0	0	0	0	0	169,795	0	0	0	7,123	06/01/2025	2.A Z
58526#-AG-4	MEIJER, INC. PRVT		06/01/2021	SINKING FUND REDEMPTION		154,467	154,467	154,467	154,467	0	0	0	0	0	154,467	0	0	0	6,480	06/01/2025	2.A Z
58526#-AL-3	MEIJER, INC. PRVT		06/01/2021	SINKING FUND REDEMPTION		169,795	169,795	169,795	169,795	0	0	0	0	0	169,795	0	0	0	7,123	06/01/2025	2.A Z

STATEMENT AS OF JUNE 30, 2021 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58526#-AQ-2	MEIJER, INC. PRVT		06/01/2021	SINKING FUND REDEMPTION		163,310	163,310	163,310	163,310	0	0	0	0	0	163,310	0	0	0	6,851	06/01/2025	2.A Z
585495-CA-0	MELLO_21-MTG1		06/01/2021	INTEREST ONLY PAYMENT		36,950	0	63,559	0	0	(52,761)	0	(52,761)	0	0	0	36,950	36,950	2,157	04/25/2051	1.A FE
585498-AM-0	MELLO_18-MTG1		06/01/2021	MBS PAYDOWN		474,281	474,281	458,289	470,980	0	3,301	0	3,301	0	474,281	0	0	0	6,279	03/25/2048	1.D FM
585499-AJ-5	MELLO_18-MTG2		06/01/2021	MBS PAYDOWN		9,202	9,202	9,363	9,215	0	(13)	0	(13)	0	9,202	0	0	0	167	10/25/2048	1.D FM
589929-6M-5	MLCC_03-H A1		06/25/2021	MBS PAYDOWN		2,225	2,225	2,225	2,225	0	0	0	0	0	2,225	0	0	0	8	01/25/2029	1.D FM
59020U-DN-2	MLCC_04-C A1		06/25/2021	MBS PAYDOWN		1,109	1,109	1,059	1,059	0	50	0	50	0	1,109	0	0	0	3	07/25/2029	1.D FM
59100H-AG-2	META SPECIAL AEROSPACE LLC		06/30/2021	VARIOUS		12,500	12,500	12,438	12,436	0	64	0	64	0	12,500	0	0	0	501	11/16/2022	2.A PL
59100H-AH-0	META SPECIAL AEROSPACE LLC		06/30/2021	VARIOUS		25,002	25,002	24,908	24,491	0	89	0	89	0	24,402	0	0	0	893	11/16/2022	2.A PL
59100H-AJ-6	META SPECIAL AEROSPACE LLC		06/30/2021	VARIOUS		47,500	47,500	46,530	47,304	0	196	0	196	0	47,500	0	0	0	1,082	11/16/2022	2.A PL
595498-AA-4	MDST_7 A		06/15/2021	MBS PAYDOWN		643,622	643,622	643,622	643,622	0	0	0	0	0	643,622	0	0	0	20,403	10/15/2036	2.
59560U-AA-9	MDST_04-1 A		06/01/2021	MBS PAYDOWN		12,502	12,502	12,502	12,501	0	1	0	1	0	12,502	0	0	0	317	08/15/2037	1.B FE
59565H-AC-9	MFFFT 2019-1 A-R		04/14/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	275	09/10/2029	1.
59980C-AF-0	MCMLT_17-3		06/01/2021	MBS PAYDOWN		1,533	1,532	1,495	1,531	0	1	0	1	0	1,530	0	0	0	24	01/25/2061	1.D FM
59982V-AA-7	MCSLT_19-2GS		06/20/2021	MBS PAYDOWN		61,611	61,611	61,607	61,497	0	114	0	114	0	61,611	0	0	0	932	07/20/2043	1.F FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2021	SINKING FUND REDEMPTION		316,103	316,103	318,010	316,232	0	(129)	0	(129)	0	316,103	0	0	0	4,212	06/30/2027	1.G PL
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2021	SINKING FUND REDEMPTION		182,367	182,367	185,988	182,469	0	(102)	0	(102)	0	182,367	0	0	0	2,747	06/30/2032	1.G PL
61691N-AK-1	MSC_17-HR2		04/29/2021	VARIOUS		749,959	700,000	704,802	704,045	0	(61)	0	(61)	0	703,984	0	45,975	45,975	12,571	12/15/2050	1.
61745M-PM-9	MSDWC_03-NC3 M1		06/25/2021	MBS PAYDOWN		46,711	46,711	46,836	46,650	0	62	0	62	0	46,711	0	0	0	263	03/25/2033	1.D FM
61748H-BF-7	MSM_04-6AR 1A		06/25/2021	MBS PAYDOWN		3,808	3,808	3,808	3,808	0	0	0	0	0	3,808	0	0	0	14	07/25/2034	1.D FM
61754J-AH-1	MSC_07-T27 AJ		06/01/2021	MBS PAYDOWN		81,052	81,052	77,800	81,015	0	37	0	37	0	81,052	0	0	0	2,051	06/11/2042	1.D FM
61763Q-AU-5	MSC_14-CPT		04/01/2021	MBS PAYDOWN		3,000,000	3,000,000	2,930,996	2,981,452	0	18,548	0	18,548	0	3,000,000	0	0	0	34,742	07/13/2029	1.
61945L-AA-1	MSAIC_19-2A		06/20/2021	MBS PAYDOWN		38,697	38,697	38,684	38,641	0	56	0	56	0	38,697	0	0	0	448	09/20/2040	1.D FE
61946C-AA-0	MSAIC_19-1A		06/20/2021	MBS PAYDOWN		102,317	102,317	102,283	102,094	0	223	0	223	0	102,317	0	0	0	1,828	12/21/2043	1.F FE
61946F-AA-3	MSAIC_18-1A		06/20/2021	MBS PAYDOWN		35,975	35,975	35,974	35,895	0	80	0	80	0	35,975	0	0	0	587	06/22/2043	1.F FE
61946N-AA-6	MSAIC_20-1A		06/20/2021	MBS PAYDOWN		94,169	94,169	94,165	94,197	0	(28)	0	(28)	0	94,169	0	0	0	815	04/20/2046	1.D FE
61946N-AB-4	MSAIC_20-1A		06/20/2021	MBS PAYDOWN		117,711	117,711	117,685	117,758	0	(47)	0	(47)	0	117,711	0	0	0	1,504	04/20/2046	1.F FE
61947D-AB-5	MSAIC_21-1A		06/20/2021	MBS PAYDOWN		37,456	37,456	37,221	0	0	45	0	45	0	37,456	0	0	0	133	12/20/2046	1.G FE
61975F-AL-3	MOTEL_17-MTL6		06/15/2021	MBS PAYDOWN		1,269,743	1,269,743	1,230,857	1,250,853	0	18,890	0	18,890	0	1,269,743	0	0	0	11,762	08/15/2034	1.D FM
620076-BC-2	MOTOROLA SOLUTIONS INC		06/10/2021	CORPORATE ACTION		1,052,600	1,000,000	968,220	990,685	0	61,915	0	61,915	0	1,052,600	0	0	0	27,125	03/01/2023	2.
624758-AE-8	MUELLER WATER PRODUCTS INC		06/17/2021	CORPORATE ACTION		513,750	500,000	500,000	500,000	0	13,750	0	13,750	0	513,750	0	0	0	13,903	06/15/2026	3.
62940Q-AA-3	NSG HOLDINGS LLC 144A		06/15/2021	SINKING FUND REDEMPTION		114,823	114,823	114,823	114,823	0	0	0	0	0	114,823	0	0	0	4,449	12/15/2025	2.C FE
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		05/20/2021	MILLENIUM ADVISORS		1,020,230	1,000,000	994,150	0	0	108	0	108	0	994,258	0	25,972	25,972	4,600	03/15/2030	1.E FE
64079*-AB-8	NEPTUNE REG TRANS PRVT		06/30/2021	SINKING FUND REDEMPTION		107,578	107,578	111,174	107,922	0	(257)	0	(257)	0	108,179	0	0	0	1,670	06/30/2027	1.F PL
64830B-AZ-0	NRZT_17-6A		06/01/2021	MBS PAYDOWN		6,186	6,186	5,908	6,172	0	15	0	15	0	6,186	0	0	0	103	08/27/2057	1.D FM
654106-AM-5	NIKE INC		05/24/2021	JANE STREET		1,613,400	1,500,000	1,494,945	1,495,020	0	41	0	41	0	1,495,061	0	118,339	118,339	33,609	03/27/2050	1.E FE
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		06/15/2021	SINKING FUND REDEMPTION		33,333	33,333	33,333	33,333	0	0	0	0	0	33,333	0	0	0	1,027	12/15/2046	1.G
665772-CU-1	NORTHERN STATES POWER COMPANY (MIN		05/24/2021	CITIGROUP GLOBAL MARKETS INC		3,590,720	3,500,000	3,487,015	0	0	59	0	59	0	3,487,074	0	103,646	103,646	17,422	04/01/2052	1.E FE
666807-BH-4	NORTHROP GRUMMAN CORP		05/24/2021	J.P. MORGAN SECURITIES, INC.		1,859,925	1,500,000	1,803,240	0	0	(1,359)	0	(1,359)	0	1,801,881	0	58,044	58,044	34,635	06/01/2043	2.B FE
670346-AT-2	NUCOR CORPORATION		05/24/2021	BARCLAYS CAPITAL INC		370,836	400,000	364,132	0	0	114	0	114	0	364,246	0	6,590	6,590	5,594	12/15/2055	2.A FE
67098A-AC-3	OBX_19-INV1		06/01/2021	MBS PAYDOWN		252,995	252,995	256,895	253,681	0	(686)	0	(686)	0	252,995	0	0	0	4,590	11/25/2048	1.D FM
67113A-AQ-3	OBX_19-EXP3		06/01/2021	MBS PAYDOWN		97,316	97,316	97,980	97,436	0	(120)	0	(120)	0	97,316	0	0	0	1,454	10/25/2059	1.D FM
67113A-BH-2	OBX_19-EXP3		06/01/2021	MBS PAYDOWN		5,794	5,794	5,272	5,766	0	28	0	28	0	5,794	0	0	0	116	10/25/2059	1.D FM
67113A-BL-3	OBX_19-EXP3		06/01/2021	MBS PAYDOWN		12,260	12,260	10,697	12,182	0	78	0	78	0	12,260	0	0	0	246	10/25/2059	1.D FM
67113C-AE-6	OBX_20-INV1		06/01/2021	MBS PAYDOWN		258,850	258,850	264,714	259,464	0	(614)	0	(614)	0	258,850	0	0	0	3,719	12/25/2049	1.D FM
67113K-AX-6	OBX_19-EXP2		06/01/2021	MBS PAYDOWN		681,764	681,764	694,916	684,012	0	(2,247)	0	(2,247)	0	681,764	0	0	0	10,803	06/25/2059	1.D FM
67113U-AB-2	OT BORROWER LLC		06/22/2021	VARIOUS		790,000	790,000	782,100	782,974	0	7,026	0	7,026	0	790,000	0	0	0	26,958	07/21/2026	4.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67448Q-AC-5	QBX_19-EXP1		06/01/2021	MBS PAYDOWN		364,583	364,583	367,430	364,913	0	(331)	0	(331)	0	364,583	0	0	0	5,554	01/25/2059	1.D FM
68383N-CE-1	OPMAC_05-4 1A2		06/25/2021	MBS PAYDOWN		3,628	3,628	3,628	3,628	0	0	0	0	0	3,628	0	0	0	14	11/25/2035	1.D FM
68902V-AL-1	OTIS WORLDWIDE CORP		05/24/2021	MARKET AXESS		1,259,688	1,250,000	1,224,913	0	0	160	0	160	0	1,225,073	0	34,615	34,615	10,914	02/15/2040	2.B FE
69337H-AT-8	PHHAM_07-2 2PO		06/01/2021	MBS PAYDOWN		9,976	9,976	5,994	9,778	0	198	0	198	0	9,976	0	0	0	0	05/25/2037	1.D FM
69348R-TC-0	PNCMS_99-10 DB1		06/01/2021	VARIOUS		3,210	3,210	3,131	3,213	0	(3)	0	(3)	0	3,216	0	0	0	270	11/25/2029	1.D FM
69348R-TD-8	PNCMS_99-10 DB2		06/01/2021	VARIOUS		0	3,603	3,540	211	0	(211)	0	(211)	0	0	0	0	0	68	11/25/2029	1.D FM
69352P-AH-6	PPL CAPITAL FUNDING INC		06/30/2021	CORPORATE ACTION		1,268,470	1,000,000	996,480	996,979	0	38	0	38	0	997,018	0	271,452	271,452	27,286	06/01/2043	2.
693675-AA-8	PSMC_20-3		06/01/2021	MBS PAYDOWN		155,464	155,464	159,472	155,737	0	(274)	0	(274)	0	155,464	0	0	0	1,814	11/25/2050	1.D FM
693684-AA-0	PSMC_20-1		06/01/2021	MBS PAYDOWN		429,624	429,624	439,223	430,836	0	(1,212)	0	(1,212)	0	429,624	0	0	0	5,602	01/25/2050	1.D FM
69371V-AM-9	PSMC_18-1A		06/01/2021	MBS PAYDOWN		1,156,646	1,156,646	1,115,200	1,149,127	0	7,519	0	7,519	0	1,156,646	0	0	0	16,325	02/25/2048	1.D FM
69374J-AA-9	PSTAT_18-3		06/01/2021	MBS PAYDOWN		134,610	134,610	134,294	134,516	0	94	0	94	0	134,610	0	0	0	2,219	08/25/2048	1.D FM
69374K-AA-6	PSMC_18-4		06/01/2021	MBS PAYDOWN		182,383	182,383	180,246	176,737	0	5,646	0	5,646	0	182,383	0	0	0	3,225	11/25/2048	1.D FM
69374X-AA-8	PSMC_19-2		06/01/2021	MBS PAYDOWN		331,242	331,242	337,867	333,846	0	(2,604)	0	(2,604)	0	331,242	0	0	0	4,594	10/25/2049	1.D FM
69375B-AM-9	PSMC_19-3		06/01/2021	MBS PAYDOWN		479,327	479,327	490,117	480,889	0	(1,562)	0	(1,562)	0	479,327	0	0	0	7,504	11/25/2049	1.D FM
70466@-AA-6	POLYVENTIVE LLC		03/31/2021	VARIOUS		9,969	9,969	9,969	9,969	0	0	0	0	0	9,969	0	0	0	268	01/01/2023	3.B FE
713448-EP-9	PEPSICO INC		05/20/2021	MILLENIUM ADVISORS		970,610	1,000,000	954,060	0	0	215	0	215	0	954,275	0	16,335	16,335	17,490	10/15/2049	1.E FE
718546-AZ-7	PHILLIPS 66		05/12/2021	TRADE ADJUSTMENT		400,543	400,000	399,840	399,843	0	10	0	10	0	399,852	0	690	690	2,513	02/15/2026	2.
723133-AA-2	PINELAWN DEPOSITOR CORP 144A		06/30/2021	SINKING FUND REDEMPTION		221,867	221,867	209,049	219,610	0	43	0	43	0	219,567	0	0	0	9,944	06/30/2025	2.B
72703P-AC-7	PLNT_19-1A		06/05/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	48	12/05/2049	2.C FE
731068-A@-1	POLARIS INDUSTRIES INC.		05/01/2021	MATURITY		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	96,600	05/01/2021	2.
73316P-DS-6	POHE_05-3 M1		06/01/2021	MBS PAYDOWN		245,431	245,431	238,643	244,789	0	642	0	642	0	245,431	0	0	0	3,879	07/25/2035	1.D FM
74166Y-AA-8	PROSE_19-1A		04/30/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	56	07/30/2049	2.B FE
74331M-AE-6	PROG_18-SFR3		04/27/2021	BARCLAYS CAPITAL INC		675,442	667,000	603,635	614,970	0	5,343	0	5,343	0	620,313	0	55,129	55,129	13,362	10/17/2035	2.
74332W-AJ-2	PROG_19-SFR3		04/27/2021	PERFORMANCE TRUST CAPITAL PARTNERS		2,050,703	2,000,000	1,999,924	1,997,750	0	(110)	0	(110)	0	1,997,640	0	53,063	53,063	27,701	09/17/2036	2.
74340X-BQ-3	PROLOGIS LP		05/24/2021	US BANCORP		409,550	500,000	391,380	0	0	400	0	400	0	391,780	0	17,770	17,770	8,146	10/15/2050	1.G FE
743874-AC-3	PFMT_20-1-1		06/01/2021	MBS PAYDOWN		107,337	107,337	108,863	107,418	0	(81)	0	(81)	0	107,337	0	0	0	1,279	02/25/2050	1.D FM
74922G-AE-4	RALI_06-QS14 A5		06/25/2021	MBS PAYDOWN		10,266	11,068	12,396	10,334	0	(68)	0	(68)	0	10,266	0	0	0	2,138	11/25/2036	1.D FM
749357-AA-7	RCKT_19-1		06/01/2021	MBS PAYDOWN		208,592	208,592	211,818	209,142	0	(551)	0	(551)	0	208,592	0	0	0	2,915	09/25/2049	1.D FM
749389-AA-0	RCKT_20-1		06/01/2021	MBS PAYDOWN		597,643	597,643	604,273	597,852	0	(209)	0	(209)	0	597,643	0	0	0	7,174	02/25/2050	1.D FM
75116C-AA-4	RALI_07-QS6 A1		06/25/2021	MBS PAYDOWN		9,219	10,564	7,844	9,083	0	137	0	137	0	9,219	0	0	0	20	04/25/2037	1.D FM
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		05/20/2021	JANE STREET		1,170,863	1,250,000	1,158,288	0	0	1,625	0	1,625	0	1,159,913	0	10,950	10,950	4,193	09/15/2030	2.C FE
75970N-BE-6	RAMC_05-3 AF4		06/01/2021	MBS PAYDOWN		363,001	363,001	362,997	362,946	0	54	0	54	0	363,001	0	0	0	8,307	11/25/2035	1.D FM
76110H-2X-6	RALI_05-QS5 A1		06/25/2021	MBS PAYDOWN		9,038	14,543	12,509	8,914	0	124	0	124	0	9,038	0	0	0	33	04/25/2035	1.D FM
761118-QM-3	RALI_05-QO5 A1		06/01/2021	MBS PAYDOWN		11,012	9,723	9,755	10,795	0	217	0	217	0	11,012	0	0	0	56	01/25/2046	1.D FM
761118-VY-1	RALI_06-QO2 A1		06/25/2021	MBS PAYDOWN		11,933	11,933	2,914	11,763	0	170	0	170	0	11,933	0	0	0	30	02/25/2046	1.D FM
781172-AB-7	RUBY PIPELINE LLC		04/01/2021	VARIOUS		652,273	652,273	652,273	652,273	0	0	0	0	0	652,273	0	0	0	25,276	04/01/2022	5.A FE
78423X-AB-8	SH130 CONCESSION CO LLC		06/27/2021	SINKING FUND REDEMPTION		8,642	8,642	8,642	8,642	0	0	0	0	0	8,642	0	0	0	105	06/30/2022	2.C FE
78433@-AA-9	EDUCATION SOLUTIONS SERVICES		06/30/2021	SINKING FUND REDEMPTION		70,000	70,000	68,950	69,860	0	140	0	140	0	70,000	0	0	0	1,877	10/15/2024	3.C PL
78433@-AB-7	EDUCATION SOLUTIONS SERVICES - REVOLVER		06/10/2021	VARIOUS		2,964,000	2,964,000	2,964,000	0	0	0	0	0	0	2,964,000	0	0	0	9,938	10/15/2024	3.
78435@-AA-7	SE US HOLDINGS THREE LLC		06/02/2021	SINKING FUND REDEMPTION		2,571,428	2,571,428	2,545,714	2,566,993	0	4,435	0	4,435	0	2,571,428	0	0	0	91,946	11/16/2023	3.C Z
78445X-AA-4	SLMA_10-1		06/25/2021	MBS PAYDOWN		390	390	391	389	0	0	0	0	0	390	0	0	0	1	03/25/2025	4.B FE
78471W-AC-9	SCLP_2018-2		06/25/2021	MBS PAYDOWN		337,967	337,967	337,918	337,053	0	914	0	914	0	337,967	0	0	0	5,314	04/26/2027	1.A FE
81743P-AA-4	SEMT_03-1 1A		06/20/2021	MBS PAYDOWN		8,233	8,233	7,667	8,198	0	34	0	34	0	8,233	0	0	0	30	04/20/2033	1.D FM
81743X-AA-7	SEMT_6 A		06/19/2021	MBS PAYDOWN		8,152	8,152	8,152	8,152	0	0	0	0	0	8,152	0	0	0	26	04/19/2027	1.D FM
81745D-AE-1	SEMT_13-9		06/01/2021	MBS PAYDOWN		374,562	374,562	381,293	375,183	0	(620)	0	(620)	0	374,562	0	0	0	5,106	07/25/2043	1.D FM
81745X-AG-2	SEMT_17-4		06/01/2021	MBS PAYDOWN		189,576	189,576	190,170	189,526	0	50	0	50	0	189,576	0	0	0	2,571	07/25/2047	1.D FM
81745X-AU-1	SEMT_17-4		06/01/2021	MBS PAYDOWN		13,165	13,165	13,198	13,186	0	(21)	0	(21)	0	13,165	0	0	0	179	07/25/2047	1.D FM
81746H-AA-9	SEMT_17-CH1		06/01/2021	MBS PAYDOWN		75,502	75,502	77,519	76,044	0	(542)	0	(542)	0	75,502	0	0	0	1,214	08/25/2047	1.D FM
81746H-AN-1	SEMT_17-CH1		06/01/2021	MBS PAYDOWN		139,833	139,833	144,008	140,270	0	(437)	0	(437)	0	139,833	0	0	0	2,486	08/25/2047	1.D FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81746J-AN-7	SEMT_17-CH2		06/01/2021	MBS PAYDOWN		30,797	30,797	31,487	30,885	0	(89)	0	(89)	0	30,797	0	0	0	615	12/25/2047	1.D FM
81746Q-AG-6	SEMT_18-2		06/01/2021	MBS PAYDOWN		22,094	22,094	22,041	22,094	0	0	0	0	0	22,094	0	0	0	385	02/25/2048	1.D FM
81746W-AN-8	SEMT_18-CH3		06/01/2021	MBS PAYDOWN		711,896	711,896	724,601	713,662	0	(1,766)	0	(1,766)	0	711,896	0	0	0	13,534	08/25/2048	1.D FM
81747C-AA-9	SEMT_19-CH2		06/01/2021	MBS PAYDOWN		766,397	766,397	788,617	775,761	0	(9,363)	0	(9,363)	0	766,397	0	0	0	13,961	08/25/2049	1.D FM
81747D-AN-9	SEMT_18-CH1		06/01/2021	MBS PAYDOWN		40,058	40,058	40,373	40,107	0	(49)	0	(49)	0	40,058	0	0	0	801	02/25/2048	1.D FM
81747E-AQ-0	SEMT_18-CH2		06/01/2021	MBS PAYDOWN		52,578	52,578	52,384	52,572	0	7	0	7	0	52,578	0	0	0	1,051	06/25/2048	1.D FM
81747M-AA-7	SEMT_19-CH1		06/01/2021	MBS PAYDOWN		108,057	108,057	110,107	109,789	0	(1,732)	0	(1,732)	0	108,057	0	0	0	1,974	03/25/2049	1.D FM
81748G-AA-9	SEMT_19-CH3		06/01/2021	MBS PAYDOWN		303,260	303,260	309,092	304,640	0	(1,380)	0	(1,380)	0	303,260	0	0	0	4,832	09/25/2049	1.D FM
81748G-BN-0	SEMT_19-CH3		06/01/2021	MBS PAYDOWN		101,087	101,087	101,718	101,527	0	(441)	0	(441)	0	101,087	0	0	0	1,611	09/25/2049	1.D FM
81748G-EJ-6	SEMT_19-CH3		06/01/2021	MBS PAYDOWN		4,611	4,611	4,958	4,624	0	(13)	0	(13)	0	4,611	0	0	0	87	09/25/2049	1.D FM
81748J-AA-3	SEMT_19-4		06/01/2021	MBS PAYDOWN		373,868	373,868	381,696	374,803	0	(934)	0	(934)	0	373,868	0	0	0	5,192	11/25/2049	1.D FM
81748K-AA-0	SEMT_20-2		06/01/2021	MBS PAYDOWN		477,742	477,742	489,536	478,603	0	(861)	0	(861)	0	477,742	0	0	0	6,575	03/25/2050	1.D FM
81748R-AV-9	SEMT_20-4		06/01/2021	MBS PAYDOWN		97,088	97,088	99,212	97,171	0	(82)	0	(82)	0	97,088	0	0	0	984	11/25/2050	1.D FM
83402Q-AC-6	SCLP_2016-2A		06/25/2021	MBS PAYDOWN		78,441	78,441	81,610	78,907	0	(466)	0	(466)	0	78,441	0	0	0	1,525	10/27/2025	1.A FE
83404J-AB-2	SCLP_17-3		06/25/2021	MBS PAYDOWN		227,958	227,958	230,843	228,118	0	(159)	0	(159)	0	227,958	0	0	0	3,621	05/25/2026	1.C FE
83405Q-AC-3	SCLP_17-6		06/25/2021	MBS PAYDOWN		500,537	500,537	499,831	499,167	0	1,370	0	1,370	0	500,537	0	0	0	7,582	11/25/2026	1.B FE
83405R-AC-1	SCLP_2018-1		06/25/2021	MBS PAYDOWN		888,955	888,955	888,841	886,765	0	2,190	0	2,190	0	888,955	0	0	0	13,457	02/25/2027	1.A FE
83416W-AA-1	SOLAR STAR FUNDING LLC		06/30/2021	SINKING FUND REDEMPTION		107,790	107,790	108,919	107,824	0	(34)	0	(34)	0	107,790	0	0	0	2,897	06/30/2035	2.B FE
83546D-AF-5	SONIC_18-1A		06/20/2021	MBS PAYDOWN		750	750	750	750	0	0	0	0	0	750	0	0	0	13	02/20/2048	2.B FE
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		05/15/2021	SINKING FUND REDEMPTION		101,667	101,667	101,667	101,667	0	0	0	0	0	101,667	0	0	0	1,678	11/15/2043	1.F
842400-FL-2	SOUTHERN CALIFORNIA EDISON COMPANY		05/12/2021	TRADE ADJUSTMENT		1,302,999	1,000,000	1,317,340	1,301,785	0	(4,249)	0	(4,249)	0	1,297,536	0	5,463	5,463	39,829	03/15/2039	2.
85571K-AA-3	STAR_19-1		06/01/2021	MBS PAYDOWN		88,531	90,440	89,649	89,209	0	(499)	0	(499)	0	89,708	0	0	0	1,426	06/25/2049	1.D FM
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		03/25/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,316	06/30/2047	2.B PL
863572-UD-3	SASC_98-6 B1		06/01/2021	MBS PAYDOWN		11,663	11,663	11,182	11,639	0	23	0	23	0	11,663	0	0	0	353	07/25/2028	1.D FM
86358R-ND-5	ARC_01-BC6W A		06/25/2021	MBS PAYDOWN		420	420	420	420	0	0	0	0	0	420	0	0	0	1	10/25/2031	5.B GI
86359D-MZ-7	LXS_05-2 2A4		06/01/2021	MBS PAYDOWN		11,712	11,652	11,068	11,711	0	1	0	1	0	11,712	0	0	0	178	08/25/2035	1.D FM
86360F-AA-7	SFS_06-A A 144A		05/15/2021	MBS PAYDOWN		13,077	13,077	13,077	13,077	0	0	0	0	0	13,077	0	0	0	263	01/15/2030	1.
86361Y-AA-5	SFS_06-B A 144A		06/15/2021	MBS PAYDOWN		24,513	24,513	24,513	24,513	0	0	0	0	0	24,513	0	0	0	511	03/15/2038	1.A FE
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		06/01/2021	CORPORATE ACTION		15,138	15,000	15,000	15,000	0	138	0	138	0	15,138	0	0	0	413	06/01/2024	4.
86745N-AA-6	SNVA_18-1A		04/30/2021	MBS PAYDOWN		4,822	4,822	4,820	4,821	0	0	0	0	0	4,822	0	0	0	81	02/01/2055	1.G FE
86772F-AA-9	SUNRN_19-2		04/30/2021	MBS PAYDOWN		14,878	14,878	14,870	14,870	0	8	0	8	0	14,878	0	0	0	269	02/01/2055	1.F FE
86800R-AG-6	STALT_06-1F 3S		06/25/2021	INTEREST ONLY PAYMENT		0	0	167	4	0	(4)	0	(4)	0	0	0	0	0	118	04/25/2036	6. FE
87054#-AA-6	SWEETWATER ROYALTIES LLC		04/01/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	883	09/30/2040	2.B PL
87342R-AE-4	BELL_18-1A		05/25/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	62	11/25/2048	2.B FE
875127-BJ-0	TAMPA ELECTRIC COMPANY		05/24/2021	WACHOVIA CAPITAL MARKETS LLC		1,046,300	1,000,000	997,770	0	0	7	0	7	0	997,777	0	48,523	48,523	6,517	03/15/2051	1.G FE
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		05/20/2021	BANK OF AMERICA SECURITIES LLC		1,511,370	1,500,000	1,493,730	0	0	96	0	96	0	1,493,826	0	17,544	17,544	7,104	04/01/2031	2.C FE
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN		06/30/2021	VARIOUS		45,167	45,167	45,167	45,167	0	0	0	0	0	45,167	0	0	0	1,122	08/31/2040	2.C PL
88159D-AA-3	TES_17-1A		04/20/2021	MBS PAYDOWN		8,085	8,085	8,084	8,066	0	19	0	19	0	8,085	0	0	0	175	10/20/2047	2.A FE
88307*-AA-3	TEXOMA WIND LLC		06/30/2021	SINKING FUND REDEMPTION		266,424	266,424	266,424	266,424	0	0	0	0	0	266,424	0	0	0	5,434	06/30/2034	2.C PL
88724X-AC-1	TIME MANUFACTURING ACQUISITION LLC		05/17/2021	SINKING FUND REDEMPTION		6,814	6,814	6,791	0	0	16	0	16	0	6,814	0	0	0	60	02/26/2023	3.A PL
89600M-AA-6	TMIR_2020-1		06/25/2021	MBS PAYDOWN		2,705,635	2,705,635	2,705,635	2,701,606	0	4,029	0	4,029	0	2,705,635	0	0	0	38,166	10/25/2030	2.C FE
898813-AM-2	TUCSON ELECTRIC POWER CO		04/27/2021	GOLDMAN SACHS & CO. - DO NOT USE		302,895	250,000	268,955	267,479	0	(147)	0	(147)	0	267,332	0	35,563	35,563	7,778	03/15/2044	1.G FE
90214G-AA-5	2014 ESA PROJECT COMPANY INC		06/30/2021	VARIOUS		12,744	12,744	12,744	12,744	0	0	0	0	0	12,744	0	0	0	569	03/30/2030	2.B PL
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THR		04/01/2021	SINKING FUND REDEMPTION		135,795	135,795	120,458	135,166	0	630	0	630	0	135,795	0	0	0	4,006	10/01/2024	2.A FE
904764-AS-6	UNILEVER CAPITAL CORP		05/04/2021	TD SECURITIES USA		3,546,010	3,250,000	3,212,235	3,231,195	0	1,333	0	1,333	0	3,232,527	0	313,483	313,483	26,867	07/30/2025	1.E FE
906548-CS-9	UNION ELECTRIC CO		05/24/2021	VARIOUS		1,140,493	1,250,000	1,116,868	0	0	530	0	530	0	1,117,398	0	23,095	23,095	17,701	03/15/2051	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA		05/01/2021	SINKING FUND REDEMPTION		48,252	48,252	48,252	48,252	0	0	0	0	0	48,252	0	0	0	651	05/01/2032	1.E FE
911312-BS-4	UNITED PARCEL SERVICE INC		05/20/2021	JANE STREET		1,058,440	1,000,000	1,043,410	0	0	(204)	0	(204)	0	1,043,206	0	15,234	15,234	7,839	09/01/2049	1.G FE
91533B-AF-7	UPJOHN INC		05/12/2021	TRADE ADJUSTMENT		501,856	500,000	498,700	498,712	0	8	0	8	0	498,720	0	3,135	3,135	7,778	06/22/2050	2.C FE
92343E-AF-9	VERISIGN INC		06/23/2021	CORPORATE ACTION		705,000	705,000	715,500	705,511	0	(511)	0	(511)	0	705,000	0	0	0	21,013	05/01/2023	2.
92343V-GJ-7	VERIZON COMMUNICATIONS INC		05/20/2021	MITSUBISHI UFJ SECURITIES		1,002,960	1,000,000	995,890	0	0	67	0	67	0	995,957	0	7,003	7,003	4,392	03/21/2031	2.A FE
92343V-GK-4	VERIZON COMMUNICATIONS INC		05/24/2021	GOLDMAN SACHS & CO		510,975	500,000	499,710	0	0	6	0	6	0	499,716	0	11,259	11,259	3,022	03/22/2041	2.A FE
92537F-AC-9	VERUS_19-INV1		05/01/2021	MBS PAYDOWN		1,121,855	1,121,855	1,105,027	1,107,103	0	14,753	0	14,753	0	1,121,855	0	0	0	17,099	12/25/2059	1.
92838@-AA-1	VISTA RIDGE LLC		06/30/2021	VARIOUS		18,325	18,325	18,325	18,325	0	0	0	0	0	18,325	0	0	0	261	10/14/2049	1.F PL
929227-2G-0	WAMU_03-S5		06/01/2021	MBS PAYDOWN		6,701	6,701	7,078	6,722	0	(21)	0	(21)	0	6,701	0	0	0	130	06/25/2033	1.D FM
92922F-4G-0	WAMU_05-AR14 2A2		06/01/2021	MBS PAYDOWN		4,880	4,880	2,576	0	0	4,880	0	4,880	0	4,880	0	0	0	65	12/25/2035	1.D FM
92922F-4V-7	WAMU_05-AR13		06/25/2021	MBS PAYDOWN		95,115	95,115	93,866	94,722	0	393	0	393	0	95,115	0	0	0	441	10/25/2045	1.D FM
92922F-D2-1	WAMU_05-AR2 2A1A		06/25/2021	MBS PAYDOWN		1,075	1,075	1,075	1,075	0	0	0	0	0	1,075	0	0	0	3	01/25/2045	1.D FM
92922F-J5-8	WAMU_05-AR6 2A1C		06/25/2021	MBS PAYDOWN		2,807	2,807	2,807	2,764	0	43	0	43	0	2,807	0	0	0	10	04/25/2045	1.D FM
92922F-S2-5	WAMU_05-AR8 21B3		06/25/2021	MBS PAYDOWN		3,623	3,623	2,464	3,549	0	74	0	74	0	3,623	0	0	0	14	07/25/2045	1.D FM
92922F-TB-4	WAMU_04-AR7		06/01/2021	MBS PAYDOWN		94,922	94,922	96,405	94,917	0	4	0	4	0	94,922	0	0	0	1,074	07/25/2034	1.D FM
92922F-U5-5	WAMU_05-AR9 A1B		06/25/2021	MBS PAYDOWN		3,027	3,027	3,027	3,027	0	0	0	0	0	3,027	0	0	0	12	07/25/2045	1.D FM
92922F-WE-4	WAMU_04-AR9 A1		06/01/2021	MBS PAYDOWN		10,313	10,313	10,017	10,292	0	21	0	21	0	10,313	0	0	0	123	08/25/2034	1.D FM
92922F-XM-5	WAMU_04-CB3 2A		06/01/2021	VARIOUS		1,600	1,600	1,665	1,604	0	(4)	0	(4)	0	1,600	0	0	0	46	10/25/2034	1.D FM
92922F-ZF-8	WAMU_04-A12 A2A		06/25/2021	MBS PAYDOWN		8,277	8,277	8,277	8,277	0	0	0	0	0	8,277	0	0	0	32	10/25/2044	1.D FM
92925D-AA-8	WAMU_06-AR17 1A		06/01/2021	MBS PAYDOWN		46,895	41,768	41,800	45,992	0	903	0	903	0	46,895	0	0	0	210	12/25/2046	1.D FM
92966*-AC-3	WABASH VALLEY POWER ASSOCIATION IN PRVT		04/30/2021	VARIOUS		23,481	23,481	23,481	23,481	0	0	0	0	0	23,481	0	0	0	646	12/19/2024	1.F
92966*-AD-1	WABASH VALLEY POWER ASSOCIATION IN PRVT		04/30/2021	VARIOUS		16,772	16,772	16,772	16,772	0	0	0	0	0	16,772	0	0	0	461	12/19/2024	1.F
92966*-AE-9	WABASH VALLEY POWER ASSOCIATION IN PRVT		04/30/2021	VARIOUS		26,835	26,835	26,835	26,835	0	0	0	0	0	26,835	0	0	0	738	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		04/30/2021	SINKING FUND REDEMPTION		69,704	69,704	69,704	69,704	0	0	0	0	0	69,704	0	0	0	2,140	01/31/2028	1.F
93362Y-AA-0	WAMU_06-AR5 A1A		06/01/2021	MBS PAYDOWN		75,648	75,648	75,648	74,611	0	1,037	0	1,037	0	75,648	0	0	0	398	06/25/2046	1.D FM
933635-AA-2	WAMU_07-OA2 1A		06/01/2021	MBS PAYDOWN		19,285	20,336	19,239	18,881	0	404	0	404	0	19,285	0	0	0	91	03/25/2047	1.D FM
933638-AC-2	WAMU_06-AR19 1A1B		06/01/2021	MBS PAYDOWN		4,752	3,476	3,438	4,503	0	249	0	249	0	4,752	0	0	0	17	01/25/2047	1.D FM
93363C-AD-1	WAMU_06-AR7 3A1B		06/01/2021	MBS PAYDOWN		16,165	14,542	14,497	15,650	0	515	0	515	0	16,165	0	0	0	128	07/25/2046	1.D FM
93363X-AD-5	WMHE_07-HE4		06/25/2021	MBS PAYDOWN		29,166	29,166	20,073	28,929	0	237	0	237	0	29,166	0	0	0	31	07/25/2047	1.D FM
93364B-AA-8	WAMU_07-OA5 1A		06/01/2021	MBS PAYDOWN		30,620	30,620	30,620	30,032	0	588	0	588	0	30,620	0	0	0	145	06/25/2047	1.D FM
939336-6D-0	WMALT_05-4 CB9		06/25/2021	MBS PAYDOWN		7,212	7,668	6,459	7,131	0	81	0	81	0	7,212	0	0	0	16	06/25/2035	1.D FM
939346-AB-8	WMALT_06-AR9 2A		06/01/2021	MBS PAYDOWN		10,916	11,833	8,143	10,603	0	606	0	606	0	9,997	0	0	0	77	11/25/2046	1.D FM
93934F-AA-0	WMALT_05-5 CB1		06/25/2021	MBS PAYDOWN		2,455	2,737	2,631	2,428	0	27	0	27	0	2,455	0	0	0	6	07/25/2035	1.D FM
93934F-BU-5	WMALT_05-7 4CB		06/01/2021	MBS PAYDOWN		1,499	2,195	1,877	1,486	0	13	0	13	0	1,499	0	0	0	64	08/25/2035	1.D FM
93934F-CF-7	WMALT_05-8 1A2		06/01/2021	MBS PAYDOWN		36,157	39,559	35,455	35,923	0	233	0	233	0	36,157	0	0	0	850	10/25/2035	1.D FM
93934F-GJ-5	WMALT_05-10 3CB1		06/01/2021	MBS PAYDOWN		9,445	9,479	6,534	9,320	0	125	0	125	0	9,445	0	0	0	222	11/25/2035	1.D FM
93934F-KK-7	WMALT_06-1 2CB1		06/01/2021	MBS PAYDOWN		33,585	40,521	35,483	33,436	0	149	0	149	0	33,585	0	0	0	1,177	02/25/2036	1.D FM
939355-BR-3	WMALT_07-OA3 4A2		06/01/2021	MBS PAYDOWN		56,635	54,024	53,956	56,235	0	400	0	400	0	56,635	0	0	0	234	04/25/2047	1.D FM
93935D-AA-4	WMALT_06-AR7 A1A		06/01/2021	MBS PAYDOWN		9,591	10,175	6,852	9,352	0	239	0	239	0	9,591	0	0	0	55	09/25/2046	1.D FM
93935E-AC-8	WMALT_06-8 A3A		06/01/2021	VARIOUS		8,820	8,820	5,345	8,598	141	81	0	222	0	8,820	0	0	0	93	10/25/2036	1.D FM
93935F-AC-5	WMALT_06-AR6		06/01/2021	MBS PAYDOWN		10,400	11,043	7,977	10,304	0	96	0	96	0	10,400	0	0	0	59	08/25/2046	1.D FM
93935Y-AA-8	WMALT_06-AR10		06/25/2021	MBS PAYDOWN		25,915	25,915	17,863	25,602	0	313	0	313	0	25,915	0	0	0	24	12/25/2036	1.D FM
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		03/31/2021	SINKING FUND REDEMPTION		3,894,024	3,894,024	3,854,164	3,856,361	0	37,563	0	37,563	0	3,818,798	0	0	0	66,233	07/17/2023	4.
949796-AA-4	WFMBS_20-RR1		06/01/2021	MBS PAYDOWN		281,863	281,863	290,407	282,965	0	(1,102)	0	(1,102)	0	281,863	0	0	0	3,292	05/25/2050	1.D FM
949796-AS-5	WFMBS_20-RR1		06/01/2021	MBS PAYDOWN		225,490	225,490	230,916	226,091	0	(601)	0	(601)	0	225,490	0	0	0	2,634	05/25/2050	1.D FM
94982P-AA-7	WFMBS_05-AR7 1A1		06/01/2021	MBS PAYDOWN		15,385	15,385	15,020	15,349	0	35	0	35	0	15,385	0	0	0	197	05/25/2035	1.D FM
94982X-AD-4	WFMBS_06-7 2A1		06/01/2021	MBS PAYDOWN		222,506	222,506	214,371	224,384	0	(1,879)	0	(1,879)	0	222,506	0	0	0	6,379	06/25/2036	1.D FM
949831-AA-9	WFMBS_19-3		06/01/2021	MBS PAYDOWN		139,273	139,273	141,231	139,873	0	(600)	0	(600)	0	139,273	0	0	0	2,017	07/25/2049	1.D FM
949831-AS-0	WFMBS_19-3		06/01/2021	MBS PAYDOWN		120,703	120,703	121,089	120,810	0	(107)	0	(107)	0	120,703	0	0	0	1,748	07/25/2049	1.D FM
94983J-AC-6	WFMBS_06-AR1 IIA1		06/01/2021	MBS PAYDOWN		43,692	44,592	41,025	43,781	0	(89)	0	(89)	0	43,692	0	0	0	529	03/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
94985J-CD-0	WFMBS_07-7 APO		06/29/2021	VARIOUS		14,215	15,286	9,068	13,580	0	636	0	636	0	14,215	0	0	0	0	06/25/2037	1.D FM
94989U-AA-9	WFMBS_18-1		06/01/2021	MBS PAYDOWN		291,808	291,808	280,637	289,534	0	2,274	0	2,274	0	291,808	0	0	0	4,246	07/25/2047	1.D FM
95001T-AA-3	WFMBS_19-1		06/01/2021	MBS PAYDOWN		124,843	124,843	124,746	124,696	0	147	0	147	0	124,843	0	0	0	1,725	11/25/2048	1.D FM
95002K-AA-1	WFMBS_20-1		06/01/2021	MBS PAYDOWN		386,035	386,035	390,619	386,329	0	(295)	0	(295)	0	386,035	0	0	0	4,650	12/25/2049	1.D FM
95002T-AS-3	WFMBS_20-3		06/01/2021	MBS PAYDOWN		118,513	118,513	121,660	118,712	0	(200)	0	(200)	0	118,513	0	0	0	1,419	06/25/2050	1.D FM
95058X-AE-8	WEN_18-1A		06/15/2021	MBS PAYDOWN		7,925	7,925	7,907	7,919	0	6	0	6	0	7,925	0	0	0	154	03/15/2048	2.B FE
95630L-AA-9	WTOWN_20-17		06/01/2021	MBS PAYDOWN		5,540	5,540	5,568	0	0	(1)	0	(1)	0	5,540	0	0	0	18	07/05/2030	1.A FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		06/30/2021	VARIOUS		40,678	40,678	40,085	40,671	0	7	0	7	0	40,678	0	0	0	1,134	12/18/2034	1.F PL
974153-AB-4	WSTOP_20-1A		06/05/2021	MBS PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	64	12/05/2050	2.B FE
98581*-AA-9	YELLOWSTONE ENERGY LTD		06/30/2021	SINKING FUND REDEMPTION		136,343	136,343	136,343	136,343	0	0	0	0	0	136,343	0	0	0	3,920	12/31/2026	2.B
C7236#-AA-2	PET SUPERMARKET INC - TL		06/30/2021	VARIOUS		7,085,597	7,085,597	7,019,109	7,070,201	0	15,396	0	15,396	0	7,085,597	0	0	0	350,345	07/05/2022	2.
00909D-AA-1	AIR CANADA 2020-2 CLASS A PASS THR	A	04/01/2021	SINKING FUND REDEMPTION		94,277	94,277	94,277	94,277	0	0	0	0	0	94,277	0	0	0	2,585	04/01/2029	1.G FE
09784Y-AA-6	BONAVISTA ENERGY CORP	A	05/11/2021	SEAPORT GROUP		1,669,850	1,669,850	1,669,850	1,669,850	0	0	0	0	0	1,669,850	0	0	0	33,397	08/11/2025	3.
09784Y-AC-2	BONAVISTA ENERGY CORP	A	05/11/2021	SEAPORT GROUP		1,027,568	1,027,568	1,027,568	978,055	0	0	0	0	0	1,027,568	0	0	0	49,580	08/11/2035	4.
14040*-AA-1	CAPITAL POWER CORP	A	06/15/2021	MATURITY		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	299,575	06/15/2021	2.
292766-A#-9	ENERPLUS CORP	A	05/15/2021	SINKING FUND REDEMPTION		2,420,000	2,420,000	2,420,000	2,420,000	0	0	0	0	0	2,420,000	0	0	0	53,240	05/15/2024	3.A
66977W-AN-9	NOVA CHEMICALS CORP	A	05/14/2021	CORPORATE ACTION		1,962,019	1,945,000	2,004,288	1,950,342	0	11,677	0	11,677	0	1,962,019	0	0	0	80,272	08/01/2023	3.
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	05/27/2021	SINKING FUND REDEMPTION		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	75,040	05/27/2022	2.C
C4111#-AG-6	GRAYMONT LTD	A	06/21/2021	SINKING FUND REDEMPTION		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	17,625	06/21/2027	2.C PL
03763Y-BE-5	APID_12-11A	D	04/29/2021	CORPORATE ACTION		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	21,751	10/17/2030	1.
03767V-AE-8	APID_19-31A	D	05/14/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,302	04/15/2031	1.
04002R-AA-8	AREIT_20-FL4	D	06/15/2021	MBS PAYDOWN		326,453	326,453	326,044	325,736	0	717	0	717	0	326,453	0	0	0	3,801	04/14/2037	1.A FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	06/30/2021	SINKING FUND REDEMPTION		119,250	119,250	118,137	118,137	0	1,113	0	1,113	0	119,250	0	0	0	4,025	06/30/2035	2.C FE
06761H-AJ-7	BABSN_19-2A	D	05/06/2021	CORPORATE ACTION		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	44,712	04/15/2031	1.
06761K-AG-6	BABSN_19-3A	D	05/20/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,175	04/20/2031	1.
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L	D	04/07/2021	VARIOUS		40,951	40,951	40,951	40,951	0	0	0	0	0	40,951	0	0	0	831	04/07/2027	2.A FE
09609N-AG-0	BLUEM_19-24A	D	05/06/2021	CORPORATE ACTION		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,103	04/20/2031	1.
12434L-AA-2	BXMT_20-FL2	D	04/20/2021	J.P. MORGAN SECURITIES, INC.		2,497,656	2,500,000	2,368,750	2,407,962	0	14,998	0	14,998	0	2,422,960	0	74,696	74,696	8,959	02/16/2037	1.
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	D	06/10/2021	CORPORATE ACTION		505,925	490,000	480,200	482,595	0	23,330	0	23,330	0	505,925	0	0	0	15,483	06/01/2026	3.
26245C-AY-9	DRSLF_16-43A	D	04/21/2021	CORPORATE ACTION		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	86,124	07/20/2029	1.
30069L-AG-3	XAN_19-RS07	D	04/27/2021	J.P. MORGAN SECURITIES, INC.		2,998,125	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(1,875)	(1,875)	24,085	04/15/2036	1.
40052V-AB-0	GRUPO BIMBO SAB DE CV	D	04/26/2021	CORPORATE ACTION		618,637	600,000	645,300	607,725	0	10,912	0	10,912	0	618,637	0	0	0	20,325	01/25/2022	2.B FE
40437W-AJ-7	HLM_14A-19-C	D	04/05/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,147	07/25/2030	1.
40437W-AL-2	HLM_14A-19	D	04/05/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,395	07/25/2030	2.
55954H-AG-7	MAGNE_19-22A	D	05/07/2021	CORPORATE ACTION		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	24,400	04/15/2031	1.
59982W-AA-5	MCSLT_19-1A	D	06/20/2021	MBS PAYDOWN		30,734	30,734	30,723	30,667	0	67	0	67	0	30,734	0	0	0	547	03/20/2043	1.F FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	D	03/22/2021	GSCO (GOLDMAN NY)		5,500,050	5,000,000	5,632,500	0	0	(21,209)	0	(21,209)	0	5,611,291	0	(111,241)	(111,241)	105,556	09/14/2026	2.B FE
64130T-AU-9	NEUB_15-20A	D	06/10/2021	CORPORATE ACTION		750,000	750,000	729,750	730,630	0	19,370	0	19,370	0	750,000	0	0	0	9,054	01/15/2028	1.
671078-AC-7	OCP_20-18A	D	05/07/2021	CORPORATE ACTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,201	04/20/2030	1.
67402F-AC-3	OAKCL_20-1A	D	06/21/2021	CORPORATE ACTION		500,000	500,000	497,500	497,894	0	2,106	0	2,106	0	500,000	0	0	0	14,536	07/15/2029	1.
67707E-AJ-3	OAKC_19-2A	D	04/21/2021	CORPORATE ACTION		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	22,113	04/21/2031	1.
69689A-BG-4	PLMRS_15-1A	D	06/17/2021	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	46,562	05/21/2029	1.
71427Q-AC-2	PERNOD RICARD SA	D	05/24/2021	CITIGROUP GLOBAL MARKETS INC		729,849	815,000	713,125	0	0	414	0	414	0	713,539	0	16,310	16,310	14,630	10/01/2050	2.A FE
76720A-AD-8	RIO TINTO FINANCE (USA) PLC	D	05/20/2021	RBC CAPITAL MARKETS		3,414,940	2,698,000	3,335,187	0	0	(3,840)	0	(3,840)	0	3,331,347	0	83,593	83,593	22,071	03/22/2042	1.F FE
780641-AH-9	KONINKLIJKE KPN NV	D	06/04/2021	SEAPORT GROUP		1,114,464	800,000	1,066,008	1,022,379	0	(7,914)	0	(7,914)	0	1,014,465	0	99,999	99,999	45,969	10/01/2030	2.

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
85572R-AA-7	STARR_18-1	D	06/15/2021	MBS PAYDOWN		32,382	32,382	32,083	32,308	0	74	0	74	0	32,382	0	0	0	556	05/15/2043	2.A FE
86315R-AC-3	STRAS_20-1A	D	04/27/2021	CORPORATE ACTION		1,000,000	1,000,000	990,000	990,044	0	9,956	0	9,956	0	1,000,000	0	0	0	18,217	05/01/2028	1.
92338B-AG-0	VERDE_19-1A	D	04/15/2021	CORPORATE ACTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,606	04/15/2032	1.
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEIV LT	D	05/15/2021	SINKING FUND REDEMPTION		152,941	152,941	152,941	152,941	0	0	0	0	0	152,941	0	0	0	4,608	05/15/2024	4.C FE
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG	D	04/06/2021	MATURITY		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	47,656	04/06/2021	2.
G1696#-AW-6	BUNZL FINANCE PLC	D	04/27/2021	MATURITY		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	42,845	04/27/2021	2.
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	D	06/30/2021	VARIOUS		126,637	126,637	126,637	126,637	0	0	0	0	0	126,637	0	0	0	1,914	09/30/2045	1.D
G4910#-AS-9	INTERSERVE GROUP HOLDINGS LTD	B	05/27/2021	SINKING FUND REDEMPTION		49,302	49,035	46,925	48,521	0	0	0	0	(1,596)	46,925	2,377	0	2,377	0	03/15/2022	4.B PL
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	04/12/2021	SINKING FUND REDEMPTION		5,263	5,263	5,263	5,263	0	0	0	0	0	5,263	0	0	0	0	10/12/2026	3.C
G7219*-AN-5	PREMIER OIL PLC MW	D	04/01/2021	CORPORATE ACTION		1,166,161	1,150,448	1,016,085	1,132,647	0	10,367	0	10,367	0	1,143,015	0	23,146	23,146	57,249	05/31/2021	3.
G7219*-AV-7	PREMIER OIL PLC	D	04/01/2021	CORPORATE ACTION		8,818,825	8,700,000	7,683,915	8,565,388	0	78,401	0	78,401	0	8,643,789	0	175,036	175,036	455,731	05/31/2021	3.
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD	D	06/28/2021	CORPORATE ACTION		5,496,247	5,000,000	5,000,000	5,000,000	0	496,247	0	496,247	0	5,496,247	0	0	0	107,542	06/30/2027	2.
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL LTD	D	06/28/2021	CORPORATE ACTION		3,518,923	3,000,000	3,000,000	3,000,000	0	518,923	0	518,923	0	3,518,923	0	0	0	68,827	06/30/2029	2.
K7017#-AA-8	MERIDIAN SPIRIT APS	D	06/30/2021	VARIOUS		81,362	81,362	81,362	81,362	0	0	0	0	0	81,362	0	0	0	1,665	08/01/2030	2.A FE
L9082*-AJ-8	TRAFIGURA FUNDING SA	D	04/07/2021	VARIOUS		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	78,210	04/07/2021	2.
P3753#-AA-0	ERGON PERU SAC	D	06/30/2021	SINKING FUND REDEMPTION		37,288	37,288	37,288	37,288	0	0	0	0	0	37,288	0	0	0	908	06/30/2034	2.A PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV	D	06/30/2021	VARIOUS		24,495	24,495	24,458	24,458	0	37	0	37	0	24,421	0	0	0	753	09/30/2037	3.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						280,847,811	275,551,579	275,160,618	225,903,910	534	1,687,949	0	1,688,483	(1,596)	277,913,408	2,377	3,523,056	3,525,433	5,403,153	XXX	XXX
00138G-AC-3	AMERICAN GENERAL INSTITUTIONAL CAP 144A		05/26/2021	CORPORATE ACTION		2,560,896	1,600,000	1,372,223	1,374,589	0	903	0	903	0	232,000	0	1,185,404	1,185,404	138,639	03/15/2046	2.
4899999. Subtotal - Bonds - Hybrid Securities						2,560,896	1,600,000	1,372,223	1,374,589	0	903	0	903	0	232,000	0	1,185,404	1,185,404	138,639	XXX	XXX
92915P-AK-1	INGIM_14-1A	D	06/10/2021	CITIGROUP GLOBAL MARKETS INC		231,594	232,000	232,000	232,000	0	0	0	0	0	408,000	0	(406)	(406)	2,246	04/18/2031	1.A FE
92915Q-AE-3	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		199,000	199,000	199,000	199,000	0	0	0	0	0	207,000	0	0	0	1,415	07/20/2030	1.
92915Q-AG-8	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		408,000	408,000	408,000	408,000	0	0	0	0	0	725,000	0	0	0	3,678	07/20/2030	1.
92915Q-AJ-2	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		207,000	207,000	207,000	207,000	0	0	0	0	0	545,500	0	0	0	2,410	07/20/2030	1.
92915Q-AL-7	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		725,000	725,000	728,416	724,687	0	313	0	313	0	725,000	0	0	0	12,378	07/20/2030	2.
92915T-AC-1	VOYA_16-4A	D	06/16/2021	CORPORATE ACTION		545,500	545,500	545,500	545,500	0	0	0	0	0	545,500	0	0	0	7,472	07/20/2029	1.
92915T-AE-7	VOYA_16-4A	D	06/16/2021	CORPORATE ACTION		294,500	294,500	294,500	294,500	0	0	0	0	0	294,500	0	0	0	7,221	07/20/2029	1.
92915T-AG-2	VOYA_16-4A	D	06/16/2021	CORPORATE ACTION		514,000	514,000	514,000	514,000	0	0	0	0	0	514,000	0	0	0	9,259	07/20/2029	1.
92915U-AC-8	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	CORPORATE ACTION		701,000	701,000	701,000	701,000	0	0	0	0	0	701,000	0	0	0	6,907	06/07/2030	1.
92915U-AD-6	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	CORPORATE ACTION		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	4,647	06/07/2030	1.
92915U-AE-4	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	CORPORATE ACTION		231,000	231,000	231,330	231,095	0	(95)	0	(95)	0	231,000	0	0	0	4,600	06/07/2030	2.
92915U-AF-1	VOYA CLO LTD VOYA_17-2A	D	04/15/2021	CORPORATE ACTION		91,000	91,000	91,000	91,000	0	0	0	0	0	91,000	0	0	0	1,720	06/07/2030	1.
92916M-AB-7	VOYA_17-1A	D	05/17/2021	CORPORATE ACTION		546,009	546,009	546,009	546,009	0	0	0	0	0	546,009	0	0	0	3,279	04/17/2030	1.
92916M-AC-5	VOYA_17-1A	D	05/17/2021	CORPORATE ACTION		295,755	295,755	295,755	295,755	0	0	0	0	0	295,755	0	0	0	2,461	04/17/2030	1.
92916P-AA-2	VOYA_17-3A	D	04/01/2021	CORPORATE ACTION		583,000	583,000	581,157	580,342	0	2,658	0	2,658	0	583,000	0	0	0	16,949	07/20/2030	4.
92916Q-AB-8	VOYA_17-4A	D	06/10/2021	CITIGROUP GLOBAL MARKETS INC		154,799	155,000	155,000	155,000	0	0	0	0	0	155,000	0	(202)	(202)	1,537	10/15/2030	1.A FE
92917J-AC-1	VOYA_18-2A	D	06/10/2021	CITIGROUP GLOBAL MARKETS INC		416,375	417,000	417,000	417,000	0	0	0	0	0	417,000	0	(626)	(626)	4,136	07/15/2031	1.A FE
000000-00-0	Prepayment		06/30/2021	VARIOUS		0	0	0	0	0	(406,455)	0	(406,455)	0	(406,455)	0	(78,419)	(78,419)	0	07/15/2031	1.
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						6,498,532	6,499,764	6,501,667	6,496,888	0	(403,579)	0	(403,579)	0	6,932,809	0	(79,653)	(79,653)	92,315	XXX	XXX
8399997. Total - Bonds - Part 4						316,697,808	308,135,800	332,557,743	259,831,382	534	(332,183)	199	(331,848)	(1,596)	311,880,245	2,377	4,617,348	4,619,725	9,559,913	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						316,697,808	308,135,800	332,557,743	259,831,382	534	(332,183)	199	(331,848)	(1,596)	311,880,245	2,377	4,617,348	4,619,725	9,559,913	XXX	XXX
486606-7*-1	KAYNE ANDERSON ENERGY INFRA FUND SER Q		06/01/2021	CALLED BONDS at 25.000	122,622.000	3,065,550	25.00	3,064,864	3,064,864	0	686	0	686	0	3,065,550	0	0	0	51,501		1.
48661E-8*-2	KAYNE ANDERSON NEXTGEN ENERGYFUND SER G		06/01/2021	CALLED BONDS at 25.000	49,864.000	1,246,600	25.00	1,246,600	1,246,600	0	0	0	0	0	1,246,600	0	0	0	20,943		1.

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
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,312,150	XXX	4,311,464	4,311,464	0	686	0	686	0	4,312,150	0	0	0	72,444	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						4,312,150	XXX	4,311,464	4,311,464	0	686	0	686	0	4,312,150	0	0	0	72,444	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						4,312,150	XXX	4,311,464	4,311,464	0	686	0	686	0	4,312,150	0	0	0	72,444	XXX	XXX
SBLGYG-Y8-2	HARBOUR ENERGY PLC	B	06/25/2021	CORPORATE ACTION	13,591,336.000	3,886,207		3,877,138	0	0	0	0	0	0	3,877,138	26,089	(17,020)	9,069	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,886,207	XXX	3,877,138	0	0	0	0	0	0	3,877,138	26,089	(17,020)	9,069	0	XXX	XXX
BIN0YZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		04/09/2021	DIRECT	212.807	2,879,834		0	4,121,918	(4,121,918)	0	0	(4,121,918)	0	0	0	2,879,834	2,879,834	6,263,748		
09784Y-40-5	BONAVISTA ENERGY CORP	A	05/11/2021	SEAPORT GROUP	606,299.000	2,018,976		1,329,431	1,800,708	(471,277)	0	0	(471,277)	0	1,329,431	0	689,545	689,545	0		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,898,810	XXX	1,329,431	5,922,626	(4,593,195)	0	0	(4,593,195)	0	1,329,431	0	3,569,379	3,569,379	6,263,748	XXX	XXX
9799997. Total - Common Stocks - Part 4						8,785,017	XXX	5,206,569	5,922,626	(4,593,195)	0	0	(4,593,195)	0	5,206,569	26,089	3,552,359	3,578,448	6,263,748	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						8,785,017	XXX	5,206,569	5,922,626	(4,593,195)	0	0	(4,593,195)	0	5,206,569	26,089	3,552,359	3,578,448	6,263,748	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,097,167	XXX	9,518,033	10,234,090	(4,593,195)	686	0	(4,592,509)	0	9,518,719	26,089	3,552,359	3,578,448	6,336,192	XXX	XXX
9999999 - Totals						329,794,975	XXX	342,075,776	270,065,472	(4,592,661)	(331,497)	199	(4,924,357)	(1,596)	321,398,964	28,466	8,169,707	8,198,173	15,896,105	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3226.56	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/15/2020	07/15/2021	296	955,863	JUL21 SPX C @ 3226.56	83,829	0	0	317,343		317,343	178,370	0	(41,570)	0	0		0001
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3271.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2020	07/30/2021	192	626,511	JUL21 SPX C @ 3271.12	54,195	0	0	196,599		196,599	112,834	0	(26,950)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3389.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2020	08/13/2021	176	595,902	AUG21 SPX C @ 3389.78	48,626	0	0	159,823		159,823	98,439	0	(24,448)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3500.31	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/31/2020	08/31/2021	156	546,396	AUG21 SPX C @ 3500.31	46,061	0	0	125,016		125,016	83,596	0	(22,841)	0	0		0001
OTC OPTION CALL BOUGHT, SEP21 SPX C @ 3401.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	09/15/2020	09/15/2021	242	824,384	SEP21 SPX C @ 3401.2	71,639	0	0	218,160		218,160	134,282	0	(35,525)	0	0		0001
OTC OPTION CALL BOUGHT, SEP21 SPX C @ 3363	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/30/2020	09/30/2021	204	687,305	SEP21 SPX C @ 3363	61,720	0	0	191,854		191,854	114,638	0	(30,606)	0	0		0001
OTC OPTION CALL BOUGHT, OCT21 SPX C @ 3483.34	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/15/2020	10/15/2021	340	1,183,769	OCT21 SPX C @ 3483.34	99,555	0	0	280,781		280,781	179,670	0	(49,368)	0	0		0001
OTC OPTION CALL BOUGHT, OCT21 SPX C @ 3369.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/03/2020	10/29/2021	257	867,361	OCT21 SPX C @ 3369.16	74,853	0	0	241,776		241,776	142,181	0	(37,635)	0	0		0001
OTC OPTION CALL BOUGHT, NOV21 SPX C @ 3626.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/16/2020	11/15/2021	261	944,898	NOV21 SPX C @ 3626.91	72,190	0	0	182,683		182,683	126,223	0	(35,897)	0	0		0001
OTC OPTION CALL BOUGHT, NOV21 SPX C @ 3621.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2020	11/26/2021	238	862,983	NOV21 SPX C @ 3621.63	66,191	0	0	169,132		169,132	115,919	0	(33,187)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 SPX C @ 3701.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	256	946,619	DEC21 SPX C @ 3701.17	74,310	0	0	164,866		164,866	120,435	0	(36,951)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 SPX C @ 3756.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2020	12/31/2021	266	997,856	DEC21 SPX C @ 3756.07	77,533	0	0	159,995		159,995	121,183	0	(38,448)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 SPX C @ 3768.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022	185	697,513	JAN22 SPX C @ 3768.25	0	55,383	0	110,648		110,648	80,522	0	(25,257)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 SPX C @ 3773.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/01/2021	01/28/2022	190	717,560	JAN22 SPX C @ 3773.86	0	62,787	0	113,888		113,888	77,016	0	(25,915)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 SPX C @ 3932.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2021	02/16/2022	275	1,082,985	FEB22 SPX C @ 3932.59	0	88,480	0	131,121		131,121	75,124	0	(32,483)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 SPX C @ 3901.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/25/2022	171	666,410	FEB22 SPX C @ 3901.82	0	54,445	0	86,302		86,302	50,105	0	(18,249)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 SPX C @ 3968.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	277	1,097,475	MAR22 SPX C @ 3968.94	0	86,701	0	127,309		127,309	66,025	0	(25,416)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 SPX C @ 3972.89	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/31/2021	03/31/2022	225	893,655	MAR22 SPX C @ 3972.89	0	62,556	0	104,602		104,602	57,642	0	(15,596)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, APR22 SPX C @ 4170.42	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2021	04/14/2022	275	1,146,624	APR22 SPX C @ 4170.42	0	78,085	0	89,621		89,621	27,839	0	(16,303)	0	0		0001
OTC OPTION CALL BOUGHT, APR22 SPX C @ 4181.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	04/30/2021	04/29/2022	193	805,093	APR22 SPX C @ 4181.17	0	56,518	0	62,745		62,745	15,699	0	(9,471)	0	0		0001
OTC OPTION CALL BOUGHT, MAY22 SPX C @ 4163.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/17/2021	05/13/2022	254	1,057,268	MAY22 SPX C @ 4163.29	0	75,912	0	87,603		87,603	20,944	0	(9,252)	0	0		0001
OTC OPTION CALL BOUGHT, MAY22 SPX C @ 4202.04	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/01/2021	05/27/2022	182	762,839	MAY22 SPX C @ 4202.04	0	50,881	0	59,053		59,053	12,271	0	(4,099)	0	0		0001
OTC OPTION CALL BOUGHT, JUN22 SPX C @ 4246.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	285	1,211,728	JUN22 SPX C @ 4246.59	0	80,822	0	87,082		87,082	9,581	0	(3,321)	0	0		0001
OTC OPTION CALL BOUGHT, JUN22 SPX C @ 4297.5	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2022	135	578,267	JUN22 SPX C @ 4297.5	0	37,876	0	37,735		37,735	(141)	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										830,702	790,446	0	3,505,737	XXX	3,505,737	2,020,397	0	(598,788)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										830,702	790,446	0	3,505,737	XXX	3,505,737	2,020,397	0	(598,788)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										830,702	790,446	0	3,505,737	XXX	3,505,737	2,020,397	0	(598,788)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										830,702	790,446	0	3,505,737	XXX	3,505,737	2,020,397	0	(598,788)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, JUL21 SPX C @ 3382.08	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/15/2020	07/15/2021	296	955,863	JUL21 SPX C @ 3382.08	(57,161)	0	0	(271,367)		(271,367)	(156,988)	0	28,345	0	0		0001
OTC OPTION CALL WRITTEN, JUL21 SPX C @ 3429.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2020	07/30/2021	192	626,511	JUL21 SPX C @ 3429.12	(36,338)	0	0	(166,479)		(166,479)	(98,090)	0	18,069	0	0		0001
OTC OPTION CALL WRITTEN, AUG21 SPX C @ 3557.2351	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2020	08/13/2021	176	595,902	AUG21 SPX C @ 3557.2351	(31,404)	0	0	(130,744)		(130,744)	(82,933)	0	15,789	0	0		0001
OTC OPTION CALL WRITTEN, AUG21 SPX C @ 3673.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/31/2020	08/31/2021	156	546,396	AUG21 SPX C @ 3673.23	(30,216)	0	0	(98,739)		(98,739)	(68,617)	0	14,984	0	0		0001
OTC OPTION CALL WRITTEN, SEP21 SPX C @ 3564.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	09/15/2020	09/15/2021	242	824,384	SEP21 SPX C @ 3564.8	(48,721)	0	0	(179,614)		(179,614)	(113,674)	0	24,160	0	0		0001
OTC OPTION CALL WRITTEN, SEP21 SPX C @ 3524.42	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/30/2020	09/30/2021	204	687,305	SEP21 SPX C @ 3524.42	(43,094)	0	0	(159,949)		(159,949)	(98,136)	0	21,370	0	0		0001
OTC OPTION CALL WRITTEN, OCT21 SPX C @ 3651.93	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/15/2020	10/15/2021	340	1,183,769	OCT21 SPX C @ 3651.93	(67,120)	0	0	(226,612)		(226,612)	(149,680)	0	33,284	0	0		0001
OTC OPTION CALL WRITTEN, OCT21 SPX C @ 3531.89	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/03/2020	10/29/2021	257	867,361	OCT21 SPX C @ 3531.89	(51,001)	0	0	(201,892)		(201,892)	(121,080)	0	25,642	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, NOV21 SPX C @ 3799.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/16/2020	11/15/2021	261	944,898	NOV21 SPX C @ 3799.91	(46,678)	0	0	(141,955)		(141,955)	(101,542)	0	23,211	0	0		0001
OTC OPTION CALL WRITTEN, NOV21 SPX C @ 3794.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2020	11/26/2021	238	862,983	NOV21 SPX C @ 3794.02	(42,804)	0	0	(132,224)		(132,224)	(93,498)	0	21,461	0	0		0001
OTC OPTION CALL WRITTEN, DEC21 SPX C @ 3876.61	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	256	946,619	DEC21 SPX C @ 3876.61	(48,278)	0	0	(125,838)		(125,838)	(95,326)	0	24,006	0	0		0001
OTC OPTION CALL WRITTEN, DEC21 SPX C @ 3933.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2020	12/31/2021	266	997,856	DEC21 SPX C @ 3933.73	(49,893)	0	0	(119,994)		(119,994)	(94,498)	0	24,741	0	0		0001
OTC OPTION CALL WRITTEN, JAN22 SPX C @ 3951.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022	185	697,513	JAN22 SPX C @ 3951.01	0	(35,782)	0	(82,322)		(82,322)	(62,858)	0	16,318	0	0		0001
OTC OPTION CALL WRITTEN, JAN22 SPX C @ 3956.14	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/01/2021	01/28/2022	190	717,560	JAN22 SPX C @ 3956.14	0	(42,767)	0	(85,132)		(85,132)	(60,017)	0	17,652	0	0		0001
OTC OPTION CALL WRITTEN, FEB22 SPX C @ 4121.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2021	02/16/2022	275	1,082,985	FEB22 SPX C @ 4121.75	0	(58,589)	0	(90,972)		(90,972)	(53,892)	0	21,510	0	0		0001
OTC OPTION CALL WRITTEN, FEB22 SPX C @ 4089.89	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/25/2022	171	666,410	FEB22 SPX C @ 4089.89	0	(35,853)	0	(61,284)		(61,284)	(37,448)	0	12,017	0	0		0001
OTC OPTION CALL WRITTEN, MAR22 SPX C @ 4156.67	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	277	1,097,475	MAR22 SPX C @ 4156.67	0	(57,947)	0	(88,492)		(88,492)	(47,532)	0	16,987	0	0		0001
OTC OPTION CALL WRITTEN, MAR22 SPX C @ 4160.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/31/2021	03/31/2022	225	893,655	MAR22 SPX C @ 4160.41	0	(38,606)	0	(73,343)		(73,343)	(44,363)	0	9,625	0	0		0001
OTC OPTION CALL WRITTEN, APR22 SPX C @ 4371.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2021	04/14/2022	275	1,146,624	APR22 SPX C @ 4371.85	0	(48,273)	0	(54,532)		(54,532)	(16,338)	0	10,079	0	0		0001
OTC OPTION CALL WRITTEN, APR22 SPX C @ 4382.7	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	04/30/2021	04/29/2022	193	805,093	APR22 SPX C @ 4382.7	0	(34,941)	0	(38,486)		(38,486)	(9,400)	0	5,856	0	0		0001
OTC OPTION CALL WRITTEN, MAY22 SPX C @ 4362.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/17/2021	05/13/2022	254	1,057,268	MAY22 SPX C @ 4362.3	0	(47,471)	0	(55,454)		(55,454)	(13,769)	0	5,786	0	0		0001
OTC OPTION CALL WRITTEN, MAY22 SPX C @ 4402.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/01/2021	05/27/2022	182	762,839	MAY22 SPX C @ 4402.9	0	(30,590)	0	(36,810)		(36,810)	(8,684)	0	2,464	0	0		0001
OTC OPTION CALL WRITTEN, JUN22 SPX C @ 4452.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	285	1,211,728	JUN22 SPX C @ 4452.12	0	(47,500)	0	(53,060)		(53,060)	(7,512)	0	1,952	0	0		0001
OTC OPTION CALL WRITTEN, JUN22 SPX C @ 4505.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2022	135	578,267	JUN22 SPX C @ 4505.07	0	(22,148)	0	(22,420)		(22,420)	(272)	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(552,708)	(500,467)	0	(2,697,714)	XXX	(2,697,714)	(1,636,147)	0	395,308	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(552,708)	(500,467)	0	(2,697,714)	XXX	(2,697,714)	(1,636,147)	0	395,308	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(552,708)	(500,467)	0	(2,697,714)	XXX	(2,697,714)	(1,636,147)	0	395,308	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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(552,708)	(500,467)	0	(2,697,714)	XXX	(2,697,714)	(1,636,147)	0	395,308	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	4,071	0		17,409	0	0	0	0	2,292		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	1,355	0		5,803	0	0	0	0	764		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	2,600,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	35,286	0		150,877	0	0	0	0	19,862		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	1	1,500,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	15,980	0		102,188	0	0	0	0	18,040		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/27/2016	10/31/2041	1	15,000,000	REC 1ML [PAY SWP: USD 1.929000 10/31/2041]	0	0	(136,650)	0		(959,803)	0	0	0	0	338,338		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/14/2018	08/25/2025	1	80,000,000	REC 1ML [PAY FSWP: USD 2.833000 25-AUG-2025]	0	0	(1,085,754)	0		(6,986,274)	0	0	0	0	815,467		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/14/2018	08/25/2028	1	90,000,000	REC 1ML [PAY FSWP: USD 2.882500 25-AUG-2028]	0	0	(1,243,257)	0		(11,229,761)	0	0	0	0	1,204,026		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/04/2018	10/15/2033	1	22,000,000	REC 1ML [PAY FSWP: USD 3.189000 15-OCT-2033]	0	0	(337,750)	0		(4,537,778)	0	0	0	0	385,806		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/19/2021	03/25/2028	1	40,000,000	FSWP: USD 1.255000 25-MAR-2028	0	0	(122,803)	0		(528,167)	0	0	0	0	519,220		(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(2,869,522)	0	XXX	(23,965,506)	0	0	0	0	3,303,815	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	674,400	CSWAP: EUR/USD 9/23/2026	1,230	0	6,423	(37,136)		(22,338)	0	22,590	0	0	7,716		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,071	(6,190)		(3,723)	0	3,765	0	0	1,286		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,071	(6,190)		(3,723)	0	3,765	0	0	1,286		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	337,200	CSWAP: EUR/USD 9/23/2026	615	0	3,212	(18,570)		(11,170)	0	11,295	0	0	3,858		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	224,800	CSWAP: EUR/USD 9/23/2028	410	0	2,057	(12,380)		(8,960)	0	7,530	0	0	3,024		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	1,029	(6,190)		(4,480)	0	3,765	0	0	1,512		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	449,600	CSWAP: EUR/USD 9/23/2028	820	0	4,114	(24,760)		(17,921)	0	15,060	0	0	6,048		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	345	(13,945)		(12,600)	0	(1,450)	0	0	1,451		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	1,035	(41,835)		(37,801)	0	(4,350)	0	0	4,354		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	2,070	(83,670)		(75,602)	0	(8,700)	0	0	8,709		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	383	(31,990)		(34,229)	0	(2,900)	0	0	3,324		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	957	(79,975)		(85,574)	0	(7,250)	0	0	8,310		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	3,053,750	CSWAP: GBP/USD 11/23/2028	(46,000)	0	4,786	(399,875)		(427,868)	0	(36,250)	0	0	41,551		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	1,465,800	CSWAP: GBP/USD 11/23/2028	(22,080)	0	2,297	(191,940)		(205,377)	0	(17,400)	0	0	19,944		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	191	(15,995)		(17,115)	0	(1,450)	0	0	1,662		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	738,720	CSWAP: GBP/USD 11/10/2026	(10,290)	0	1,389	(90,150)		(88,184)	0	(8,700)	0	0	8,557		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	695	(45,075)		(44,092)	0	(4,350)	0	0	4,278		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	232	(15,025)		(14,697)	0	(1,450)	0	0	1,426		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	1,477,440	CSWAP: GBP/USD 11/10/2026	(20,580)	0	2,779	(180,300)		(176,368)	0	(17,400)	0	0	17,114		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	465	(39,613)		(40,392)	0	(3,625)	0	0	3,633		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	465	(39,613)		(40,392)	0	(3,625)	0	0	3,633		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	611,500	CSWAP: GBP/USD 2/20/2025	(11,125)	0	1,081	(79,225)		(75,350)	0	(7,250)	0	0	5,839		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	305,750	CSWAP: GBP/USD 2/20/2025	(5,563)	0	541	(39,613)		(37,675)	0	(3,625)	0	0	2,919		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	423,200	CSWAP: EUR/USD 12/8/2023	(1,260)	0	4,538	(51,160)		(40,449)	0	15,060	0	0	3,306		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	952,200	CSWAP: EUR/USD 12/8/2023	(2,835)	0	10,210	(115,110)		(91,011)	0	33,885	0	0	7,439		(100/100)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	1,134	(12,790)		(10,112)	0	3,765	0	0	827		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	2,269	(25,580)		(20,225)	0	7,530	0	0	1,653		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	984	(12,790)		(10,908)	0	3,765	0	0	1,444		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	317,400	CSWAP: EUR/USD 12/8/2028	(945)	0	2,953	(38,370)		(32,725)	0	11,295	0	0	4,331		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	529,000	CSWAP: EUR/USD 12/8/2028	(1,575)	0	4,921	(63,950)		(54,542)	0	18,825	0	0	7,218		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	984	(12,790)		(10,908)	0	3,765	0	0	1,444		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	525	(10,965)		(7,951)	0	(1,450)	0	0	1,761		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	2,625	(54,825)		(39,757)	0	(7,250)	0	0	8,805		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	2,625	(54,825)		(39,757)	0	(7,250)	0	0	8,805		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	254,360	CSWAP: GBP/USD 2/27/2029	4,990	0	1,050	(21,930)		(15,903)	0	(2,900)	0	0	3,522		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	2,162,060	CSWAP: GBP/USD 2/27/2029	42,415	0	8,924	(186,405)		(135,175)	0	(24,650)	0	0	29,936		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	2,338,520	CSWAP: GBP/USD 8/5/2024	(119,510)	0	15,644	(286,235)		(204,152)	0	(27,550)	0	0	20,591		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	1,353,880	CSWAP: GBP/USD 8/5/2024	(69,190)	0	9,057	(165,715)		(118,193)	0	(15,950)	0	0	11,921		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	3,446,240	CSWAP: GBP/USD 8/5/2024	(176,120)	0	23,054	(421,820)		(300,855)	0	(40,600)	0	0	30,345		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,683,300	CSWAP: EUR/USD 9/13/2027	(104,175)	0	16,506	(95,550)		(58,526)	0	56,475	0	0	20,971		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	2,356,620	CSWAP: EUR/USD 9/13/2027	(145,845)	0	23,109	(133,770)		(81,936)	0	79,065	0	0	29,359		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,009,980	CSWAP: EUR/USD 9/13/2027	(62,505)	0	9,904	(57,330)		(35,116)	0	33,885	0	0	12,582		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	2,567,680	CSWAP: AUD/USD 7/26/2027	(126,990)	0	(9,671)	15,130		(77,570)	0	71,060	0	0	31,641		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(284)	445		(2,281)	0	2,090	0	0	931		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(3,129)	4,895		(25,096)	0	22,990	0	0	10,237		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	679,680	CSWAP: AUD/USD 7/26/2027	(33,615)	0	(2,560)	4,005		(20,533)	0	18,810	0	0	8,376		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,257,300	CSWAP: EUR/USD 7/19/2024	(9,735)	0	12,921	(47,190)		(13,824)	0	41,415	0	0	10,988		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,028,700	CSWAP: EUR/USD 7/19/2024	(7,965)	0	10,571	(38,610)		(11,311)	0	33,885	0	0	8,990		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	4,000,500	CSWAP: EUR/USD 7/19/2024	(30,975)	0	41,111	(150,150)		(43,986)	0	131,775	0	0	34,960		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	4,864	(48,265)		(15,051)	0	(10,150)	0	0	11,378		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	6,254	(62,055)		(19,351)	0	(13,050)	0	0	14,628		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	695	(6,895)		(2,150)	0	(1,450)	0	0	1,625		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	20,152	(199,955)		(62,354)	0	(42,050)	0	0	47,135		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	5,030	(42,760)		(12,477)	0	(11,600)	0	0	13,375		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	3,187,200	CSWAP: GBP/USD 10/31/2027	120	0	15,090	(128,280)		(37,432)	0	(34,800)	0	0	40,125		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	629	(5,345)		(1,560)	0	(1,450)	0	0	1,672		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	929,600	CSWAP: GBP/USD 10/31/2027	35	0	4,401	(37,415)		(10,918)	0	(10,150)	0	0	11,703		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	3,187,200	CSWAP: GBP/USD 10/31/2029	120	0	15,246	(128,280)		(33,419)	0	(34,800)	0	0	46,028		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	5,082	(42,760)		(11,139)	0	(11,600)	0	0	15,343		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	929,600	CSWAP: GBP/USD 10/31/2029	35	0	4,447	(37,415)		(9,747)	0	(10,150)	0	0	13,425		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	132,800	CSWAP: GBP/USD 10/31/2029	5	0	635	(5,345)		(1,392)	0	(1,450)	0	0	1,918		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	1,531,010	CSWAP: EUR/USD 10/30/2024	19,435	0	17,317	(10,660)		43,252	0	48,945	0	0	13,984		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,332	(820)		3,327	0	3,765	0	0	1,076		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	471,080	CSWAP: EUR/USD 10/30/2024	5,980	0	5,328	(3,280)		13,308	0	15,060	0	0	4,303		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	2,664	(1,640)		6,654	0	7,530	0	0	2,151		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	2,664	(1,640)		6,654	0	7,530	0	0	2,151		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	(743)	3,649		(2,879)	0	5,466	0	0	2,591		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	400,000	CSWAP: AUD/USD 15-MAR-2028	(8,761)	0	(1,486)	7,298		(5,757)	0	10,932	0	0	5,182		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	(743)	3,649		(2,879)	0	5,466	0	0	2,591		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	(371)	1,824		(1,439)	0	2,735	0	0	1,295		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	1,100,000	CSWAP: AUD/USD 15-MAR-2028	(24,092)	0	(4,086)	20,069		(15,832)	0	30,064	0	0	14,249		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	1,431,000	CSWAP: GBP/USD 14-MAR-2030	36,450	0	10,576	49,550		151,223	0	(14,500)	0	0	21,116		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	2,575,800	CSWAP: GBP/USD 14-MAR-2030	65,610	0	19,037	89,190		272,201	0	(26,100)	0	0	38,009		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	286,200	CSWAP: GBP/USD 14-MAR-2030	7,290	0	2,115	9,910		30,245	0	(2,900)	0	0	4,223		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	14,580	0	4,230	19,820		60,489	0	(5,800)	0	0	8,446		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,058	4,955		15,122	0	(1,450)	0	0	2,112		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	428,760	CSWAP: GBP/USD 14-MAR-2027	10,395	0	3,117	14,325		38,070	0	(4,350)	0	0	5,121		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	857,520	CSWAP: GBP/USD 14-MAR-2027	20,790	0	6,233	28,650		76,141	0	(8,700)	0	0	10,243		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	1,039	4,775		12,690	0	(1,450)	0	0	1,707		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	1,168,600	CSWAP: EUR/USD 29-JUN-2030	10,800	0	14,519	(17,300)		62,046	0	37,650	0	0	17,532		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	1,452	(1,730)		6,205	0	3,765	0	0	1,753		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	4,356	(5,190)		18,614	0	11,295	0	0	5,260		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	701,160	CSWAP: EUR/USD 29-JUN-2030	6,480	0	8,712	(10,380)		37,227	0	22,590	0	0	10,519		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	4,320	0	5,808	(6,920)		24,818	0	15,060	0	0	7,013		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	8,324	(104,450)		(25,854)	0	(14,500)	0	0	17,395		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	8,324	(104,450)		(25,854)	0	(14,500)	0	0	17,395		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	3,320,200	CSWAP: GBP/USD 29-NOV-2028	(1,950)	0	21,642	(271,570)		(67,220)	0	(37,700)	0	0	45,226		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	2,358,720	CSWAP: EUR/USD 27-MAR-2028	(4,200)	0	30,794	(131,670)		11,955	0	79,065	0	0	30,630		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	112,320	CSWAP: EUR/USD 27-MAR-2028	(200)	0	1,466	(6,270)		569	0	3,765	0	0	1,459		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	4,399	(18,810)		1,708	0	11,295	0	0	4,376		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	1,010,880	CSWAP: EUR/USD 27-MAR-2028	(1,800)	0	13,197	(56,430)		5,123	0	33,885	0	0	13,127		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	1,615,770	CSWAP: GBP/USD 17-SEP-2031	(7,085)	0	6,317	(180,115)		(151,184)	0	(18,850)	0	0	25,829		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	1,458	(41,565)		(34,889)	0	(4,350)	0	0	5,961		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	1,458	(41,565)		(34,889)	0	(4,350)	0	0	5,961		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	486	(13,855)		(11,630)	0	(1,450)	0	0	1,987		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	1,645,500	CSWAP: EUR/USD 20-JUN-2026	6,900	0	15,436	(133,350)		(100,736)	0	56,475	0	0	18,352		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	219,400	CSWAP: EUR/USD 20-JUN-2026	920	0	2,058	(17,780)		(13,431)	0	7,530	0	0	2,447		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	5,375,300	CSWAP: EUR/USD 20-JUN-2026	22,540	0	50,423	(435,610)		(329,071)	0	184,485	0	0	59,949		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	1,276,740	CSWAP: AUD/USD 02-DEC-2030	(51,930)	0	(4,637)	(74,610)		(90,405)	0	37,620	0	0	19,603		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	283,720	CSWAP: AUD/USD 02-DEC-2030	(11,540)	0	(1,030)	(16,580)		(20,090)	0	8,360	0	0	4,356		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	4,359,370	CSWAP: AUD/USD 02-DEC-2030	(177,312)	0	(15,832)	(254,752)		(308,683)	0	128,452	0	0	66,935		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(952,909)	0	559,599	(5,982,738)	XXX	(3,550,504)	0	834,870	0	0	1,215,787	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(952,909)	0	(2,309,923)	(5,982,738)	XXX	(27,516,010)	0	834,870	0	0	4,519,602	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
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2029	1	19,000,000	REC SWP: USD 2.655000 11/26/2029 [PAY 1ML]	0	0	240,951	2,246,667		2,246,667	(946,928)	0	0	0	275,561		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	1	5,400,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	48,968	103,350		103,350	(48,035)	0	0	0	27,909		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/07/2017	06/09/2032	1	500,000,000	REC 3ML [PAY FSWP: USD 2.670000 6/9/2032]	0	0	1,960	(15,784,128)		(15,784,128)	9,183,304	0	0	0	8,272,955		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/07/2018	03/09/2033	1	550,000,000	REC 3ML [PAY FSWP: USD 3.147500 09-MAR-2033]	0	0	3,638	(28,160,491)		(28,160,491)	9,724,897	0	0	0	9,405,897		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/18/2018	12/20/2023	1	60,000,000	REC SWP: USD 2.648000 20-DEC-2023 [PAY 1ML]	0	0	758,635	3,369,224		3,369,224	(1,029,822)	0	0	0	471,866		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/17/2012	12/19/2022	1	31,000,000	REC SWP: USD 1.745750 19-DEC-2022 [PAY 1ML]	0	0	252,483	711,344		711,344	(263,549)	0	0	0	188,006		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/23/2012	05/25/2022	1	62,000,000	REC SWP: USD 1.775500 25-MAY-2022 [PAY 1ML]	0	0	514,345	919,334		919,334	(499,956)	0	0	0	294,316		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/28/2012	07/02/2022	1	31,000,000	REC SWP: USD 1.636250 02-JUL-2022 [PAY 1ML]	0	0	235,500	471,647		471,647	(229,083)	0	0	0	155,424		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/04/2011	08/08/2021	1	25,000,000	REC SWP: USD 2.631250 08-AUG-2021 [PAY 3ML]	0	0	305,198	65,032		65,032	(305,474)	0	0	0	40,860		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/26/2019	09/30/2024	1	24,114,000	REC 1ML [PAY SWP: USD 1.377000 30-SEP-2024]	8,321	0	(151,993)	(651,791)		(651,791)	388,540	0	(823)	0	217,521		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/26/2019	09/30/2029	1	14,159,000	REC 1ML [PAY SWP: USD 1.441500 30-SEP-2029]	6,550	0	(93,820)	(293,133)		(293,133)	588,700	0	(324)	0	203,436		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2030	1	30,000,000	REC SWP: USD 0.692500 22-MAY-2030 [PAY 3ML]	3,917	0	76,274	(1,681,500)		(1,681,500)	(1,179,962)	0	(194)	0	447,459		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2050	1	20,000,000	REC SWP: USD 0.961500 22-MAY-2050 [PAY 3ML]	(3,028)	0	78,149	(3,766,447)		(3,766,447)	(1,542,181)	0	50	0	537,702		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2030	1	37,000,000	REC SWP: USD 0.610000 22-MAY-2030 [PAY 1ML]	5,379	0	92,024	(1,957,877)		(1,957,877)	(1,407,900)	0	(266)	0	551,866		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2030	1	22,000,000	REC SWP: USD 0.608700 22-MAY-2030 [PAY 1ML]	373	0	54,574	(1,166,596)		(1,166,596)	(837,086)	0	(18)	0	328,136		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2025	1	61,000,000	REC SWP: USD 0.300400 22-MAY-2025 [PAY 1ML]	6,541	0	56,957	(866,317)		(866,317)	(917,452)	0	(648)	0	602,009		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2025	1	200,000,000	REC 1ML [PAY SWP: USD 0.299000 22-MAY-2025]	(89,000)	0	(185,346)	2,851,210		2,851,210	2,999,909	0	8,812	0	1,973,801		0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/29/2021	10/15/2025	1	50,000,000	SWP: USD 0.400500 15-OCT-2025	0	(15,826)	(67,389)	714,599		714,599	729,027	0	1,399	0	518,163		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2041	1	40,000,000	FSWP: USD 2.205000 01-MAR-2041	0	0	37	(2,141,359)		(2,141,359)	(2,141,359)	0	0	0	887,292		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	7,727,273	FSWP: USD 1.625300 01-MAR-2028	0	0	1	(58,684)		(58,684)	(58,684)	0	0	0	99,813		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	5,909,091	FSWP: USD 1.618800 01-MAR-2028	0	0	0	(43,013)		(43,013)	(43,013)	0	0	0	76,328		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	6,545,454	FSWP: USD 1.612200 01-MAR-2028	0	0	0	(45,551)		(45,551)	(45,551)	0	0	0	84,548		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	4,545,455	FSWP: USD 1.611300 01-MAR-2028	0	0	0	(31,434)		(31,434)	(31,434)	0	0	0	58,714		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	7,090,909	FSWP: USD 1.611500 01-MAR-2028	0	0	0	(49,106)		(49,106)	(49,106)	0	0	0	91,593		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	4,545,455	FSWP: USD 1.602860 01-MAR-2028	0	0	0	(29,574)		(29,574)	(29,574)	0	0	0	58,714		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	4,545,454	FSWP: USD 1.603400 01-MAR-2028	0	0	0	(29,693)		(29,693)	(29,693)	0	0	0	58,714		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	4,545,455	FSWP: USD 1.604350 01-MAR-2028	0	0	0	(29,902)		(29,902)	(29,902)	0	0	0	58,714		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/25/2021	03/01/2028	1	4,545,454	FSWP: USD 1.614180 01-MAR-2028	0	0	0	(32,069)		(32,069)	(32,069)	0	0	0	58,714		0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	06/21/2021	06/23/2028	1	80,000,000	FSWP: USD 1.436500 23-JUN-2028	0	9,106	(1)	(106,702)		(106,702)	(115,776)	0	(32)	0	1,057,264		0002
CL INTEREST RATE SWAP, REC 1ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	06/21/2021	06/23/2031	1	85,000,000	FSWP: USD 1.600700 23-JUN-2031	0	11,789	(1)	(260,908)		(260,908)	(272,669)	0	(29)	0	1,343,047		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	06/21/2021	06/23/2032	1	7,918,782	SWP: USD 1.509300 23-JUN-2032	0	164	(2,413)	(31,569)		(31,569)	(31,733)	0	0	0	131,253		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	06/21/2021	06/23/2032	1	8,314,721	SWP: USD 1.510800 23-JUN-2032	0	(1,518)	(2,537)	(34,445)		(34,445)	(32,930)	0	3	0	137,815		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/22/2021	06/23/2032	1	6,928,934	SWP: USD 1.510700 23-JUN-2032	0	821	(2,114)	(28,632)		(28,632)	(29,451)	0	(2)	0	114,846		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/22/2021	06/23/2032	1	8,116,751	SWP: USD 1.520200 23-JUN-2032	0	1,400	(2,493)	(41,561)		(41,561)	(42,958)	0	(3)	0	134,534		0002
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/22/2021	06/23/2032	1	7,720,812	SWP: USD 1.526300 23-JUN-2032	0	(1,610)	(2,382)	(44,432)		(44,432)	(42,825)	0	3	0	127,971		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(60,947)	4,326	2,209,205	(45,914,507)	XXX	(45,914,507)	11,348,222	0	7,928	0	29,092,761	XXX	XXX
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	250,000	SCDS: (BLL)	(3,183)	0	(1,257)	(1,383)		(1,383)	85	0	872	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	60,000	SCDS: (BLL)	(764)	0	(302)	(332)		(332)	20	0	209	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	60,000	SCDS: (BLL)	(764)	0	(302)	(332)		(332)	20	0	209	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	635,000	SCDS: (BLL)	(8,086)	0	(3,193)	(3,512)		(3,512)	216	0	2,214	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	100,000	SCDS: (BLL)	(1,273)	0	(503)	(553)		(553)	34	0	349	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	600,000	SCDS: (BLL)	(9,859)	0	(3,017)	(8,305)		(8,305)	1,912	0	1,372	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	900,000	SCDS: (BLL)	(14,789)	0	(4,525)	(12,457)		(12,457)	2,867	0	2,058	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	1,000,000	SCDS: (BLL)	(16,432)	0	(5,028)	(13,841)		(13,841)	3,186	0	2,286	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	300,000	SCDS: (BLL)	(4,930)	0	(1,508)	(4,152)		(4,152)	956	0	686	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	250,000	SCDS: (BLL)	(4,108)	0	(1,257)	(3,460)		(3,460)	797	0	572	0	0		0003
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	12/20/2023	1	100,000	SCDS: (BLL)	(1,643)	0	(503)	(1,384)		(1,384)	319	0	229	0	0		0003
CL CDS BUY, ICE: (CSCHLD)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/21/2020	12/20/2021	1	40,000	ICE: (CSCHLD)	(2,589)	0	(1,005)	(841)		(841)	10	0	811	0	0	1	0003
CL CDS BUY, ICE: (CSCHLD)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/21/2020	12/20/2021	1	200,000	ICE: (CSCHLD)	(12,947)	0	(5,025)	(4,205)		(4,205)	51	0	4,054	0	0	1	0003
CL CDS BUY, ICE: (CSCHLD)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/21/2020	12/20/2021	1	570,000	ICE: (CSCHLD)	(36,899)	0	(14,322)	(11,985)		(11,985)	146	0	11,555	0	0	1	0003
CL CDS BUY, ICE: (MSI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	05/28/2020	03/20/2023	1	1,000,000	ICE: (MSI)	(21,133)	0	(5,022)	(14,337)		(14,337)	548	0	3,728	0	0	1	0003
CL CDS BUY, ICE: (WY)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/03/2020	09/20/2021	1	5,000,000	ICE: (WY)	(56,304)	0	(25,129)	(10,522)		(10,522)	1,978	0	21,500	0	0	1	0003
CL CDS BUY, ICE: (IR)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/03/2020	06/20/2023	1	5,000,000	ICE: (IR)	(141,054)	0	(25,100)	(94,083)		(94,083)	3,698	0	22,959	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(336,757)	0	(96,998)	(185,684)	XXX	(185,684)	16,843	0	75,663	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 19-JUL-2021	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/06/2020	07/19/2021	1	682,117	CSWAP: GBP/USD 19-JUL-2021	(1,524)	0	(523)	(44,643)		(44,643)	1,475	(7,627)	0	0	778		0004
CURRENCY SWAP, CSWAP: GBP/USD 19-JUL-2021	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/06/2020	07/19/2021	1	3,413,178	CSWAP: GBP/USD 19-JUL-2021	(7,626)	0	(2,616)	(223,384)		(223,384)	7,382	(38,164)	0	0	3,894		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(9,150)	0	(3,139)	(268,027)	XXX	(268,027)	8,857	(45,791)	0	0	4,672	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(406,854)	4,326	2,109,068	(46,368,218)	XXX	(46,368,218)	11,373,922	(45,791)	83,591	0	29,097,433	XXX	XXX
CDS SELL, CDS: (CMBX.NA.13.AAA),	CDS: (CMBX.NA.13.AAA),	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/18/2020	12/16/2072	1	3,000,000	CDS: (CMBX.NA.13.AAA)	(224,580)	0	7,542	(193,702)		19,158	0	0	11,917	0	3,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	02/17/2021	10/17/2057	1	10,000,000	CDS: (CMBX.NA.8.AA)	0	(25,000)	55,833	(22,911)		88,583	0	0	2,089	0	10,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(224,580)	(25,000)	63,375	(216,613)	XXX	107,741	0	0	14,006	0	13,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(224,580)	(25,000)	63,375	(216,613)	XXX	107,741	0	0	14,006	0	13,000,000	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										(60,947)	4,326	(660,317)	(45,914,507)	XXX	(69,880,013)	11,348,222	0	7,928	0	32,396,576	XXX	XXX
1369999999. Total Swaps - Credit Default										(561,337)	(25,000)	(33,623)	(402,297)	XXX	(77,943)	16,843	0	89,669	0	13,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(962,059)	0	556,460	(6,250,765)	XXX	(3,818,531)	8,857	789,079	0	0	1,220,459	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(1,584,343)	(20,674)	(137,480)	(52,567,569)	XXX	(73,776,487)	11,373,922	789,079	97,597	0	46,617,035	XXX	XXX
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	06/02/2021	08/01/2051	1	120,000,000	UMBS 30YR TBA(REG A)	0	0	0	487,560		487,560	487,560	0	0	0	205,939		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/22/2021	08/01/2051	1	114,000,000	UMBS 30YR TBA(REG A)	0	0	0	661,346		661,346	661,346	0	0	0	195,642		0002
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	07/26/2021	1	3,767,822	EUR/USD	0	0	0	67,031		67,031	2,244	64,786	0	0	5,028		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/07/2021	07/12/2021	1	11,891,465	GBP/USD	0	0	0	320,377		320,377	6,779	313,598	0	0	10,781		0004
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	1,536,314	XXX	1,536,314	1,157,929	378,384	0	0	417,390	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,536,314	XXX	1,536,314	1,157,929	378,384	0	0	417,390	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										(952,909)	0	(2,309,923)	(5,982,738)	XXX	(27,516,010)	0	834,870	0	0	4,519,602	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										(128,860)	294,305	2,109,068	(44,023,881)	XXX	(44,023,881)	12,916,101	332,593	(119,889)	0	29,514,823	XXX	XXX
1719999999. Subtotal - Replication										(224,580)	(25,000)	63,375	(216,613)	XXX	107,741	0	0	14,006	0	13,000,000	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										(1,306,349)	269,305	(137,480)	(50,223,232)	XXX	(71,432,150)	12,916,101	1,167,463	(105,883)	0	47,034,425	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

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 15	16	17	18	19	20	21	22
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
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDU1	1,002	1,002,000,000	EURO$ 90 DAY SEP 21	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	99.4814	99.8600	(12,525)	0	0	0	0	(948,462)	(948,462)	244,132	0003	2,500
EDZ1	756	756,000,000	EURO$ 90 DAY DEC 21	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	99.3531	99.7950	(9,450)	0	0	0	0	(835,275)	(835,275)	184,195	0003	2,500
EDH2	341	341,000,000	EURO$ 90 DAY MAR 22	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/16/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/20/2020	99.7977	99.8000	(4,262)	0	0	0	0	(1,963)	(1,963)	83,083	0003	2,500
EDM2	341	341,000,000	EURO$ 90 DAY JUN 22	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/15/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/20/2020	99.7774	99.7300	(8,525)	0	0	0	0	40,425	40,425	83,083	0003	2,500
EDU2	341	341,000,000	EURO$ 90 DAY SEP 22	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/15/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/20/2020	99.7575	99.6350	(8,525)	0	0	0	0	104,425	104,425	83,083	0003	2,500
EDZ2	229	229,000,000	EURO$ 90 DAY DEC 22	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/15/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.7262	99.4800	(5,725)	0	0	0	0	140,975	140,975	55,795	0003	2,500
EDH3	229	229,000,000	EURO$ 90 DAY MAR 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/13/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.7153	99.3650	(5,725)	0	0	0	0	200,550	200,550	55,795	0003	2,500
EDM3	229	229,000,000	EURO$ 90 DAY JUN 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/19/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.6447	99.2200	(5,725)	0	0	0	0	243,138	243,138	55,795	0003	2,500
EDU3	43	43,000,000	EURO$ 90 DAY SEP 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.6300	99.0000	(1,075)	0	0	0	0	67,725	67,725	10,477	0003	2,500
EDZ3	43	43,000,000	EURO$ 90 DAY DEC 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.5700	98.8750	(1,613)	0	0	0	0	74,712	74,712	10,477	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												(63,150)	0	0	0	0	(913,750)	(913,750)	865,915	XXX	XXX
1649999999. Subtotal - Short Futures												(63,150)	0	0	0	0	(913,750)	(913,750)	865,915	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												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(63,150)	0	0	0	0	(913,750)	(913,750)	865,915	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												(63,150)	0	0	0	0	(913,750)	(913,750)	865,915	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Economic hedge of bond portfolio

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	(63,150)	0	865,915	865,915
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	304,462	(826,094)	0	304,462	(607,830)	0	79,438	0
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	0	(536,490)	0	0	(405,505)	0	81,488	0
Citibank, N.A. 570DZWZ7FF32TWEFA76	Y	Y	0	0	282,138	(2,810,373)	0	805,091	(2,069,613)	0	606,298	0
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	(22,911)	0	88,583	0	88,583	10,000,000	9,977,089
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(277,100)	0	0	(232,591)	0	39,738	0
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	0	0	1,384,336	(687,494)	696,842	1,384,336	(687,494)	696,842	205,939	205,939
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	0	0	284,840	(1,811,979)	0	284,840	(1,439,166)	0	182,467	0
HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	Y	Y	0	0	62,745	(38,486)	24,259	62,745	(38,486)	24,259	0	0
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	0	0	67,031	0	67,031	67,031	0	67,031	5,028	5,028
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	355,707	0	981,723	(539,644)	86,372	1,000,881	(419,178)	225,996	3,297,318	3,297,318
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	(213,180)	0	19,355	0	19,355	49,591	0
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Y	Y	460,000	0	1,956,916	(1,733,192)	0	2,030,113	(1,563,738)	6,375	90,540	0
0299999999. Total NAIC 1 Designation			815,707	0	5,324,191	(9,496,943)	874,504	6,047,437	(7,463,601)	1,128,441	14,637,845	13,485,374
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	11,452,407	(57,502,887)	0	11,728,684	(81,744,670)	0	32,396,580	0
0999999999 - Gross Totals			815,707	0	16,776,598	(66,999,830)	874,504	17,776,121	(89,271,421)	1,128,441	47,900,340	14,351,289
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					16,776,598	(66,999,830)						

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)
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	476,574	341,000	401,467	05/15/2038	IV
BNP Paribas	R0MUWSFPU8MPRO8K5P83	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	472,381	338,000	397,935	05/15/2038	IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,563,471	1,118,700	1,317,070	05/15/2038	IV
GOLDMAN, SACHS & CO	FOR8UP27PHTHYVLBNG30	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	3,479,970	2,490,000	2,931,532	05/15/2038	I
Goldman Sachs International	W22LROWP2IHZNBB6K528	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,324,904	948,000	1,116,101	05/15/2038	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	50,313	36,000	42,384	05/15/2038	IV
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	656,712	469,893	553,216	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	106,200	75,988	89,463	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	59,502,054	42,575,118	50,124,624	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	888,660	888,660	888,660		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	143,709	143,709	143,709		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	80,517,867	80,517,867	80,517,867		V
0199999999 - Total					149,182,814	129,942,936	138,524,027	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	403,613	403,613	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	460,000	460,000	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	2,681,773	2,681,773	XXX		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	9,736,344	9,736,344	XXX		V
0299999999 - Total					13,281,730	13,281,730	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)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
06367C-CC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD		1.G FE	1,000,123	1,000,000	09/07/2021
20271E-VB-2	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.G FE	1,600,040	1,600,000	07/15/2021
23328A-V5-0	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) - USD		1.G FE	1,625,042	1,625,000	07/19/2021
23328A-V6-8	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) CDI 0.13% - USD		1.G FE	1,575,046	1,575,000	07/21/2021
51501H-EF-2	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.G FE	1,375,025	1,375,000	07/13/2021
83050P-RN-1	SEBA_SS_1@NEWYORKSKANDINAV ENSKILDA BK NY - USD		1.G FE	1,000,175	1,000,000	09/03/2021
00084B-W2-6	AABA_NA_2ABN AMRO FUNDING USA LLC 42D 0. - USD		1.G FE	999,749	999,703	09/02/2021
05253A-UT-5	ANZ_AU1AUST & NZ BANKING GROUP 42D 0.1 - USD		1.G FE	1,999,896	1,999,827	07/27/2021
05253A-WL-0	ANZ_AU1AUST & NZ BANKING GROUP 42D 0.1 - USD		1.G FE	1,232,804	1,232,528	09/20/2021
05571B-W1-7	BPCEGP_1BPCE SA 09/01/2021 - USD		1.G FE	1,124,782	1,124,632	09/01/2021
05571B-V4-2	BPCEGP_1BPCE SA 42D 0.15% 08/04/2021. - USD		1.G FE	1,802,838	1,802,745	08/04/2021
19424H-VJ-6	CCPV_1COLLAT CP V CO LLC ABCP 0.19% 0 - USD		1.G FE	499,950	499,873	08/18/2021
23305D-U2-9	DBSSP_1DBS BANK LTD 42D 0.14% 07/02/20 - USD		1.G FE	1,665,993	1,665,994	07/02/2021
23305D-V2-8	DBSSP_1DBS BANK LTD 42D 0.16% 08/02/20 - USD		1.G FE	1,583,854	1,583,775	08/02/2021
2332K0-XJ-6	DNB_NO_1DNB BANK ASA 42D 0.16% 10/18/20 - USD		1.G FE	1,714,564	1,714,169	10/18/2021
2332K0-U8-3	DNB_NO_1DNB BANK ASA 7/8/2021 - USD		1.G FE	999,984	999,977	07/08/2021
53943F-UE-3	LLOYLLOYDS BANK PLC 42D 0.20% 07/14 - USD		1.G FE	999,969	999,939	07/14/2021
53943R-UU-1	LLOYLLOYDS BANK PLC CP 0.14% 07/28/ - USD		1.G FE	1,099,924	1,099,885	07/28/2021
53943R-U1-5	LLOYLLOYDS BANK PLC CP 0.155% 07/01 - USD		1.G FE	1,234,008	1,234,010	07/01/2021
53944Q-U2-4	LMAUSALMA AMERICAS LLC ABCP 0.17% 07/ - USD		1.G FE	999,996	999,995	07/02/2021
63254E-UT-5	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.G FE	1,499,919	1,499,881	07/27/2021
83050T-W3-1	SEBA_SS_1SKANDINAVISKA ENSKILDA BANKEN A - USD		1.G FE	499,925	499,840	09/03/2021
86960J-W2-7	SHBA_SS_1SVENSKA HANDELSBANKEN AB 09/02/ - USD		1.G FE	499,937	499,847	09/02/2021
87019R-X6-8	SWEDA_1SWEDBANK AB CP 0.18% 10/06/2021 - USD		1.G FE	999,747	999,515	10/06/2021
87019R-X6-8	SWEDA_1SWEDBANK AB CP 0.18% 10/06/2021 - USD		1.G FE	1,499,621	1,499,273	10/06/2021
89237D-UN-7	TOYOTA_JP9TOYOTA FINANCE AUSTRALIA LIMITE - USD		1.G FE	1,574,923	1,574,844	07/22/2021
91127P-W2-3	UOB_SPUNITED OVERSEAS BANK LTD 42D 0. - USD		1.G FE	999,835	999,703	09/02/2021
06367B-TQ-2	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	750,078	750,125	10/06/2021
06742T-WU-6	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.F FE	800,028	800,000	09/03/2021
07645R-CU-8	RY_CN_4BEDFORD ROW FUNDING CORP - USD		1.G FE	1,000,212	1,000,169	10/21/2021
21684L-AL-6	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.D FE	1,000,146	1,000,133	09/15/2021
22532X-PA-0	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	812,188	812,187	08/09/2021
22549L-7K-5	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) - USD		1.D FE	1,000,414	1,000,322	09/17/2021
78012U-YC-3	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.C FE	735,265	735,056	10/01/2021
78012U-WY-7	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY. - USD		1.C FE	1,100,161	1,100,146	07/30/2021
89114N-MD-4	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.B FE	1,000,093	1,000,090	07/19/2021
89114N-MD-4	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.B FE	1,100,103	1,100,094	07/19/2021
89236T-GK-5	TOYOTA_JPTOYOTA MOTOR CREDIT CORP - USD		1.E FE	1,451,324	1,451,139	10/07/2021
9612C4-Q5-3	WBC_AUWESTPAC BANKING CORP CPIB 0.190 - USD		1.D FE	300,005	299,999	09/01/2021
9612C4-Q5-3	WBC_AUWESTPAC BANKING CORP CPIB 0.190 - USD		1.D FE	1,000,017	1,000,000	09/01/2021
9612C4-P9-6	WBC_AUWESTPAC BANKING CORP CPIB 0.197 - USD		1.D FE	1,000,030	1,000,020	08/25/2021
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A FE	3,028,000	3,028,000	07/01/2021
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A FE	3,028,000	3,028,000	07/01/2021
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A FE	2,580,000	2,580,000	07/01/2021
236474-17-1	BZREPOBARC A (T Bills, Notes, Bonds & - USD		1.A FE	31,154,260	31,154,260	07/01/2021
236474-17-5	JPMREPOJP A (T Bills, Notes, Bonds & S - USD		1.A FE	26,571,814	26,571,814	07/01/2021
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD		1.A FE	6,162,000	6,162,000	08/05/2021
235619-84-2	ANZ_AU1@LONDONAUSTRALIA & NEW ZEALAND BANKING - USD		1.G FE	380,000	380,000	07/01/2021
235619-82-0	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) TD - USD		1.G FE	2,820,000	2,820,000	07/01/2021
235619-83-6	BNP_FP@PARISBNP PARIBAS (PARIS) TD 0.06% 07 - USD		1.G FE	3,420,000	3,420,000	07/01/2021
235619-84-4	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.G FE	1,810,000	1,810,000	07/01/2021
235619-86-2	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) TD 0.03% - USD		1.G FE	320,000	320,000	07/01/2021
235619-83-0	RY_CN_3@TORONTOROYAL BANK OF CANADA (TORONTO) - USD		1.G FE	770,000	770,000	07/01/2021
235619-83-8	SEBA_SS_1@NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD		1.G FE	1,940,000	1,940,000	07/01/2021
235619-82-8	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.G FE	3,100,000	3,100,000	07/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				133,841,807	133,838,506	XXX
9999999 - Totals				133,841,807	133,838,506	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 112,247,826 Book/Adjusted Carrying Value $ 112,244,525
2. Average balance for the year Fair Value $ 109,742,463 Book/Adjusted Carrying Value $ 109,739,699
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1 $ 133,838,506 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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, N. A.	Charlotte, NC		0.000	0	0	5,081,282	4,085,072	8,467,543	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	(300,061,054)	(47,671,856)	(43,349,075)	XXX
PNC Bank, N.A.	Wilmington, DE		0.000	0	0	390,519,695	228,520,338	233,521,244	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	8,483,788	8,419,917	8,403,129	XXX
The Bank of New York Mellon	New York, NY		0.010	1,198	0	38,338,078	51,423,433	26,589,496	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	43,293,036	9,034,039	3,941,012	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	73,384	71,690	70,152	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,198	0	185,728,209	253,882,634	237,643,501	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	1,198	0	185,728,209	253,882,634	237,643,501	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	1,198	0	185,728,209	253,882,634	237,643,501	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-41-9	FIRST AMERICAN TREAS OBLI-INS INV MN		11/21/2019	0.000		10,000	0	0
94975H-29-6	WELLS FARGO TREASURY PLUS CL I		11/21/2019	0.000		70,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						80,000	0	0
9999999 - Total Cash Equivalents						80,000	0	0