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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

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 and 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 and Zip Code)

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

Atlanta, GA, US 30327-4390 (City or Town, State 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 and Zip Code)

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

Minneapolis, MN, US 55401 (City or Town, State 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, CFO and Treasurer	Michael Robert Katz #
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Clyde Landon Cobb Jr., SVP & Chief Accounting Officer	Heather Hamilton Lavallee, Senior Vice President	Francis Gerard O'Neill, SVP & Chief Risk Officer
Matthew Toms, Senior Vice President	Rachel Mara Reid, Senior Vice President	Michael Scott Smith, Executive 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/Pennsylvania
County of Hennepin/Hennepin/Chester
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	Michael Robert Katz Treasurer

Subscribed and sworn to before me this 25 day of April 2022	Subscribed and sworn to before me this 26 day of April 2022	Subscribed and sworn to before me this 6th day of May 2022 Beth Anne Evans

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 01/31/27

TINA M. SCHULTZ
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/27

Commonwealth of Pennsylvania - Notary Seal
Beth Anne Evans, Notary Public
Chester County
My commission expires September 17, 2023
Commission number 1293380
Member, Pennsylvania Association of Notaries

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	8,132,801,770	0	8,132,801,770	8,169,293,456
2.	Stocks:				
	2.1 Preferred stocks	117,827,455	0	117,827,455	123,045,721
	2.2 Common stocks	559,795,701	0	559,795,701	563,731,225
3.	Mortgage loans on real estate:				
	3.1 First liens	1,236,084,528	0	1,236,084,528	1,268,108,460
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	46,607,472	0	46,607,472	46,870,573
	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	0
5.	Cash ($ 68,621,299), cash equivalents ($ 160,080,000) and short-term investments ($ 118,685,897)	347,387,197	0	347,387,197	226,207,081
6.	Contract loans (including $ 0 premium notes)	195,390,054	0	195,390,054	201,306,758
7.	Derivatives	10,738,082	0	10,738,082	16,792,185
8.	Other invested assets	747,772,318	0	747,772,318	745,718,726
9.	Receivables for securities	15,260,306	0	15,260,306	2,818,492
10.	Securities lending reinvested collateral assets	150,564,862	0	150,564,862	167,928,053
11.	Aggregate write-ins for invested assets	31,604,388	0	31,604,388	313,155
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,591,834,132	0	11,591,834,132	11,532,133,885
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	85,440,100	0	85,440,100	84,245,302
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(365,852,052)	3,849,542	(369,701,594)	(371,872,807)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	12,446,565	0	12,446,565	7,839,962
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	600,543,521	2,970,618	597,572,903	611,950,313
	16.2 Funds held by or deposited with reinsured companies	2,348,818	0	2,348,818	2,348,818
	16.3 Other amounts receivable under reinsurance contracts	104,696,753	0	104,696,753	89,778,694
17.	Amounts receivable relating to uninsured plans	2,809,323	0	2,809,323	3,064,981
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	38,400,012
18.2	Net deferred tax asset	504,361,711	263,931,073	240,430,638	232,465,514
19.	Guaranty funds receivable or on deposit	3,025,840	0	3,025,840	3,119,434
20.	Electronic data processing equipment and software	671	671	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	17,597,643	0	17,597,643	8,464,067
24.	Health care ($ 0) and other amounts receivable	592,788	592,788	0	0
25.	Aggregate write-ins for other than invested assets	75,456,147	7,327,173	68,128,974	84,215,336
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,635,301,959	278,671,864	12,356,630,095	12,326,153,511
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,591,638,670	0	2,591,638,670	2,847,286,158
28.	Total (Lines 26 and 27)	15,226,940,630	278,671,864	14,948,268,765	15,173,439,669
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	31,604,388	0	31,604,388	313,155
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)	31,604,388	0	31,604,388	313,155
2501.	Margin call collateral	58,782,791	0	58,782,791	81,635,632
2502.	Miscellaneous assets	13,720,921	7,327,173	6,393,748	2,579,705
2503.	Lifeline deposits receivable	2,952,434	0	2,952,434	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	75,456,147	7,327,173	68,128,974	84,215,336

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 6,977,997,464 less $ 0 included in Line 6.3 (including $ 313,431,333 Modco Reserve)	6,977,997,464	7,054,975,819
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	64,816,244	68,098,043
3.	Liability for deposit-type contracts (including $ 25,396,310 Modco Reserve)	1,166,833,700	1,147,093,349
4.	Contract claims:		
	4.1 Life	215,580,350	197,900,227
	4.2 Accident and health	373,374,098	386,978,000
5.	Policyholders' dividends/refunds to members $ (56,811) and coupons $ 0 due and unpaid	(56,811)	(58,703)
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)	(5,069,017)	(4,353,581)
	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	44,939	153,584
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 $ 27,017,757 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	34,426,446	34,360,098
	9.3 Other amounts payable on reinsurance, including $ 13,099,048 assumed and $ 26,340,176 ceded	39,439,224	100,925,590
	9.4 Interest Maintenance Reserve	22,383,570	28,474,877
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,100,355 , accident and health $ 27,143,166 and deposit-type contract funds $ 0	41,243,521	41,167,064
11.	Commissions and expense allowances payable on reinsurance assumed	1,969,304	1,988,891
12.	General expenses due or accrued	25,200,026	33,197,158
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,799,201) accrued for expense allowances recognized in reserves, net of reinsured allowances)	880,089	849,132
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,276,282	9,974,624
15.1	Current federal and foreign income taxes, including $ 1,942,101 on realized capital gains (losses)	12,461,205	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,495,114	34,586
17.	Amounts withheld or retained by reporting entity as agent or trustee	35,855,623	37,529,615
18.	Amounts held for agents' account, including $ 2,241,401 agents' credit balances	2,241,401	2,163,820
19.	Remittances and items not allocated	195,005,943	118,431,324
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	387,866	385,049
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	220,160,163	209,008,803
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	2,329,525	3,550,705
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	675,918,965	680,978,588
	24.04 Payable to parent, subsidiaries and affiliates	41,907,107	33,664,077
	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	56,410,256	68,458,965
	24.09 Payable for securities	39,030,526	9,260,293
	24.10 Payable for securities lending	150,564,862	167,928,053
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	104,545,727	111,380,477
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,508,653,712	10,544,498,525
27.	From Separate Accounts Statement	2,591,638,670	2,847,286,158
28.	Total liabilities (Lines 26 and 27)	13,100,292,383	13,391,784,683
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	2,797,953,881	2,828,575,642
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	336,119,650	336,119,650
34.	Aggregate write-ins for special surplus funds	520,157	693,547
35.	Unassigned funds (surplus)	(1,289,117,304)	(1,386,233,852)
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)	1,845,376,383	1,779,054,986
38.	Totals of Lines 29, 30 and 37	1,847,976,383	1,781,654,986
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,948,268,765	15,173,439,669
	DETAILS OF WRITE-INS		
2501.	Lifeline deposits payable	60,225,572	63,911,727
2502.	Unclaimed property	22,371,375	21,181,019
2503.	Margin call collateral	10,768,935	15,263,219
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,179,846	11,024,512
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	104,545,728	111,380,477
3101.	Deferred gain on reinsurance	2,797,953,881	2,828,575,642
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)	2,797,953,881	2,828,575,642
3401.	Gain on sale/leaseback of home office property	520,157	693,547
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)	520,157	693,547

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	270,329,769	(5,539,891,777)	(4,852,113,201)
2.	Considerations for supplementary contracts with life contingencies	(576,555)	443,846	3,365,217
3.	Net investment income	135,564,786	121,743,022	523,623,678
4.	Amortization of Interest Maintenance Reserve (IMR)	(157,723)	(1,767,246)	(8,756,257)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	91,397,790	1,032,720,871	1,293,339,924
7.	Reserve adjustments on reinsurance ceded	(62,156,962)	258,245,741	173,499,681
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	15,846,750	16,254,139	64,992,715
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	4,876,446	12,939,702	32,509,569
9.	Totals (Lines 1 to 8.3)	455,124,301	(4,099,311,701)	(2,769,538,674)
10.	Death benefits	35,415,694	(32,390,129)	43,269,517
11.	Matured endowments (excluding guaranteed annual pure endowments)	(12,549)	(136,146)	(595,116)
12.	Annuity benefits	13,448,776	13,674,465	59,941,376
13.	Disability benefits and benefits under accident and health contracts	74,503,225	58,340,288	342,020,900
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	136,445,736	131,170,721	599,675,956
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	28,225,377	(25,787,954)	(21,287,450)
18.	Payments on supplementary contracts with life contingencies	(2,020,435)	2,072,866	5,377,250
19.	Increase in aggregate reserves for life and accident and health contracts	(80,260,154)	(3,818,795,510)	(4,041,760,976)
20.	Totals (Lines 10 to 19)	205,745,671	(3,671,851,399)	(3,013,358,544)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	69,993,348	59,413,189	254,747,663
22.	Commissions and expense allowances on reinsurance assumed	1,879,608	1,874,395	7,581,237
23.	General insurance expenses and fraternal expenses	79,596,951	82,700,607	335,250,312
24.	Insurance taxes, licenses and fees, excluding federal income taxes	19,001,646	17,933,601	73,342,374
25.	Increase in loading on deferred and uncollected premiums	4,310,786	4,475,761	4,029,116
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(34,652,817)	(46,886,881)	(182,135,884)
27.	Aggregate write-ins for deductions	2,409,438	1,686,072,728	1,708,916,122
28.	Totals (Lines 20 to 27)	348,284,630	(1,866,268,000)	(811,627,603)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	106,839,671	(2,233,043,701)	(1,957,911,070)
30.	Dividends to policyholders and refunds to members	(1,112,388)	(13,331,633)	(15,083,499)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	107,952,059	(2,219,712,068)	(1,942,827,572)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	12,372,573	(630,934,824)	(652,430,247)
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)	95,579,486	(1,588,777,244)	(1,290,397,325)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,885,255 (excluding taxes of $ (1,796,581) transferred to the IMR)	(9,611,216)	48,530,490	79,663,678
35.	Net income (Line 33 plus Line 34)	85,968,270	(1,540,246,754)	(1,210,733,646)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,781,654,986	1,596,223,425	1,596,223,425
37.	Net income (Line 35)	85,968,270	(1,540,246,754)	(1,210,733,646)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,723,219	8,998,145	281,317,497	316,600,190
39.	Change in net unrealized foreign exchange capital gain (loss)	(98,161)	473,340	45,151
40.	Change in net deferred income tax	12,317,689	(246,038,892)	(306,888,111)
41.	Change in nonadmitted assets	(290,439)	50,303,400	191,619,050
42.	Change in liability for reinsurance in unauthorized and certified companies	1,221,180	(975,343)	(1,222,462)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(11,151,360)	13,799,068	(20,594,646)
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	(100,000,000)
49.	Cumulative effect of changes in accounting principles	0	0	(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	0	196,709,736	(161,290,264)
	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	(30,621,762)	1,572,825,159	1,476,030,147
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(22,165)	97,028	1,941,561
54.	Net change in capital and surplus for the year (Lines 37 through 53)	66,321,397	328,264,239	185,431,561
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,847,976,383	1,924,487,663	1,781,654,986
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	3,578,937	10,906,878	23,889,912
08.302.	Fee income	997,792	1,773,674	7,643,471
08.303.	Reinsurance income	299,716	259,150	976,186
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)	4,876,446	12,939,702	32,509,569
2701.	Funds withheld interest expense	7,123,496	7,224,947	63,112,492
2702.	Gains released from IMR	509,536	(1,010,894,206)	(1,033,525,782)
2703.	Deferred gain on reinsurance	0	2,520,091,145	2,509,260,892
2798.	Summary of remaining write-ins for Line 27 from overflow page	(5,223,594)	169,650,842	170,068,520
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,409,438	1,686,072,728	1,708,916,122
5301.	Amortization of pension	174,990	289,183	2,583,536
5302.	Amortization of other post-employment benefits	(197,155)	(192,155)	(641,975)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(22,165)	97,028	1,941,561

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	266,684,889	152,288,951	751,662,572
2. Net investment income	167,174,044	150,944,564	605,496,205
3. Miscellaneous income	(18,546,387)	66,580,990	265,480,192
4. Total (Lines 1 to 3)	415,312,547	369,814,505	1,622,638,969
5. Benefit and loss related payments	262,621,727	414,474,122	1,180,486,339
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(34,936,251)	(47,659,345)	(184,291,129)
7. Commissions, expenses paid and aggregate write-ins for deductions	241,684,951	309,550,573	857,953,518
8. Dividends paid to policyholders	(398,844)	2,160,129	4,234,663
9. Federal and foreign income taxes paid (recovered) net of $ 61,341,455 tax on capital gains (losses)	(38,399,972)	5,943,481	(322,674,925)
10. Total (Lines 5 through 9)	430,571,612	684,468,960	1,535,708,465
11. Net cash from operations (Line 4 minus Line 10)	(15,259,065)	(314,654,455)	86,930,504
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	486,477,356	284,255,225	1,504,466,819
12.2 Stocks	301,221	9,572,758	54,124,734
12.3 Mortgage loans	58,160,997	44,676,107	195,421,439
12.4 Real estate	0	0	558,122
12.5 Other invested assets	26,739,793	63,617,457	141,264,035
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(82,498)	334	285,215
12.7 Miscellaneous proceeds	65,410,348	58,129,655	6,146,382
12.8 Total investment proceeds (Lines 12.1 to 12.7)	637,007,216	460,251,537	1,902,266,745
13. Cost of investments acquired (long-term only):			
13.1 Bonds	512,869,904	290,304,196	1,585,540,535
13.2 Stocks	0	145,340,000	177,530,464
13.3 Mortgage loans	26,145,154	24,450,646	118,664,282
13.4 Real estate	205,421	986,039	10,621,875
13.5 Other invested assets	16,127,784	69,500,695	131,915,462
13.6 Miscellaneous applications	47,018,369	77,953,900	18,031,981
13.7 Total investments acquired (Lines 13.1 to 13.6)	602,366,632	608,535,476	2,042,304,599
14. Net increase (or decrease) in contract loans and premium notes	(5,954,873)	(4,437,252)	(24,515,847)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	40,595,457	(143,846,687)	(115,522,007)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	(100,000,000)
16.2 Capital and paid in surplus, less treasury stock	0	20,000,003	(339,393,263)
16.3 Borrowed funds	0	15,000,212	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	19,740,351	194,972,227	352,774,342
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	76,103,372	(18,837,294)	(50,826,259)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	95,843,723	211,135,147	(137,445,180)
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)	121,180,116	(247,365,995)	(166,036,683)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	226,207,081	392,243,763	392,243,763
19.2 End of period (Line 18 plus Line 19.1)	347,387,197	144,877,768	226,207,081

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

20.0001. Return of capital from sub Roaring River, LLC	0	51,646,219	51,646,219
20.0002. Reinsurance asset transfer	0	6,493,079,755	6,493,079,755
20.0003. Gross deferred tax asset from liquidation of Voya Financial Holding 2	0	598,545,091	613,933,220
20.0004. Deferred tax transfer from sub Roaring River, LLC	0	0	2,601,692
20.0005. Employee benefits liability transfer	0	0	1,393,176

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	205,325,945	216,862,610	848,080,336
3.	Ordinary individual annuities	29,316,978	37,496,394	132,973,248
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	141,284,687	133,517,546	525,929,848
6.	Group annuities	7,729,997	8,558,338	31,696,492
7.	A & H - group	479,380,255	435,654,806	1,737,237,131
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	29,989	31,449	121,267
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	863,067,851	832,121,144	3,276,038,322
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	863,067,851	832,121,144	3,276,038,322
14.	Deposit-type contracts	30,236	385,196,207	776,537,445
15.	Total (Lines 13 and 14)	863,098,087	1,217,317,351	4,052,575,767
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

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.

The Company, with the explicit permission of the Minnesota Department of Commerce - Insurance Division, utilizes a straight-line amortization method over the estimated life of the reinsured business of 25 years to calculate the quarterly amortization on the deferred gain resulting from the January 4, 2021 reinsurance treaty with Security Life of Denver Colorado ("SLD"), to determine the amount to be recognized as income, instead of on a net tax basis as earnings emerge as required by NAIC Statement of Statutory Accounting Principles ("SSAP") No. 61R, Life, Deposit-Type and Accident and Health Reinsurance ("SSAP No. 61R"). There is no impact to the Company's total capital and surplus as a result of this permitted practice as of December 31, 2021. The Company's net income was increased by an estimated $25,092,609 and 77,051,783 as of March 31, 2022 and December 31, 2021 respectively as a result of the permitted practice. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

	SSAP#	F/S Page	F/S Line #	2022	2021
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 85,968,270	$ (1,210,733,647)
(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:					
Deferred gain amortization	61R	4	6	25,092,609	77,051,783
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 60,875,661	$ (1,287,785,430)
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,847,976,383	$ 1,781,654,986
(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	$ 1,847,976,383	$ 1,781,654,986

C. Accounting Policy

(2) Bonds not backed by other loans are stated at either amortized cost using the yield to worst method or the lower of cost or fair market value. 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 agency and non-agency pools.

The Company made no significant changes to its accounting policies or practices as of March 31, 2022.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2022 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors
None

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 Other than Temporary Impairment ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of March 31, 2022 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		Fair Value
			(2a) Interest	(2b) Non-interest	
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ 131,647,675	$ 34,281,297	$ —	$ 97,366,378
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	$ 131,647,675	$ 34,281,297	$ —	$ 97,366,378
m.	Annual Aggregate Total		$ 34,281,297	$ —	

(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 January 1, 2022 to March 31, 2022.

(4) The following table shows all impaired securities at March 31, 2022 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	$	90,244,839
	2. 12 Months or Longer	$	10,268,083
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	1,608,255,709
	2. 12 Months or Longer	$	141,118,244

(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	$ 150,564,862

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) None

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
None

9. Income Taxes
No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

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 SLD and Security Life of Denver International Limited ("SLDI") as well as several subsidiaries of SLD and a subsidiary of SLDI. The Company reinsures 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 March 30, 2022, the Company received an ordinary dividend of $10,750,000 from its subsidiary Reliastar Life Insurance Company of New York.

D. Amounts Due To/From Related Parties

As of March 31, 2022, the Company had $118,003,638 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 $4,600,000,000. 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	21,400,000	21,400,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,400,000	31,400,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 658,850,929	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	21,400,000	21,400,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,400,000	31,400,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 648,927,852	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 March 31, 2022

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 772,383,573	$ 779,738,453	$ 535,000,000
2. Current Year General Account Total Collateral Pledged	$ 772,383,573	$ 779,738,453	$ 535,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 756,571,581	$ 691,003,869	$ 535,000,000

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)	$ 772,383,573	$ 779,738,453	$ 535,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 772,383,573	$ 779,738,453	$ 535,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 769,964,702	$ 701,021,699	$ 500,000,000

(4) Borrowing from FHLB

a. Amount as of March 31, 2022

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	535,000,000	535,000,000	—	527,900,436
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	535,000,000	535,000,000	—	527,900,436

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	535,000,000	535,000,000	—	498,786,179
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	535,000,000	535,000,000	—	498,786,179

b. Maximum Amount During 2022

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	535,000,000	535,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	535,000,000	535,000,000	—

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 March 31, 2022, 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 March 31, 2022 and December 31, 2021:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2022	2021	2022	2021	2022	2021
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	161,736	665,347	17,149	61,106	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	174,990	1,156,730	(65,477)	(276,265)	—	—
f. Prior service cost or credit	—	—	(131,678)	(526,710)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 336,726	$ 1,822,077	$ (180,006)	$ (741,869)	$ —	$ —

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 March 31, 2022:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
U.S. corporate, state & municipal	$ —	$ 6,532,977	$ —	$ —	$ 6,532,977
Commercial mortgage-backed	—	264	—	—	264
Total Bonds	$ —	$ 6,533,241	$ —	$ —	$ 6,533,241
Preferred stock	3,463,600	—	39,937,495	—	43,401,095
Common stock	4,395,750	31,400,000	2,691,630	—	38,487,380
Derivatives assets					
Equity contracts	—	1,506,041	—	—	1,506,041
Foreign exchange contracts	—	234,117	—	—	234,117
Interest rate contracts	—	7,791,419	—	—	7,791,419
Total Derivatives	$ —	$ 9,531,577	$ —	$ —	$ 9,531,577
Separate account assets	2,578,758,975	12,181,519	698,176	—	2,591,638,670
Total assets at fair value/NAV	$ 2,586,618,325	$ 59,646,337	$ 43,327,301	$ —	$ 2,689,591,963
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 37,305,765	$ —	$ 37,305,765
Deposit type contracts	—	547,140,512	—	—	547,140,512
Derivatives liabilities					
Credit contracts	—	83,837	—	—	83,837
Equity contracts	—	883,894	—	—	883,894
Foreign exchange contracts	—	17,481	—	—	17,481
Interest rate contracts	—	52,694,248	—	—	52,694,248
Total Derivatives	$ —	$ 53,679,460	$ —	$ —	$ 53,679,460
Total liabilities at fair value	$ —	$ 600,819,972	$ 37,305,765	$ —	$ 638,125,737

(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 January 1, 2022 to March 31, 2022:

Description	Beginning balance at January 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at March 31, 2022
a. Assets										
Preferred Stock	$ 43,053,961	$ 1,200,600	$ —	$ —	$ (4,317,066)	$ —	$ —	$ —	$ —	$ 39,937,495
Common Stock	2,610,841	—	—	—	80,789	—	—	—	—	2,691,630
Separate accounts	736,193	—	—	—	(38,017)	—	—	—	—	698,176
Total Assets	$ 46,400,995	$ 1,200,600	$ —	$ —	$ (4,274,294)	$ —	$ —	$ —	$ —	$ 43,327,301
b. Liabilities										
Supplementary contracts and immediate annuities	$ 37,522,893	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (217,128)	$ 37,305,765
	—	—	—	—	—	—	—	—	—	—
Total Liabilities	$ 37,522,893	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (217,128)	$ 37,305,765

Transfers into or out of Level 3 during the period January 1, 2022 to March 31, 2022 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3. These securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

(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, Secured Overnight Financing Rate ("SOFR") 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 March 31, 2022:

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	$ 8,281,196,599	$ 8,132,801,770	$ 221,401,674	$ 7,620,433,841	$ 439,361,084	$ —	$ —
Preferred stock	117,606,632	117,827,455	3,463,600	5,304,612	108,838,420	—	—
Common stock	38,487,380	38,487,380	4,395,750	31,400,000	2,691,630	—	—
Mortgage loans	1,250,267,778	1,236,084,528	—	—	1,250,267,778	—	—
Contract loans	195,390,054	195,390,054	—	195,390,054	—	—	—
Other invested assets	202,376,072	180,227,324	—	56,662,847	145,713,225	—	—
Cash equivalents and short-term investments	278,793,487	278,765,897	160,080,000	118,050,000	663,487	—	—
Derivatives							
Equity contracts	1,506,041	1,506,041	—	1,506,041	—	—	—
Foreign exchange contracts	2,640,114	1,440,622	—	2,640,114	—	—	—
Interest rate contracts	7,822,205	7,791,419	—	7,822,205	—	—	—
Separate account assets	2,591,638,670	2,591,638,670	2,578,758,975	12,181,519	698,176	—	—
Total Assets	$ 12,967,725,032	$ 12,781,961,160	$ 2,968,099,999	$ 8,051,391,233	$ 1,948,233,800	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 93,815,633	$ 91,792,752	$ —	$ —	$ 93,815,633	$ —	$ —
Deposit type contracts	1,089,345,456	1,075,040,948	—	1,089,345,456	—	—	—
Derivatives							
Credit contracts	145,198	360,155	—	145,198	—	—	—
Equity contracts	883,894	883,894	—	883,894	—	—	—
Foreign exchange contracts	1,147,465	2,471,960	—	1,147,465	—	—	—
Interest rate contracts	59,333,265	52,694,248	148,230	59,185,035	—	—	—
Total Liabilities	$ 1,244,670,911	$ 1,223,243,957	$ 148,230	$ 1,150,707,048	$ 93,815,633	$ —	$ —

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

No significant change

22. Events Subsequent

Type I – Recognized Subsequent Events

The Company is not aware of any events occurring subsequent to March 31, 2022 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to March 31, 2022 through May 12, 2022, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

On May 2, 2022, the Company declared an extraordinary dividend in the amount of $730,000,000 with the payment subject to the approval of the Minnesota Department of Commerce - Insurance Division.

The Company is not aware of any other events occurring subsequent to March 31, 2022 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to March 31, 2022 through May 12, 2022, the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

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, 2021 were $507,904,067. As of March 31, 2022, $142,225,361 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $197,103,763 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 $168,574,943 favorable prior-year development since December 31, 2021. 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 modified coinsurance 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 $2,002,284 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Changes in ownership of entities and dissolution of entities.

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]

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 $49,557,557

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 36,113,327

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	$ 47,083,259	$ 46,074,194
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 526,414,733	$ 521,308,323
14.24	Short-Term Investments	$ 0	$ 118,000,000
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 73,991,736	$ 34,937,523
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 647,489,728	$ 720,320,040
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 118,000,000

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. $ 150,509,075

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 150,564,862

16.3 Total payable for securities lending reported on the liability page. $ 150,564,862

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:
10922CAB3

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,222,426,220
	1.14 Total Mortgages in Good Standing	$ 1,222,426,220
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 13,658,308
	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)	$ 1,236,084,528
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	33.330 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	27.483 %
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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
21113	13-5459190	01/01/2022	UNITED STATES FIRE INS CO	DC	CAT/I	OL	Authorized		
18975	04-3149694	01/01/2022	HPHC Insurance Company	MA	QA/G	SLEL	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	3,956,405	83,898	4,227,100	0	8,267,402	0
2.	Alaska AK	L	738,136	42,677	3,742,377	0	4,523,190	0
3.	Arizona AZ	L	5,545,832	233,119	7,728,662	0	13,507,612	0
4.	Arkansas AR	L	1,789,898	165,997	5,307,217	0	7,263,112	0
5.	California CA	L	41,764,625	4,531,127	60,646,855	0	106,942,607	0
6.	Colorado CO	L	7,832,936	25,117	10,334,917	0	18,192,970	0
7.	Connecticut CT	L	6,277,258	45,739	2,727,888	0	9,050,885	0
8.	Delaware DE	L	1,749,340	27,848	938,209	0	2,715,397	0
9.	District of Columbia DC	L	1,841,797	29,849	169,789	0	2,041,435	0
10.	Florida FL	L	18,352,812	7,786,425	22,963,699	0	49,102,935	0
11.	Georgia GA	L	13,065,196	1,977,464	23,946,181	0	38,988,841	0
12.	Hawaii HI	L	1,128,137	520,966	108,223	0	1,757,326	0
13.	Idaho ID	L	1,351,262	98,256	539,073	0	1,988,592	0
14.	Illinois IL	L	19,451,292	1,067,592	27,748,218	0	48,267,102	0
15.	Indiana IN	L	3,738,015	171,603	14,971,762	0	18,881,379	0
16.	Iowa IA	L	5,367,695	236,918	4,435,683	0	10,040,296	0
17.	Kansas KS	L	2,567,603	173,245	4,245,192	0	6,986,040	13,584
18.	Kentucky KY	L	2,316,720	242,418	7,004,466	0	9,563,603	0
19.	Louisiana LA	L	4,482,523	385,204	4,479,247	0	9,346,974	0
20.	Maine ME	L	933,406	163,493	937,229	0	2,034,129	0
21.	Maryland MD	L	8,487,693	338,114	8,063,466	0	16,889,273	0
22.	Massachusetts MA	L	9,250,403	136,729	12,404,807	0	21,791,939	0
23.	Michigan MI	L	10,323,849	2,809,409	5,849,182	0	18,982,440	0
24.	Minnesota MN	L	16,970,509	1,387,462	8,889,767	0	27,247,737	0
25.	Mississippi MS	L	1,668,733	212,481	1,881,570	0	3,762,784	0
26.	Missouri MO	L	6,833,741	40,843	7,852,585	0	14,727,169	0
27.	Montana MT	L	1,869,030	189,565	565,234	0	2,623,829	0
28.	Nebraska NE	L	1,661,331	1,578	2,482,548	0	4,145,457	0
29.	Nevada NV	L	3,309,975	1,372,731	4,971,921	0	9,654,628	0
30.	New Hampshire NH	L	1,320,602	66,300	3,571,756	0	4,958,657	0
31.	New Jersey NJ	L	9,783,140	122,286	12,938,599	0	22,844,025	0
32.	New Mexico NM	L	1,334,325	700,929	359,497	0	2,394,752	0
33.	New York NY	Q	1,912,615	9,262	4,185,390	0	6,107,267	0
34.	North Carolina NC	L	12,539,465	1,584,621	20,652,608	0	34,776,695	0
35.	North Dakota ND	L	2,092,921	38,085	895,519	0	3,026,525	0
36.	Ohio OH	L	12,508,371	1,008,033	22,297,880	0	35,814,285	16,652
37.	Oklahoma OK	L	2,896,587	704,670	4,026,830	0	7,628,086	0
38.	Oregon OR	L	2,718,396	269,481	4,117,793	0	7,105,670	0
39.	Pennsylvania PA	L	13,475,139	27,474	14,120,455	0	27,623,069	0
40.	Rhode Island RI	L	728,955	4,216	1,369,702	0	2,102,873	0
41.	South Carolina SC	L	3,701,129	762,343	5,017,638	0	9,481,111	0
42.	South Dakota SD	L	1,513,030	27,094	694,757	0	2,234,881	0
43.	Tennessee TN	L	5,327,134	183,256	8,776,500	0	14,286,890	0
44.	Texas TX	L	28,886,455	1,722,938	35,212,301	0	65,821,694	0
45.	Utah UT	L	2,811,958	259,369	5,466,897	0	8,538,224	0
46.	Vermont VT	L	469,875	0	2,510,081	0	2,979,956	0
47.	Virginia VA	L	8,986,908	3,730,637	13,593,201	0	26,310,746	0
48.	Washington WA	L	4,743,328	564,442	8,828,735	0	14,136,505	0
49.	West Virginia WV	L	568,280	653,271	2,154,612	0	3,376,164	0
50.	Wisconsin WI	L	7,984,193	63,960	21,270,278	0	29,318,431	0
51.	Wyoming WY	L	492,423	35,688	1,177,618	0	1,705,728	0
52.	American Samoa AS	N	357	0	0	0	357	0
53.	Guam GU	L	54,897	0	522	0	55,419	0
54.	Puerto Rico PR	L	723,250	0	625	0	723,876	0
55.	U.S. Virgin Islands VI	N	11,912	0	0	0	11,912	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	671	826	34	0	1,531	0
58.	Aggregate Other Aliens OT	XXX	380,786	9,926	0	0	390,711	0
59.	Subtotal	XXX	332,593,255	37,046,975	453,402,897	0	823,043,127	30,236
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	1,689,739	0	0	0	1,689,739	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	381,931	0	0	0	381,931	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	334,664,924	37,046,975	453,402,897	0	825,114,796	30,236
96.	Plus Reinsurance Assumed	XXX	22,526,040	(2,802,339)	257	0	19,723,958	0
97	Totals (All Business)	XXX	357,190,964	34,244,635	453,403,155	0	844,838,754	30,236
98.	Less Reinsurance Ceded	XXX	322,862,671	373,516	254,917,678	0	578,153,865	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	34,328,294	33,871,119	198,485,476	0	266,684,889	30,236
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	380,786	9,926	0	0	390,711	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	380,786	9,926	0	0	390,711	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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

N - None of the above - Not allowed to write business in the state 4

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 1

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
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
Voya Custom Investments LLC		27-2278894		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-003294		NH
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
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, LLC		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
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP I LP		87-1885741		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 IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		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				
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

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
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
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.	NO	
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.	NO	
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.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
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.	NO	
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.	NO	
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.	NO	
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.	NO	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
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.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	NO	
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.	NO	
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.	NO	
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.	NO	
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.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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.	NO	
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.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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.	NO	
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.	NO	
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.	NO	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
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.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL						Voya TALF GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	DE	NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 67105202249000001

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 67105202236500001

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 67105202244500001

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 67105202244700001

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 67105202244800001

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 67105202244900001

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous liabilities	6,735,426	6,631,998
2505.	Liability of pension benefits	5,145,873	5,145,873
2506.	Other contingency reserves	1,835,000	1,835,000
2507.	Derivative payable	614,434	423,630
2508.	Suspense and clearing account	185,432	324,330
2509.	Liability of other post-employment benefits	(3,336,319)	(3,336,319)
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,179,846	11,024,512

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	0	4,500,000	1,835,000
2705.	Letter of credit fees/trust note fees	0	1,730,657	1,730,657
2706.	Reinsurance expense	0	(1,689,813)	(2,837,646)
2707.	Miscellaneous expense	(1,651,104)	167,586,607	173,436,113
2708.	Assumed modified coinsurance reserves	(3,572,490)	(2,476,609)	(4,095,604)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(5,223,594)	169,650,842	170,068,520

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	46,870,573	39,691,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	205,421	10,621,875
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	395,935
5.	Deduct amounts received on disposals	0	558,122
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	1,057,520
8.	Deduct current year's depreciation	468,522	2,223,555
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	46,607,472	46,870,573
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	46,607,472	46,870,573

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	1,268,108,460	1,946,418,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	24,933,229	113,985,487
	2.2 Additional investment made after acquisition	1,211,925	4,678,795
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	4,193	17,302
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	58,748,625
7.	Deduct amounts received on disposals	58,160,997	855,729,732
8.	Deduct amortization of premium and mortgage interest points and commitment fees	12,282	10,957
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,236,084,528	1,268,108,460
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,236,084,528	1,268,108,460
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,236,084,528	1,268,108,460

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	745,718,730	850,492,964
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,537,183	61,897,971
	2.2 Additional investment made after acquisition	16,693,559	72,018,960
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	1,351
5.	Unrealized valuation increase (decrease)	12,883,436	100,193,237
6.	Total gain (loss) on disposals	29,509	118,185,944
7.	Deduct amounts received on disposals	28,842,751	456,019,633
8.	Deduct amortization of premium and depreciation	217,766	715,938
9.	Total foreign exchange change in book/adjusted carrying value	(29,567)	(336,126)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	747,772,333	745,718,730
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	747,772,333	745,718,730

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	8,856,070,412	12,618,847,391
2.	Cost of bonds and stocks acquired	539,871,194	1,814,233,064
3.	Accrual of discount	6,162,903	26,694,806
4.	Unrealized valuation increase (decrease)	(9,269,956)	211,342,989
5.	Total gain (loss) on disposals	(4,045,273)	1,134,154,084
6.	Deduct consideration for bonds and stocks disposed of	513,779,932	6,825,082,583
7.	Deduct amortization of premium	23,419,938	106,687,770
8.	Total foreign exchange change in book/adjusted carrying value	(2,107,016)	(5,370,843)
9.	Deduct current year's other than temporary impairment recognized	41,599,755	20,283,528
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,542,288	8,222,803
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,810,424,927	8,856,070,412
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	8,810,424,927	8,856,070,412

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)	4,532,618,440	354,982,484	335,498,653	(53,077,318)	4,499,024,953	0	0	4,532,618,440
2. NAIC 2 (a)	3,232,591,993	156,462,033	166,244,170	11,782,553	3,234,592,409	0	0	3,232,591,993
3. NAIC 3 (a)	305,508,277	28,209,232	13,258,577	(9,758,637)	310,700,295	0	0	305,508,277
4. NAIC 4 (a)	80,912,148	0	593,008	(10,125,897)	70,193,243	0	0	80,912,148
5. NAIC 5 (a)	11,699,137	812,467	1,970,404	(6,389,410)	4,151,790	0	0	11,699,137
6. NAIC 6 (a)	6,114,282	0	0	8,710,696	14,824,978	0	0	6,114,282
7. Total Bonds	8,169,444,277	540,466,216	517,564,812	(58,858,013)	8,133,487,668	0	0	8,169,444,277
PREFERRED STOCK								
8. NAIC 1	16,726,360	0	300,000	0	16,426,360	0	0	16,726,360
9. NAIC 2	106,319,361	0	0	(4,918,266)	101,401,095	0	0	106,319,361
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	123,045,721	0	300,000	(4,918,266)	117,827,455	0	0	123,045,721
15. Total Bonds and Preferred Stock	8,292,489,998	540,466,216	517,864,812	(63,776,279)	8,251,315,123	0	0	8,292,489,998

(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 $ 535,629 ; NAIC 3 $ 100,268 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	118,685,897	XXX	118,535,629	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	150,821	4,207,291
2.	Cost of short-term investments acquired	1,988,608,922	594,405,128
3.	Accrual of discount	7,544	151,706
4.	Unrealized valuation increase (decrease)	0	(204,071)
5.	Total gain (loss) on disposals	(921)	0
6.	Deduct consideration received on disposals	1,870,079,784	598,658,386
7.	Deduct amortization of premium	685	1,276
8.	Total foreign exchange change in book/adjusted carrying value	0	250,429
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)	118,685,897	150,821
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	118,685,897	150,821

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)	(51,666,780)
2.	Cost Paid/(Consideration Received) on additions	1,633,787
3.	Unrealized Valuation increase/(decrease)	4,023,370
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	29,215,284
6.	Considerations received/(paid) on terminations	31,012,755
7.	Amortization	96,492
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,038,427
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(45,672,174)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(45,672,174)

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	7,802,615			
	3.14 Section 1, Column 18, prior year	2,718,100	5,084,515	5,084,515	
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	7,802,615			
	3.24 Section 1, Column 19, prior year plus	2,718,100			
	3.25 SSAP No. 108 adjustments	0	5,084,515	5,084,515	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		577,441		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	577,441			
	4.23 SSAP No. 108 adjustments	0	577,441		
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	2,946,267	2,991,425	03/18/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(175,662)	(3,642)	74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1	1	3,121,929	2,995,067
12574# HC4	CMBX.NA.8.AA	2	7,000,000	7,075,896	6,559,745	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	(17,487)	42,583	44965L-AL-8	ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1	1	7,093,383	6,517,162
000000000		2	3,500,000	3,476,510	3,361,494				0	0	49308V-AE-7	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1	1	3,476,510	3,361,494
12574# HB6		2	864,140	865,059	868,975				0	0	61760R-AJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C3 CLASS C 144A Adj % Due 7/15/2049 Mo-1	1	865,059	868,975
12574#HJ9	CMBX.NA.15.AAA	2	5,000,000	4,876,745	4,801,643	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(41,585)	(50,151)	05526Q-AJ-5	BANC OF AMERICA MERRILL LYNCH SERIES 2015-200P CLASS D 144A Adj % Due 4/14/2033 Mo-1	1	4,918,330	4,851,794
000000000		2	1,500,000	1,467,202	1,361,592				0	0	05523G-AL-5	BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A Adj % Due 8/14/2034 Mo-1	1	1,467,202	1,361,592
12574#HG5	CMBX.NA.15.AAA	2	2,100,000	2,012,195	1,856,078	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(41,585)	(50,151)	05523G-AL-5	BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A Adj % Due 8/14/2034 Mo-1	1	2,053,780	1,906,229
000000000		2	3,000,000	3,003,269	2,905,153				0	0	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	3,003,269	2,905,153
9999999999 - Totals				25,723,143	24,706,105	XXX	XXX	XXX	(276,319)	(61,361)	XXX	XXX	XXX	25,999,462	24,767,466

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	2	14,437,261	0	0	0	0	0	0	2	14,437,261
2. Add: Opened or Acquired Transactions	4	114,753,842	0	0	0	0	0	0	4	114,753,842
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,321	XXX	0	XXX	0	XXX	0	XXX	1,321
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	2	103,394,432	0	0	0	0	0	0	2	103,394,432
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	74,849	XXX	0	XXX	0	XXX	0	XXX	74,849
7. Ending Inventory	4	25,723,143	0	0	0	0	0	0	4	25,723,143

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	(45,672,179)	
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)		(45,672,179)
4.	Part D, Section 1, Column 6	10,738,082	
5.	Part D, Section 1, Column 7	(56,410,256)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(5)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(49,393,232)	
8.	Part B, Section 1, Column 13	(148,230)	
9.	Total (Line 7 plus Line 8)		(49,541,462)
10.	Part D, Section 1, Column 9	12,396,777	
11.	Part D, Section 1, Column 10	(61,938,239)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	56,696,238	
14.	Part B, Section 1, Column 20	2,150,050	
15.	Part D, Section 1, Column 12	58,846,288	
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	123,080,000	80,000
2.	Cost of cash equivalents acquired	160,000,000	123,000,000
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	123,000,000	0
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)	160,080,000	123,080,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	160,080,000	123,080,000

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	205,421
0199999. Acquired by Purchase					0	0	0	205,421
0399999 - Totals					0	0	0	205,421

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
29954	Phoenix	AZ		02/14/2020	4.350	0	170,885	3,982,143
29981	Irvine	CA		09/16/2020	5.250	0	26,395	4,657,224
30143	Vacaville	CA		02/16/2022	2.420	2,500,000	0	5,579,710
29975	Washington DC	DC		06/17/2020	4.950	0	90,615	13,639,024
30070	Groveland	FL		07/23/2021	4.000	0	524,713	5,805,000
30170	FT LAUDERDALE	FL		03/24/2022	1.690	3,800,000	0	5,899,966
29936	Atlanta	GA		01/16/2020	4.450	0	201,131	1,691,429
29894	Lisle	IL		10/28/2019	5.200	0	20,683	2,924,528
30150	Taunton	MA		03/09/2022	3.700	3,061,337	0	6,288,061
30145	Capitol Heights	MD		01/20/2022	2.740	1,000,000	0	1,969,065
30151	Jessup	MD		01/27/2022	3.900	2,895,442	0	13,126,005
29991	Charleston	SC		11/04/2020	3.550	0	122,582	10,172,437
30118	Anderson	SC		10/26/2021	3.431	0	8,274	3,041,139
30161	Johnson City	TN		03/10/2022	3.090	2,376,449	0	7,563,507
30134	Houston	TX		12/15/2021	3.581	0	30,448	3,317,568
30135	Houston	TX		12/15/2021	3.581	0	16,199	1,671,425
30140	Farmers Branch	TX		01/25/2022	2.000	4,800,000	0	8,800,000
30142	Woodinville	WA		03/02/2022	2.650	4,500,000	0	8,550,000
0599999. Mortgages in good standing - Commercial mortgages-all other						24,933,229	1,211,925	108,678,231
0899999. Total Mortgages in good standing						24,933,229	1,211,925	108,678,231
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						24,933,229	1,211,925	108,678,231

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
27309	SANTA MARIA	CA		09/29/2003	02/24/2022	408,970	0	(11,447)	0	0	(11,447)	0	407,609	397,523	0	0	0
28576	STRATFORD	CT		02/14/2012	02/02/2022	3,303,518	0	0	0	0	0	0	3,295,498	3,303,518	0	0	0
28577	STRATFORD	CT		02/14/2012	02/02/2022	1,712,935	0	0	0	0	0	0	1,708,777	1,712,935	0	0	0
28841	JACKSONVILLE	FL		03/28/2013	02/28/2022	843,410	0	0	0	0	0	0	838,570	843,410	0	0	0
28842	JACKSONVILLE	FL		03/28/2013	02/25/2022	1,086,247	0	0	0	0	0	0	1,080,014	1,086,247	0	0	0
28843	JACKSONVILLE	FL		03/28/2013	02/25/2022	1,214,055	0	0	0	0	0	0	1,207,089	1,214,055	0	0	0
28844	JACKSONVILLE	FL		03/28/2013	02/25/2022	1,699,729	0	0	0	0	0	0	1,689,975	1,699,729	0	0	0
28845	JACKSONVILLE	FL		03/28/2013	02/28/2022	1,265,179	0	0	0	0	0	0	1,257,919	1,265,179	0	0	0
28846	FERNANDINA BEACH	FL		03/28/2013	02/25/2022	549,449	0	0	0	0	0	0	546,297	549,450	0	0	0
28848	JACKSONVILLE	FL		03/28/2013	02/25/2022	1,226,836	0	0	0	0	0	0	1,219,796	1,226,836	0	0	0
29237	JACKSONVILLE	FL		08/03/2015	02/25/2022	589,488	0	0	0	0	0	0	586,105	589,488	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014	03/21/2022	3,387,428	0	0	0	0	0	0	3,371,239	3,387,428	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014	03/21/2022	2,677,681	0	0	0	0	0	0	2,664,884	2,677,681	0	0	0
27507	WILLOW GROVE	PA		04/29/2005	03/28/2022	1,262,056	0	0	0	0	0	0	1,205,591	1,262,056	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007	03/28/2022	124,056	0	0	0	0	0	0	118,552	124,056	0	0	0
2750703	WILLOW GROVE	PA		09/06/2016	03/28/2022	1,428,571	0	0	0	0	0	0	1,428,571	1,428,571	0	0	0
29261	SOCORRO	TX		09/10/2015	02/15/2022	751,873	0	0	0	0	0	0	743,871	751,873	0	0	0
29888	Austin	TX		11/01/2019	03/07/2022	3,670,487	0	0	0	0	0	0	3,670,487	3,670,487	0	0	0
2830602	EL PASO	TX		10/07/2010	03/24/2022	18,901,948	0	0	0	0	0	0	18,810,677	18,901,948	0	0	0
0199999. Mortgages closed by repayment						46,103,916	0	(11,447)	0	0	(11,447)	0	45,851,522	46,092,470	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		1,180,944	0	0	0	0	0	0	0	17,163	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
29170	FT SMITH	AR		04/29/2015		408,632	0	0	0	0	0	0	0	4,407	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		522,809	0	0	0	0	0	0	0	5,638	0	0	0
27308	MESA	AZ		09/19/2003		5,931,618	0	0	0	0	0	0	0	30,884	0	0	0
27322	APACHE JUNCTION	AZ		10/02/2003		10,085,365	0	0	0	0	0	0	0	52,512	0	0	0
28926	PHOENIX	AZ		04/01/2014		2,046,061	0	0	0	0	0	0	0	31,402	0	0	0
28955	NOGALES	AZ		12/06/2013		209,124	0	0	0	0	0	0	0	3,224	0	0	0
28956	NOGALES	AZ		12/06/2013		160,180	0	0	0	0	0	0	0	2,470	0	0	0
29326	PHOENIX	AZ		01/07/2016		627,812	0	0	0	0	0	0	0	35,570	0	0	0
29327	PHOENIX	AZ		01/07/2016		695,319	0	0	0	0	0	0	0	39,395	0	0	0
29328	CAVE CREEK	AZ		01/07/2016		573,806	0	0	0	0	0	0	0	32,510	0	0	0
29329	PHOENIX	AZ		01/07/2016		1,086,857	0	0	0	0	0	0	0	61,578	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,691,864	0	0	0	0	0	0	0	52,476	0	0	0
29780	Phoenix	AZ		10/16/2018		467,267	0	0	0	0	0	0	0	3,196	0	0	0
30020	Tempe	AZ		05/14/2021		1,977,468	0	0	0	0	0	0	0	11,372	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		732,132	0	(797)	0	0	(797)	0	0	10,985	0	0	0
27365	SAN FRANCISCO	CA		07/13/2013		4,998,252	0	0	0	0	0	0	0	52,555	0	0	0
27775	LAKE FOREST	CA		10/04/2005		1,854,498	0	0	0	0	0	0	0	40,871	0	0	0
28033	LOS ANGELES	CA		02/02/2007		643,983	0	0	0	0	0	0	0	33,932	0	0	0
28097	ORANGE	CA		09/10/2007		345,994	0	147	0	0	147	0	0	10,552	0	0	0
28099	COSTA MESA	CA		09/10/2007		383,141	0	343	0	0	343	0	0	22,742	0	0	0
28202	SAN DIEGO	CA		06/16/2008		2,577,518	0	0	0	0	0	0	0	38,847	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		244,650	0	0	0	0	0	0	0	3,289	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,889,062	0	0	0	0	0	0	0	20,101	0	0	0
28562	FOSTER CITY	CA		01/20/2012		9,659,979	0	0	0	0	0	0	0	74,009	0	0	0
28832	MALIBU	CA		02/26/2013		1,422,596	0	0	0	0	0	0	0	37,434	0	0	0
28834	LOS ANGELES	CA		02/26/2013		2,641,499	0	0	0	0	0	0	0	92,533	0	0	0
28835	LOS ANGELES	CA		02/26/2013		2,607,357	0	0	0	0	0	0	0	91,337	0	0	0
28850	LOS ANGELES	CA		02/26/2013		1,390,094	0	0	0	0	0	0	0	270,139	0	0	0
28874	GARDEN GROVE	CA		05/09/2013		1,815,337	0	0	0	0	0	0	0	30,970	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,079,524	0	0	0	0	0	0	0	7,755	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,769,664	0	0	0	0	0	0	0	61,040	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		2,954,054	0	0	0	0	0	0	0	101,893	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		9,466,979	0	0	0	0	0	0	0	93,948	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,749,972	0	0	0	0	0	0	0	36,852	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,156,858	0	0	0	0	0	0	0	17,836	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		956,633	0	0	0	0	0	0	0	14,749	0	0	0
28945	PLACENTI	CA		12/06/2013		823,149	0	0	0	0	0	0	0	12,691	0	0	0
28946	SAN DIEGO	CA		12/06/2013		436,046	0	0	0	0	0	0	0	6,723	0	0	0
28947	SAN DIEGO	CA		12/06/2013		329,260	0	0	0	0	0	0	0	5,076	0	0	0
28948	EL CAJON	CA		12/06/2013		355,926	0	0	0	0	0	0	0	5,489	0	0	0
28949	STANTON	CA		12/06/2013		231,372	0	0	0	0	0	0	0	3,567	0	0	0
28950	SAN DIEGO	CA		12/06/2013		222,473	0	0	0	0	0	0	0	3,430	0	0	0
28951	LA MESA	CA		12/06/2013		166,855	0	0	0	0	0	0	0	2,573	0	0	0
28967	IRVINE	CA		11/07/2013		4,404,955	0	0	0	0	0	0	0	29,685	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		11,007,696	0	0	0	0	0	0	0	52,948	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,640,014	0	0	0	0	0	0	0	32,891	0	0	0
28994	SANTA CLARA	CA		02/07/2014		4,441,088	0	0	0	0	0	0	0	27,313	0	0	0
29007	SAN DIEGO	CA		05/09/2014		381,213	0	0	0	0	0	0	0	5,523	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		2,170,601	0	0	0	0	0	0	0	62,773	0	0	0
29049	TORRANCE	CA		08/06/2014		5,357,139	0	0	0	0	0	0	0	50,995	0	0	0
29068	SACRAMENTO	CA		07/30/2014		9,580,585	0	0	0	0	0	0	0	90,038	0	0	0
29070	TORRANCE	CA		08/06/2014		504,697	0	0	0	0	0	0	0	4,804	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		856,690	0	0	0	0	0	0	0	5,738	0	0	0
29100	RESADA	CA		10/14/2014		851,105	0	0	0	0	0	0	0	7,979	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,637,212	0	0	0	0	0	0	0	23,476	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,300,933	0	0	0	0	0	0	0	30,898	0	0	0
29132	SACRAMENTO	CA		12/18/2014		3,858,893	0	0	0	0	0	0	0	26,426	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		340,293	0	0	0	0	0	0	0	26,454	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		12,866,758	0	0	0	0	0	0	0	327,658	0	0	0
29161	LA PUENTE	CA		03/06/2015		7,632,253	0	0	0	0	0	0	0	194,359	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
29163	EL MONTE	CA		03/06/2015		1,223,320	0	0	0	0	0	0	0	31,152	0	0	0
29165	COVINA	CA		03/06/2015		3,996,925	0	0	0	0	0	0	0	101,783	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,855,441	0	0	0	0	0	0	0	18,989	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,649,088	0	0	0	0	0	0	0	15,230	0	0	0
29263	YORBA LINDA	CA		12/15/2015		10,245,107	0	0	0	0	0	0	0	63,601	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,909,035	0	0	0	0	0	0	0	18,536	0	0	0
29321	ROSEVILLE	CA		01/05/2016		426,332	0	0	0	0	0	0	0	3,591	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		5,546,546	0	0	0	0	0	0	0	71,491	0	0	0
29373	ORANGE	CA		06/01/2016		898,076	0	0	0	0	0	0	0	5,225	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		4,723,612	0	0	0	0	0	0	0	39,647	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,194,484	0	0	0	0	0	0	0	5,567	0	0	0
29562	COVINA	CA		04/03/2017		3,735,342	0	0	0	0	0	0	0	41,778	0	0	0
29563	CARLSBAD	CA		04/03/2017		6,779,045	0	0	0	0	0	0	0	75,820	0	0	0
29602	San Francisco	CA		07/13/2017		18,202,371	0	0	0	0	0	0	0	113,760	0	0	0
29603	Garden Grove	CA		06/29/2017		371,903	0	0	0	0	0	0	0	2,746	0	0	0
29607	Los Angeles	CA		08/11/2017		918,517	0	0	0	0	0	0	0	36,638	0	0	0
29630	Rialto	CA		11/01/2017		444,863	0	0	0	0	0	0	0	2,384	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		448,285	0	0	0	0	0	0	0	2,368	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		542,532	0	0	0	0	0	0	0	4,667	0	0	0
29795	Long Beach	CA		12/14/2018		466,579	0	0	0	0	0	0	0	3,008	0	0	0
29821	Anaheim	CA		03/28/2019		464,032	0	0	0	0	0	0	0	3,588	0	0	0
29825	Antelope	CA		04/26/2019		936,056	0	0	0	0	0	0	0	4,238	0	0	0
29839	San Francisco	CA		06/26/2019		3,292,534	0	0	0	0	0	0	0	22,621	0	0	0
29987	San Diego	CA		11/19/2020		1,468,683	0	0	0	0	0	0	0	7,977	0	0	0
30060	San Diego	CA		08/13/2021		794,724	0	0	0	0	0	0	0	5,317	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		266,782	0	0	0	0	0	0	0	5,544	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		6,373,833	0	0	0	0	0	0	0	146,715	0	0	0
2916102	LA PUENTE	CA		03/06/2015		3,779,847	0	0	0	0	0	0	0	87,006	0	0	0
2916302	EL MONTE	CA		03/06/2015		606,348	0	0	0	0	0	0	0	13,957	0	0	0
2916502	COVINA	CA		03/06/2015		1,979,507	0	0	0	0	0	0	0	45,565	0	0	0
3004020	ANAHEIM	CA		06/29/1990		310,370	0	0	0	0	0	0	0	14,472	0	0	0
3004030	ANAHEIM	CA		06/29/1990		310,370	0	0	0	0	0	0	0	14,472	0	0	0
28768	Denver	CO		08/29/2012		8,636,706	0	0	0	0	0	0	0	101,651	0	0	0
28771	Aurora	CO		08/29/2012		610,874	0	0	0	0	0	0	0	4,793	0	0	0
28829	DENVER	CO		01/09/2013		5,790,155	0	0	0	0	0	0	0	133,713	0	0	0
28851	WESTMINSTER	CO		02/12/2013		2,127,840	0	0	0	0	0	0	0	416,170	0	0	0
28899	AURORA	CO		06/26/2013		888,114	0	0	0	0	0	0	0	137,350	0	0	0
28989	FORT COLLINS	CO		12/27/2013		6,800,397	0	0	0	0	0	0	0	45,269	0	0	0
29081	PARKER	CO		07/29/2014		2,045,083	0	0	0	0	0	0	0	79,227	0	0	0
29093	BOULDER	CO		12/24/2014		3,675,925	0	0	0	0	0	0	0	33,647	0	0	0
29117	LITTLETON	CO		05/01/2015		2,399,026	0	0	0	0	0	0	0	21,842	0	0	0
29339	ASPEN	CO		01/06/2016		2,812,844	0	0	0	0	0	0	0	37,752	0	0	0
29708	Denver	CO		06/28/2018		457,621	0	0	0	0	0	0	0	3,337	0	0	0
29841	Denver	CO		09/25/2019		1,876,036	0	0	0	0	0	0	0	8,351	0	0	0
2909302	BOULDER	CO		11/23/2015		1,256,486	0	0	0	0	0	0	0	8,533	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		109,011	0	0	0	0	0	0	0	1,681	0	0	0
29045	VERNON	CT		07/15/2014		3,576,009	0	0	0	0	0	0	0	53,625	0	0	0
29050	VERNON	CT		07/15/2014		790,486	0	0	0	0	0	0	0	11,854	0	0	0
29051	VERNON	CT		07/15/2014		1,053,982	0	0	0	0	0	0	0	15,805	0	0	0
29080	GREENWICH	CT		10/10/2014		860,086	0	0	0	0	0	0	0	5,712	0	0	0
29413	STAMFORD	CT		07/20/2016		3,045,336	0	0	0	0	0	0	0	18,496	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,698,713	0	0	0	0	0	0	0	10,727	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,061,696	0	0	0	0	0	0	0	6,704	0	0	0
2881204	NORWALK	CT		12/19/2012		1,351,249	0	0	0	0	0	0	0	8,532	0	0	0
28936	WASHINGTON	DC		10/10/2013		3,182,312	0	0	0	0	0	0	0	17,527	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,872,862	0	0	0	0	0	0	0	43,256	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,718,179	0	0	0	0	0	0	0	11,485	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,818,512	0	0	0	0	0	0	0	35,770	0	0	0
28728	WILMINGTON	DE		05/17/2012		676,690	0	0	0	0	0	0	0	64,596	0	0	0
29359	NEWARK	DE		01/11/2016		2,839,492	0	0	0	0	0	0	0	15,008	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
29878	Newark	DE		12/18/2019		6,116,258	0	0	0	0	0	0	0	61,620	0	0	0
29890	Newark	DE		12/18/2019		4,121,255	0	0	0	0	0	0	0	41,521	0	0	0
28689	MELBOURNE	FL		06/01/2012		3,430,254	0	0	0	0	0	0	0	25,112	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		4,395,541	0	0	0	0	0	0	0	31,081	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		968,491	0	0	0	0	0	0	0	17,644	0	0	0
28760	MIAMI	FL		07/16/2012		185,516	0	0	0	0	0	0	0	68,954	0	0	0
28762	ORLANDO	FL		07/02/2012		2,150,049	0	0	0	0	0	0	0	39,170	0	0	0
28816	DESTIN	FL		12/17/2012		1,676,576	0	0	0	0	0	0	0	17,480	0	0	0
28817	DESTIN	FL		12/17/2012		1,120,279	0	0	0	0	0	0	0	11,680	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,417,309	0	0	0	0	0	0	0	48,337	0	0	0
28910	COCOA BEACH	FL		11/12/2013		673,143	0	0	0	0	0	0	0	10,813	0	0	0
28911	COCOA BEACH	FL		11/12/2013		1,022,828	0	0	0	0	0	0	0	16,430	0	0	0
28921	ORLANDO	FL		07/30/2013		6,966,387	0	0	0	0	0	0	0	71,594	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,483,194	0	0	0	0	0	0	0	35,797	0	0	0
28927	BRADENTON	FL		04/01/2014		2,182,465	0	0	0	0	0	0	0	33,496	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		151,281	0	0	0	0	0	0	0	2,332	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		88,989	0	0	0	0	0	0	0	1,372	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		97,888	0	0	0	0	0	0	0	1,509	0	0	0
29035	TAMPA	FL		05/01/2014		1,970,783	0	0	0	0	0	0	0	29,056	0	0	0
29109	MIAMI	FL		01/02/2015		3,300,000	0	0	0	0	0	0	0	8,613	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		474,044	0	0	0	0	0	0	0	6,717	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		277,654	0	0	0	0	0	0	0	3,934	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		514,676	0	0	0	0	0	0	0	7,293	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		392,779	0	0	0	0	0	0	0	5,565	0	0	0
29179	ORANGE PARK	FL		03/30/2015		253,275	0	0	0	0	0	0	0	3,589	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,137,706	0	0	0	0	0	0	0	16,120	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		711,066	0	0	0	0	0	0	0	10,075	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		700,231	0	0	0	0	0	0	0	9,922	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		257,338	0	0	0	0	0	0	0	3,646	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		623,029	0	0	0	0	0	0	0	8,828	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		514,676	0	0	0	0	0	0	0	7,293	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		663,662	0	0	0	0	0	0	0	9,404	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		392,779	0	0	0	0	0	0	0	5,565	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		383,299	0	0	0	0	0	0	0	5,431	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		612,736	0	0	0	0	0	0	0	8,682	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		346,729	0	0	0	0	0	0	0	4,913	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		319,506	0	0	0	0	0	0	0	4,527	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		531,200	0	0	0	0	0	0	0	7,527	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		484,879	0	0	0	0	0	0	0	6,870	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		566,821	0	0	0	0	0	0	0	8,031	0	0	0
29212	MIAMI	FL		05/08/2015		2,354,445	0	0	0	0	0	0	0	32,826	0	0	0
29228	GREENACRES	FL		06/24/2015		5,484,716	0	0	0	0	0	0	0	19,468	0	0	0
29320	MAITLAND	FL		01/13/2016		2,369,543	0	0	0	0	0	0	0	30,663	0	0	0
29340	NAPLES	FL		02/10/2016		2,396,369	0	0	0	0	0	0	0	53,910	0	0	0
29495	LAKE WORTH	FL		01/09/2017		451,242	0	0	0	0	0	0	0	2,761	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,384,030	0	0	0	0	0	0	0	17,181	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		413,365	0	0	0	0	0	0	0	5,066	0	0	0
29779	Palmetto	FL		10/16/2018		1,460,210	0	0	0	0	0	0	0	9,986	0	0	0
29790	Tampa	FL		02/28/2019		2,283,116	0	0	0	0	0	0	0	21,201	0	0	0
29801	Palm Bay	FL		03/15/2019		2,819,589	0	0	0	0	0	0	0	18,086	0	0	0
29803	Daytona Beach	FL		01/30/2019		470,220	0	0	0	0	0	0	0	2,844	0	0	0
29804	Orlando	FL		01/30/2019		486,325	0	0	0	0	0	0	0	2,941	0	0	0
29805	Orlando	FL		01/30/2019		3,180,765	0	0	0	0	0	0	0	30,267	0	0	0
29808	Orlando	FL		01/30/2019		1,771,287	0	0	0	0	0	0	0	16,855	0	0	0
29850	Miami	FL		08/01/2019		2,387,152	0	0	0	0	0	0	0	12,115	0	0	0
29921	Orlando	FL		01/16/2020		736,680	0	0	0	0	0	0	0	5,018	0	0	0
29946	Orlando	FL		01/16/2020		152,305	0	0	0	0	0	0	0	1,037	0	0	0
29947	Orlando	FL		01/16/2020		75,612	0	0	0	0	0	0	0	515	0	0	0
29948	Orlando	FL		01/16/2020		280,486	0	0	0	0	0	0	0	1,910	0	0	0
29949	Orlando	FL		01/16/2020		111,978	0	0	0	0	0	0	0	763	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
29950	Orlando	FL		01/16/2020		162,386	0	0	0	0	0	0	0	1,106	0	0	0
29951	Orlando	FL		01/16/2020		287,687	0	0	0	0	0	0	0	1,960	0	0	0
29952	Orlando	FL		01/16/2020		101,176	0	0	0	0	0	0	0	689	0	0	0
2881602	DESTIN	FL		02/12/2015		204,721	0	0	0	0	0	0	0	1,864	0	0	0
2881702	DESTIN	FL		02/12/2015		136,794	0	0	0	0	0	0	0	1,245	0	0	0
4038720	TAMPA	FL		02/07/1997		808,070	0	0	0	0	0	0	0	47,687	0	0	0
28604	BRUNSWICK	GA		04/20/2012		4,232,590	0	0	0	0	0	0	0	76,241	0	0	0
28987	ATLANTA	GA		12/12/2013		1,763,913	0	0	0	0	0	0	0	8,245	0	0	0
29092	MCDONOUGH	GA		08/08/2014		588,746	0	0	0	0	0	0	0	5,268	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		2,339,577	0	0	0	0	0	0	0	27,946	0	0	0
29135	DULUTH	GA		12/23/2014		846,775	0	0	0	0	0	0	0	65,828	0	0	0
29831	Marietta	GA		06/06/2019		3,691,046	0	0	0	0	0	0	0	33,691	0	0	0
29979	Morrow	GA		08/27/2020		6,700,018	0	0	0	0	0	0	0	61,713	0	0	0
28833	HONOLULU	HI		02/26/2013		3,267,841	0	0	0	0	0	0	0	85,989	0	0	0
29609	Honolulu	HI		07/27/2017		5,922,104	0	0	0	0	0	0	0	36,046	0	0	0
29807	Nampa	ID		01/24/2019		1,775,330	0	0	0	0	0	0	0	7,578	0	0	0
28837	CHICAGO	IL		03/28/2013		4,608,349	0	0	0	0	0	0	0	50,266	0	0	0
28862	CHICAGO	IL		04/04/2013		2,333,545	0	0	0	0	0	0	0	40,414	0	0	0
28920	WARREN	IL		08/23/2013		1,389,078	0	0	0	0	0	0	0	65,988	0	0	0
29047	LISLE	IL		06/19/2014		2,812,095	0	0	0	0	0	0	0	26,919	0	0	0
29052	LISLE	IL		06/19/2014		1,536,843	0	0	0	0	0	0	0	14,711	0	0	0
29053	LISLE	IL		06/19/2014		1,288,332	0	0	0	0	0	0	0	12,333	0	0	0
29054	LISLE	IL		06/19/2014		2,210,438	0	0	0	0	0	0	0	21,159	0	0	0
29057	MELROSE	IL		07/09/2014		3,228,059	0	0	0	0	0	0	0	26,613	0	0	0
29337	CHICAGO	IL		01/06/2016		1,972,101	0	0	0	0	0	0	0	8,565	0	0	0
29378	SCHAUMBURG	IL		03/15/2016		1,030,372	0	0	0	0	0	0	0	4,765	0	0	0
29379	GLEN ELLYN	IL		03/15/2016		670,448	0	0	0	0	0	0	0	3,100	0	0	0
29583	CHICAGO	IL		04/20/2017		1,172,301	0	0	0	0	0	0	0	4,583	0	0	0
30037	Chicago	IL		12/14/2021		5,500,000	0	0	0	0	0	0	0	22,662	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,348,556	0	0	0	0	0	0	0	7,939	0	0	0
29091	PLAINFIELD	IN		08/08/2014		636,709	0	0	0	0	0	0	0	5,697	0	0	0
29380	CLARKSVILLE	IN		03/15/2016		1,016,258	0	0	0	0	0	0	0	4,700	0	0	0
30077	Evansville	IN		10/06/2021		2,492,793	0	0	0	0	0	0	0	21,748	0	0	0
28532	LEAWOOD	KS		01/17/2012		12,015,103	0	0	0	0	0	0	0	86,911	0	0	0
28787	LEAWOOD	KS		10/25/2012		6,935,885	0	0	0	0	0	0	0	51,761	0	0	0
29118	WICHITA	KS		11/18/2014		3,333,642	0	0	0	0	0	0	0	89,008	0	0	0
29983	Overland Park	KS		10/23/2020		961,657	0	0	0	0	0	0	0	9,054	0	0	0
29087	HEBRON	KY		08/08/2014		675,235	0	0	0	0	0	0	0	6,042	0	0	0
29094	HEBRON	KY		08/08/2014		453,728	0	0	0	0	0	0	0	2,021	0	0	0
29097	HEBRON	KY		08/08/2014		632,538	0	0	0	0	0	0	0	2,817	0	0	0
29123	LOUISVILLE	KY		12/12/2014		2,027,633	0	0	0	0	0	0	0	24,220	0	0	0
29875	Richmond	KY		10/16/2019		1,929,893	0	0	0	0	0	0	0	19,081	0	0	0
29880	Louisville	KY		10/16/2019		2,743,428	0	0	0	0	0	0	0	21,837	0	0	0
29893	Kenner	LA		11/01/2019		3,353,808	0	0	0	0	0	0	0	18,238	0	0	0
2679804	BEVERLY	MA		12/19/2012		7,326,647	0	0	0	0	0	0	0	46,438	0	0	0
28479	FREDERICK	MD		09/28/2011		1,242,437	0	0	0	0	0	0	0	24,243	0	0	0
28600	TIMONIUM	MD		02/28/2012		3,228,155	0	0	0	0	0	0	0	24,577	0	0	0
28769	HUNT VALLEY	MD		08/29/2012		481,619	0	0	0	0	0	0	0	3,779	0	0	0
28821	UPPER MARLBORO	MD		01/30/2013		2,950,369	0	0	0	0	0	0	0	52,464	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		11,848,597	0	0	0	0	0	0	0	67,892	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,608,972	0	0	0	0	0	0	0	20,236	0	0	0
29898	Ellicott City	MD		10/28/2019		3,548,795	0	0	0	0	0	0	0	56,120	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		693,457	0	0	0	0	0	0	0	3,426	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,819,894	0	0	0	0	0	0	0	10,192	0	0	0
29943	Livonia	MI		05/25/2021		1,964,924	0	0	0	0	0	0	0	17,765	0	0	0
30057	Sterling Heights	MI		07/02/2021		5,869,626	0	0	0	0	0	0	0	30,551	0	0	0
28773	SHAKOPEE	MN		08/29/2012		1,333,303	0	0	0	0	0	0	0	10,462	0	0	0
28799	ST PAUL	MN		10/30/2012		3,033,960	0	0	0	0	0	0	0	24,010	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,294,437	0	0	0	0	0	0	0	8,493	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		1,739,721	0	0	0	0	0	0	0	14,736	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
29632	Woodbury	MN		10/12/2017		499,199	0	0	0	0	0	0	0	2,416	0	0	0
29705	Saint Paul	MN		04/20/2018		3,210,564	0	0	0	0	0	0	0	22,042	0	0	0
29885	Sartell	MN		11/01/2019		2,311,481	0	0	0	0	0	0	0	23,532	0	0	0
29999	Saint Paul	MN		12/17/2020		1,719,507	0	0	0	0	0	0	0	13,879	0	0	0
29472	JEFFERSON CITY	MO		08/26/2016		917,062	0	0	0	0	0	0	0	4,389	0	0	0
29086	SOUTHAVEN	MS		08/08/2014		1,408,157	0	0	0	0	0	0	0	6,272	0	0	0
28028	NAGS HEAD	NC		12/27/2006		899,035	0	0	0	0	0	0	0	38,172	0	0	0
28924	CEDAR POINT	NC		04/01/2014		926,771	0	0	0	0	0	0	0	9,214	0	0	0
28925	NEWPORT	NC		04/01/2014		2,567,611	0	0	0	0	0	0	0	25,527	0	0	0
28974	RALEIGH	NC		11/25/2013		4,177,916	0	0	0	0	0	0	0	25,492	0	0	0
29454	CHARLOTTE	NC		07/06/2016		2,101,528	0	0	0	0	0	0	0	12,728	0	0	0
29455	CHARLOTTE	NC		07/06/2016		576,624	0	0	0	0	0	0	0	1,421	0	0	0
29619	Wilmington	NC		10/05/2017		462,264	0	0	0	0	0	0	0	2,521	0	0	0
29753	Candler	NC		08/31/2018		3,849,554	0	0	0	0	0	0	0	63,083	0	0	0
29857	Lincolnton	NC		09/25/2019		1,388,211	0	0	0	0	0	0	0	13,519	0	0	0
29940	Graham	NC		02/25/2020		1,407,444	0	0	0	0	0	0	0	13,704	0	0	0
29941	Graham	NC		02/25/2020		2,345,739	0	0	0	0	0	0	0	22,840	0	0	0
29986	Charlotte	NC		10/15/2020		1,463,392	0	0	0	0	0	0	0	8,650	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		(53,356)	0	0	0	0	0	0	0	12,807	0	0	0
27160	OMAHA	NE		05/31/2018		329,719	0	(38)	0	0	(38)	0	0	5,818	0	0	0
29001	ELKHORN	NE		02/21/2014		3,080,217	0	0	0	0	0	0	0	56,509	0	0	0
28866	MORRISON	NJ		05/08/2013		3,052,303	0	0	0	0	0	0	0	67,197	0	0	0
29043	BURLINGTON	NJ		07/01/2014		3,863,611	0	0	0	0	0	0	0	25,245	0	0	0
29116	HOLMDEL	NJ		01/15/2015		4,035,920	0	0	0	0	0	0	0	36,721	0	0	0
29120	KINNELON	NJ		12/15/2014		1,503,356	0	0	0	0	0	0	0	10,162	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,129,471	0	0	0	0	0	0	0	7,634	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,845,174	0	0	0	0	0	0	0	19,232	0	0	0
29497	SUMMIT	NJ		02/15/2017		434,853	0	0	0	0	0	0	0	3,732	0	0	0
29544	HOBOKEN	NJ		02/27/2017		434,776	0	0	0	0	0	0	0	3,736	0	0	0
29658	New Milford	NJ		12/14/2017		1,108,220	0	0	0	0	0	0	0	6,324	0	0	0
29810	Livingston	NJ		03/27/2019		2,197,229	0	0	0	0	0	0	0	10,281	0	0	0
29931	East Rutherford	NJ		11/22/2019		896,621	0	0	0	0	0	0	0	8,022	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,693,184	0	0	0	0	0	0	0	18,204	0	0	0
30004	West Windsor	NJ		02/10/2021		1,469,427	0	0	0	0	0	0	0	10,345	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		598,410	0	0	0	0	0	0	0	3,779	0	0	0
28101	LAS VEGAS	NV		09/10/2007		634,163	0	162	0	0	162	0	0	45,990	0	0	0
28391	LAS VEGAS	NV		03/30/2011		298,331	0	0	0	0	0	0	0	3,272	0	0	0
28855	LAS VEGAS	NV		03/22/2013		2,990,365	0	0	0	0	0	0	0	17,377	0	0	0
28856	LAS VEGAS	NV		03/22/2013		2,934,750	0	0	0	0	0	0	0	17,054	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,442,166	0	0	0	0	0	0	0	14,062	0	0	0
29855	Henderson	NV		07/10/2019		2,981,488	0	0	0	0	0	0	0	14,032	0	0	0
30115	Henderson	NV		11/05/2021		1,000,000	0	0	0	0	0	0	0	7,362	0	0	0
20009	WOODHAVEN	NY		07/28/2014		626,205	0	42	0	0	42	0	0	3,954	0	0	0
28705	SCARSDALE	NY		12/27/2012		7,310,580	0	0	0	0	0	0	0	75,880	0	0	0
28868	NEW YORK	NY		05/02/2013		3,392,441	0	0	0	0	0	0	0	18,514	0	0	0
28871	NEW YORK	NY		05/09/2013		13,148,883	0	0	0	0	0	0	0	86,504	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		18,176,000	0	0	0	0	0	0	0	137,391	0	0	0
28914	RYE	NY		08/27/2013		864,046	0	0	0	0	0	0	0	4,545	0	0	0
28915	RYE	NY		08/27/2013		1,174,582	0	0	0	0	0	0	0	6,179	0	0	0
28916	RYE	NY		08/27/2013		4,044,943	0	0	0	0	0	0	0	21,279	0	0	0
28953	Cohoes	NY		12/06/2013		266,967	0	0	0	0	0	0	0	4,116	0	0	0
28981	RIVERHEAD	NY		02/19/2014		793,392	0	0	0	0	0	0	0	7,856	0	0	0
29003	NEW YORK	NY		05/12/2014		5,139,452	0	0	0	0	0	0	0	32,154	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		12,819,820	0	0	0	0	0	0	0	86,988	0	0	0
29405	LAKEWOOD	NY		05/16/2016		397,287	0	45	0	0	45	0	0	5,042	0	0	0
29763	Brooklyn	NY		08/09/2018		416,248	0	0	0	0	0	0	0	6,919	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,614,776	0	0	0	0	0	0	0	29,434	0	0	0
28860	CLEVELAND	OH		03/08/2013		6,081,578	0	0	0	0	0	0	0	87,534	0	0	0
28961	CINCINNATI	OH		12/06/2013		97,888	0	0	0	0	0	0	0	1,509	0	0	0
28995	BEACHWOOD	OH		02/20/2014		2,295,137	0	0	0	0	0	0	0	22,921	0	0	0

STATEMENT AS OF MARCH 31, 2022 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
29242	OLMSTEAD FALLS	OH		12/28/2015		1,238,717	0	0	0	0	0	0	0	7,690	0	0	0
29473	GROVE CITY	OH		08/26/2016		2,010,482	0	0	0	0	0	0	0	9,621	0	0	0
29474	SPRINGFIELD	OH		08/26/2016		1,587,223	0	0	0	0	0	0	0	7,596	0	0	0
28919	EUGENE	OR		08/13/2013		705,380	0	0	0	0	0	0	0	14,437	0	0	0
28972	PORTLAND	OR		11/06/2013		2,372,151	0	0	0	0	0	0	0	11,374	0	0	0
29829	Portland	OR		04/08/2019		4,694,092	0	0	0	0	0	0	0	31,431	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		809,431	0	0	0	0	0	0	0	36,856	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		1,626,102	0	0	0	0	0	0	0	74,858	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		2,276,411	0	0	0	0	0	0	0	84,694	0	0	0
28900	HORSHAM	PA		06/28/2013		4,150,648	0	0	0	0	0	0	0	104,575	0	0	0
28979	NEW CASTLE	PA		12/09/2013		1,394,823	0	0	0	0	0	0	0	41,882	0	0	0
29046	ALLENTOWN	PA		09/11/2014		7,539,000	0	8	0	0	8	0	0	69,964	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		423,507	0	0	0	0	0	0	0	8,715	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		612,852	0	0	0	0	0	0	0	12,611	0	0	0
29151	LANCASTER	PA		02/02/2015		323,851	0	0	0	0	0	0	0	6,664	0	0	0
29152	LANCASTER	PA		02/02/2015		378,659	0	0	0	0	0	0	0	7,792	0	0	0
29153	CAMP HILL	PA		02/02/2015		417,272	0	0	0	0	0	0	0	8,586	0	0	0
29156	CAMP HILL	PA		02/02/2015		156,946	0	0	0	0	0	0	0	3,230	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		726,435	0	0	0	0	0	0	0	15,168	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		10,429,884	0	0	0	0	0	0	0	244,308	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		10,167,327	0	0	0	0	0	0	0	210,235	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		11,483,961	0	0	0	0	0	0	0	237,459	0	0	0
29540	HANOVER	PA		01/25/2017		10,459,913	0	0	0	0	0	0	0	216,285	0	0	0
29664	Hazleton	PA		01/11/2018		2,941,217	0	0	0	0	0	0	0	53,350	0	0	0
29755	Warrington	PA		09/27/2018		1,705,919	0	0	0	0	0	0	0	24,981	0	0	0
30090	Hazle Township	PA		10/22/2021		181,159	0	0	0	0	0	0	0	3,962	0	0	0
30091	Pittston Township	PA		10/22/2021		3,088,381	0	0	0	0	0	0	0	66,919	0	0	0
30092	Hanover	PA		10/22/2021		5,694,019	0	0	0	0	0	0	0	123,378	0	0	0
30093	Pittston Township	PA		10/22/2021		2,394,372	0	0	0	0	0	0	0	51,881	0	0	0
30094	Jenkins Township	PA		10/22/2021		3,241,659	0	0	0	0	0	0	0	70,240	0	0	0
30095	Hazleton	PA		10/22/2021		725,573	0	0	0	0	0	0	0	14,128	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,892,901	0	0	0	0	0	0	0	41,485	0	0	0
29836	Lake Wylie	SC		06/25/2019		464,814	0	0	0	0	0	0	0	3,848	0	0	0
29867	Greenville	SC		10/29/2019		1,390,482	0	0	0	0	0	0	0	13,721	0	0	0
29904	Charleston	SC		01/02/2020		1,404,372	0	0	0	0	0	0	0	13,556	0	0	0
28079	MURFREESBORO	TN		06/22/2007		3,257,761	0	0	0	0	0	0	0	32,174	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		181,508	0	0	0	0	0	0	0	26,076	0	0	0
28763	AUSTIN	TX		09/28/2012		3,188,160	0	0	0	0	0	0	0	44,763	0	0	0
28770	DALLAS	TX		08/29/2012		3,114,671	0	0	0	0	0	0	0	24,440	0	0	0
28854	IRVING	TX		03/22/2013		7,727,380	0	0	0	0	0	0	0	45,243	0	0	0
28858	HOUSTON	TX		02/27/2013		1,756,704	0	0	0	0	0	0	0	30,171	0	0	0
28960	VICTORIA	TX		12/06/2013		133,484	0	0	0	0	0	0	0	2,058	0	0	0
29056	DALLAS	TX		06/13/2014		866,810	0	0	0	0	0	0	0	6,858	0	0	0
29058	ARLINGTON	TX		06/13/2014		866,810	0	0	0	0	0	0	0	6,858	0	0	0
29059	RICHARDSON	TX		06/13/2014		2,000,424	0	0	0	0	0	0	0	17,465	0	0	0
29060	HOUSTON	TX		06/13/2014		1,313,113	0	0	0	0	0	0	0	10,390	0	0	0
29089	GRAPEVINE	TX		08/08/2014		473,982	0	0	0	0	0	0	0	2,111	0	0	0
29090	GRAPEVINE	TX		08/08/2014		831,730	0	0	0	0	0	0	0	7,442	0	0	0
29130	HOUSTON	TX		12/09/2014		4,628,263	0	0	0	0	0	0	0	25,708	0	0	0
29166	LUFKIN	TX		04/29/2015		630,976	0	0	0	0	0	0	0	6,804	0	0	0
29169	WACO	TX		04/29/2015		270,418	0	0	0	0	0	0	0	2,916	0	0	0
29274	WOODLANDS	TX		12/17/2015		290,511	0	0	0	0	0	0	0	2,529	0	0	0
29276	WOODLANDS	TX		12/17/2015		448,584	0	0	0	0	0	0	0	3,906	0	0	0
29277	CONROE	TX		12/17/2015		675,010	0	0	0	0	0	0	0	5,877	0	0	0
29278	WOODLANDS	TX		12/17/2015		367,417	0	0	0	0	0	0	0	3,199	0	0	0
29279	SPRING	TX		12/17/2015		247,785	0	0	0	0	0	0	0	2,157	0	0	0
29280	WOODLANDS	TX		12/17/2015		722,004	0	0	0	0	0	0	0	6,286	0	0	0
29282	COPPELL	TX		12/17/2015		205,067	0	0	0	0	0	0	0	1,785	0	0	0
29283	SPRING	TX		12/17/2015		136,706	0	0	0	0	0	0	0	1,190	0	0	0
29284	MANSFIELD	TX		12/17/2015		290,519	0	0	0	0	0	0	0	2,529	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
29325	SAN ANTONIO	TX		09/01/2016		3,155,614	0	0	0	0	0	0	0	18,347	0	0	0
29500	HOUSTON	TX		05/31/2018		2,967,676	0	3,373	0	0	3,373	0	0	38,522	0	0	0
29617	Mesquite	TX		08/30/2017		210,867	0	0	0	0	0	0	0	2,274	0	0	0
29645	Baytown	TX		12/07/2017		822,278	0	0	0	0	0	0	0	12,421	0	0	0
29794	College Station	TX		12/14/2018		1,904,458	0	0	0	0	0	0	0	8,810	0	0	0
29876	Woodlands	TX		10/29/2019		2,023,192	0	0	0	0	0	0	0	10,404	0	0	0
29879	Baytown	TX		11/06/2019		11,825,632	0	0	0	0	0	0	0	152,398	0	0	0
30002	Denton	TX		12/18/2020		1,275,769	0	0	0	0	0	0	0	6,731	0	0	0
2885802	HOUSTON	TX		02/04/2016		879,429	0	0	0	0	0	0	0	14,225	0	0	0
28905	SANDY	UT		07/19/2013		3,234,053	0	0	0	0	0	0	0	35,346	0	0	0
28937	DRAPER	UT		10/28/2014		1,369,308	0	72	0	0	72	0	0	6,996	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,582,142	0	0	0	0	0	0	0	20,364	0	0	0
29496	MURRAY	UT		11/09/2016		1,623,822	0	0	0	0	0	0	0	20,611	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,807,067	0	0	0	0	0	0	0	15,613	0	0	0
29778	West Valley City	UT		10/16/2018		370,893	0	0	0	0	0	0	0	2,536	0	0	0
30024	Provo	UT		03/17/2021		3,151,832	0	0	0	0	0	0	0	18,271	0	0	0
30052	Provo	UT		05/26/2021		3,263,435	0	0	0	0	0	0	0	18,461	0	0	0
30076	Lehi	UT		09/27/2021		1,684,846	0	0	0	0	0	0	0	22,868	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,676,628	0	0	0	0	0	0	0	14,406	0	0	0
28595	NORFOLK	VA		04/03/2012		1,500,913	0	0	0	0	0	0	0	61,450	0	0	0
28741	MC LEAN	VA		06/01/2012		2,968,493	0	0	0	0	0	0	0	33,459	0	0	0
28876	RICHMOND	VA		05/08/2013		4,364,574	0	0	0	0	0	0	0	27,104	0	0	0
28952	HAMPTON	VA		12/06/2013		324,810	0	0	0	0	0	0	0	5,008	0	0	0
28962	FAIRFAX	VA		12/06/2013		489,440	0	0	0	0	0	0	0	7,546	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,811,383	0	0	0	0	0	0	0	10,344	0	0	0
29492	CHANTILLY	VA		11/09/2016		447,866	0	0	0	0	0	0	0	2,848	0	0	0
29685	Urbanna	VA		02/15/2018		987,607	0	0	0	0	0	0	0	10,073	0	0	0
29686	Topping	VA		02/15/2018		592,564	0	0	0	0	0	0	0	6,044	0	0	0
28761	SEATTLE	WA		06/01/2012		9,538,682	0	0	0	0	0	0	0	61,647	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,310,084	0	0	0	0	0	0	0	7,921	0	0	0
29412	LYNWOOD	WA		06/28/2016		3,122,979	0	0	0	0	0	0	0	19,336	0	0	0
29657	Olympia	WA		12/01/2017		461,066	0	0	0	0	0	0	0	2,632	0	0	0
29828	Bellingham	WA		03/28/2019		476,272	0	0	0	0	0	0	0	2,362	0	0	0
29837	Seattle	WA		06/26/2019		1,911,829	0	0	0	0	0	0	0	9,611	0	0	0
29920	Seatac	WA		01/30/2020		1,000,000	0	0	0	0	0	0	0	1,618	0	0	0
28798	HOWARD	WI		11/15/2012		1,671,502	0	0	0	0	0	0	0	17,948	0	0	0
29072	HOWARD	WI		07/28/2014		913,861	0	0	0	0	0	0	0	8,354	0	0	0
29121	MILWAUKEE	WI		02/20/2015		10,058,696	0	0	0	0	0	0	0	142,509	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,207,498	0	0	0	0	0	0	0	19,184	0	0	0
29381	MANITOWOC	WI		03/15/2016		1,376,182	0	0	0	0	0	0	0	6,364	0	0	0
0299999. Mortgages with partial repayments						948,356,488	0	3,358	0	0	3,358	0	0	12,068,528	0	0	0
0599999 - Totals						994,460,404	0	(8,089)	0	0	(8,089)	0	45,851,522	58,160,997	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND		11/20/2015		0	20,388	0	6,985,614	11.980
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	20,388	0	6,985,614	XXX
000000-00-0	TENASKA POWER FUND II, L.P.	WILMINGTON	DE	TENASKA POWER FUND II, L.P.		02/26/2021	3	0	33,723	0	3,308,910	1.450
000000-00-0	NAUTIC PARTNERS IX KP	WILMINGTON	DE	NAUTIC PARTNERS IX KP		02/21/2020		0	216,145	0	419,883	0.140
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VII		02/25/2020		0	447,810	0	1,275,869	0.080
000000-00-0	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	15,262	0	248,510	0.030
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	19,364	0	1,175,392	0.050
000000-00-0	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	VERITAS CAPITAL CREDIT OPPS FUND		11/20/2020	3	0	562,500	0	928,378	1.380
000000-00-0	GRYPHON PARTNERS VI LP	WILMINGTON	DE	GRYPHON PARTNERS VI LP		12/18/2020	3	0	106,869	0	1,326,603	0.250
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	230,798	0	1,843,528	0.020
000000-00-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	433,116	0	638,653	0.010
000000-00-0	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	EQT IX (NO2) USD SCSP LP		02/05/2021	3	0	154,406	0	254,297	0.030
000000-00-0	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPP FUND VI LP		03/01/2021	3	0	514,990	0	1,375,000	0.080
000000-00-0	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP		03/10/2021	3	0	374,477	0	2,483,817	0.040
000000-00-0	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP		03/10/2021	3	0	375,000	0	1,200,000	1.100
000000-00-0	THOMAS BRAVO FUND LP XIV LP	WILMINGTON	DE	THOMAS BRAVO FUND LP XIV LP		04/15/2021	3	0	219,669	0	146,396	0.040
000000-00-0	THOMAS BRAVO DISCOVER LP III LP	WILMINGTON	DE	THOMAS BRAVO DISCOVER LP III LP		06/11/2021	3	0	91,737	0	227,106	0.050
000000-00-0	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	VSS STRUCTURED CAPITAL LP IV LP		07/01/2021	3	0	83,814	0	2,241,276	0.590
000000-00-0	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP		07/13/2021	3	0	249,261	0	1,730,304	0.120
000000-00-0	INSIGHT PARTNERS XII LP	WILMINGTON	DE	INSIGHT PARTNERS XII LP		07/15/2021	3	0	250,000	0	1,375,000	0.010
000000-00-0	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	350,799	0	2,294,902	0.060
000000-00-0	THE RESOLUTE FUND V LP	WILMINGTON	DE	THE RESOLUTE FUND V LP		09/07/2021	3	0	33,961	0	1,711,138	0.050
000000-00-0	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	0	158,367	0	1,762,164	0.160
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	12,330	0	1,240,884	0.080
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST PARTNERS VII LP		09/28/2016	3	0	18,903	0	739,999	0.280
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	0	674,142	0	643,486	2.870
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	902,101	0	1,246,790	0.080
000000-00-0	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	145,595	0	2,006,281	0.460
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019		0	83,293	0	948,331	0.010
000000-00-0	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	208,799	0	972,707	0.370
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	9,726	0	350,640	0.060
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	1,413	0	120,868	0.080
000000-00-0	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY VI-A LP		08/29/2019	3	0	186,007	0	736,772	0.120
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		02/18/2022	3	0	63,270	0	412,057	0.040
000000-00-0	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII		03/28/2019	3	0	58,774	0	297,169	0.010
000000-00-0	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	APOLLO HYBRID VALUE FUND		03/29/2019	3	0	265,718	0	564,714	0.160
000000-00-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII		04/25/2019	3	0	301,981	0	1,079,806	0.150
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	0	1,267	0	842,965	0.250
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	0	57,617	0	203,834	0.020
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP		05/07/2018	3	0	150,036	0	2,227,110	0.410
000000-00-0	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL CREDIT FUND II		03/06/2018	3	0	67,134	0	264,889	0.270
000000-00-0	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	BRYNWOOD PARTNERS VIII		04/20/2018	3	0	508,231	0	1,668,870	0.630
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018		0	491,251	0	816,764	0.060
000000-00-0	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	12,900	0	454,612	0.270
000000-00-0	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX		03/15/2019	3	0	142,814	0	1,023,481	0.020
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	52,570	0	73,143	0.010
000000-00-0	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017	3	0	463,240	0	913,137	0.040
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	49,762	0	929,397	0.200
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	2,528	0	89,277	0.220
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017		0	76,324	0	314,747	0.060
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP		03/14/2016	3	0	5,710	0	613,205	0.170
000000-00-0	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI		06/28/2016	3	0	273,959	0	443,296	0.050
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	0	1,621	0	395,405	0.190
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	0	4,120	0	171,199	0.190
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		06/02/2014	3	0	90,926	0	482,942	0.120
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	0	28,171	0	8,117,937	0.620

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB	.	05/16/2016		0	82,454	0	831,905	0.030
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP	.	12/11/2014		0	75,356	0	669,650	1.200
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP	.	11/03/2014	3	0	140,459	0	452,425	0.490
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B	.	12/19/2017	3	0	45,691	0	805,784	0.290
000000-00-0	ENERGY CAPITAL PARTNERS, LP	WILMINGTON	DE	ENERGY CAPITAL PARTNERS, LP	.	02/26/2021	3	0	142,356	0	70,019	0.000
000000-00-0	SENATOR GLOBAL OPP FUND	NEW YORK	NY	SENATOR GLOBAL OPP FUND	.	03/31/2022	13	0	1	0	0	44.940
000000-00-0	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X	.	10/04/2021	3	0	29,169	0	2,192,428	0.030
000000-00-0	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	ROARK CAPITAL PARTNERS VI	.	01/03/2022	3	430,555	0	0	1,484,766	0.010
000000-00-0	MARANON SR CREDIT STRATEGIES FND X	WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND X	.	01/14/2022	3	875,000	0	0	1,625,000	0.000
000000-00-0	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP	.	01/14/2022	3	49,808	0	0	1,200,192	0.000
000000-00-0	NAUTIC PARTNERS X LP	WILMINGTON	DE	NAUTIC PARTNERS X LP	.	01/21/2022	3	181,794	0	0	1,693,206	0.000
000000-00-0	ICON PARTNERS III LP	WILMINGTON	DE	ICON PARTNERS III LP	.	02/17/2022	3	26	0	0	35,967	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,537,183	10,849,789	0	70,435,182	XXX
000000-00-0	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES	.	10/26/2021		0	101,846	0	0	1.880
000000-00-0	POMONA X LP	WILMINGTON	DE	POMONA X LP	.	06/30/2021	3	0	5,500,000	0	44,500,000	1.640
2099999. Joint Venture Interests - Common Stock - Affiliated								0	5,601,846	0	44,500,000	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP	.	09/23/2019		0	141,457	0	1,319,637	0.010
000000-00-0	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III	.	09/17/2019		0	80,080	0	1,000,930	0.070
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	221,537	0	2,320,567	XXX
4899999. Total - Unaffiliated								1,537,183	11,091,714	0	79,741,363	XXX
4999999. Total - Affiliated								0	5,601,846	0	44,500,000	XXX
5099999 - Totals								1,537,183	16,693,559	0	124,241,363	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
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	TRANS_OUT	05/28/2020	03/01/2022	16,600	0	0	0	0	0	0	16,600	16,600	0	0	0	0
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	03/31/2022	37,077	0	0	0	0	0	0	37,077	37,077	0	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							53,677	0	0	0	0	0	0	53,677	53,677	0	0	0	0
000000-00-0	TENASKA POWER FUND II, L.P.	WILMINGTON	DE	SALE	02/26/2021	03/01/2022	33,723	0	0	0	0	0	0	33,723	33,723	0	0	0	0
000000-00-0	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/07/2020	03/31/2022	15,262	0	0	0	0	0	0	15,262	15,262	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	03/31/2022	1,076	0	0	0	0	0	0	1,076	1,076	0	0	0	0
000000-00-0	GRYPHON PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	12/18/2020	03/31/2022	78,806	0	0	0	0	0	0	78,806	75,027	0	(3,779)	(3,779)	0
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	12/30/2020	03/31/2022	54,965	0	0	0	0	0	0	54,965	54,965	0	0	0	0
000000-00-0	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	RETURN OF CAPITAL	02/05/2021	03/31/2022	41,611	0	0	0	0	0	0	41,611	41,611	0	0	0	0
000000-00-0	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/01/2021	03/31/2022	100,048	0	0	0	0	0	0	100,048	100,048	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/10/2021	03/31/2022	285	0	0	0	0	0	0	285	285	0	0	0	0

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
000000-00-0	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	RETURN OF CAPITAL	03/10/2021	03/31/2022	23,474	0	0	0	0	0	0	23,474	23,474	0	0	0	0
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	RETURN OF CAPITAL	03/03/2017	03/31/2022	15,215	0	0	0	0	0	0	15,215	15,215	0	0	0	0
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	09/28/2016	03/31/2022	181,518	0	0	0	0	0	0	181,518	181,518	0	0	0	0
000000-00-0	CVC CREDIT PARTNERS EURO MID-MKT	WILMINGTON	DE	RETURN OF CAPITAL	05/18/2016	03/31/2022	93	0	0	0	0	0	0	93	165	0	72	72	0
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SALE	05/28/2020	03/01/2022	617,902	0	0	0	0	0	0	617,902	617,902	0	0	0	0
000000-00-0	GTCR FUND XII	WILMINGTON	DE	RETURN OF CAPITAL	05/04/2018	03/31/2022	237,815	0	0	0	0	0	0	237,815	237,815	0	0	0	0
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	07/16/2018	03/31/2022	879	0	0	0	0	0	0	879	879	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	03/01/2022	1,198,769	0	0	0	0	0	0	1,198,769	1,198,769	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	RETURN OF CAPITAL	07/03/2019	03/31/2022	102,474	0	0	0	0	0	0	102,474	102,474	0	0	0	0
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	RETURN OF CAPITAL	07/08/2019	03/31/2022	59,217	0	0	0	0	0	0	59,217	59,217	0	0	0	0
000000-00-0	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	RETURN OF CAPITAL	08/29/2019	03/31/2022	201,926	0	0	0	0	0	0	201,926	201,926	0	0	0	0
000000-00-0	BLACKSTONE EXPT FUND LP	WILMINGTON	DE	SALE	07/27/2018	03/31/2022	0	0	0	0	0	0	0	0	76,337	0	76,337	76,337	0
000000-00-0	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	03/31/2022	40,807	0	0	0	0	0	0	40,807	40,807	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	03/31/2022	200,875	0	0	0	0	0	0	200,875	200,875	0	0	0	0
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	02/01/2018	03/31/2022	6,254	0	0	0	0	0	0	6,254	6,254	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	RETURN OF CAPITAL	05/17/2018	03/31/2022	13,572	0	0	0	0	0	0	13,572	13,572	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	RETURN OF CAPITAL	03/06/2018	03/31/2022	45,875	0	0	0	0	0	0	45,875	45,875	0	0	0	0
000000-00-0	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	SALE	02/11/2022	03/01/2022	484,956	0	0	0	0	0	0	484,956	484,956	0	0	0	0
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2018	03/31/2022	91,388	0	0	0	0	0	0	91,388	91,388	0	0	0	0
000000-00-0	QUAD-C PARTNER IX	MINNEAPOLIS	MN	RETURN OF CAPITAL	04/26/2017	03/31/2022	5,536	0	0	0	0	0	0	5,536	5,536	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	06/15/2017	03/31/2022	1,374,976	0	0	0	0	0	0	1,374,976	1,374,976	0	0	0	0
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	03/31/2022	10,505	0	0	0	0	0	0	10,505	10,505	0	0	0	0
000000-00-0	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	RETURN OF CAPITAL	09/21/2017	03/31/2022	131,164	0	0	0	0	0	0	131,164	129,649	0	(1,515)	(1,515)	0
000000-00-0	SHELTER GROWTH OPP FUND LTD	WILMINGTON	DE	SALE	05/01/2017	02/25/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	RETURN OF CAPITAL	03/15/2019	03/31/2022	51,550	0	0	0	0	0	0	51,550	51,550	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	RETURN OF CAPITAL	07/17/2017	03/31/2022	48,102	0	0	0	0	0	0	48,102	48,102	0	0	0	0
000000-00-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	03/31/2022	36,666	0	0	0	0	0	0	36,666	36,666	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	RETURN OF CAPITAL	10/25/2017	03/31/2022	341,571	0	0	0	0	0	0	341,571	293,622	(30,196)	(17,752)	(47,949)	0
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	03/31/2022	12,906	0	0	0	0	0	0	12,906	12,906	0	0	0	0
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2016	03/31/2022	267,871	0	0	0	0	0	0	267,871	267,871	0	0	0	0
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2016	03/31/2022	2,148	0	0	0	0	0	0	2,148	2,148	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	03/31/2022	5,247	0	0	0	0	0	0	5,247	5,247	0	0	0	0
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/01/2016	03/31/2022	72,788	0	0	0	0	0	0	72,788	72,788	0	0	0	0
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	03/31/2022	1,310	0	0	0	0	0	0	1,310	1,310	0	0	0	0
000000-00-0	COOK PARALLEL LP	WILMINGTON	DE	RETURN OF CAPITAL	05/22/2015	03/31/2022	442,211	0	0	0	0	0	0	442,211	442,211	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	06/02/2014	03/31/2022	122,765	0	0	0	0	0	0	122,765	122,765	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	03/31/2022	13,982	0	0	0	0	0	0	13,982	13,982	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	03/31/2022	19,079	0	0	0	0	0	0	19,079	25,066	0	5,987	5,987	0
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	RETURN OF CAPITAL	11/03/2014	03/31/2022	354,639	0	0	0	0	0	0	354,639	354,639	0	0	0	0
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	03/31/2022	475,141	0	0	0	0	0	0	475,141	475,141	0	0	0	0
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	RETURN OF CAPITAL	12/19/2017	03/31/2022	243,333	0	0	0	0	0	0	243,333	243,333	0	0	0	0
000000-00-0	ENERGY CAPITAL PARTNERS, LP	WILMINGTON	DE	SALE	02/22/2006	03/01/2022	287,351	0	0	0	0	0	0	287,351	287,351	0	0	0	0
000000-00-0	BLACKSTONE STRAT OPPORTUNITY FUND	NEW YORK	NY	TRANS_OUT	05/01/2014	03/01/2022	32,885	0	0	0	0	0	0	32,885	32,885	0	0	0	0
000000-00-0	APOLLO NATURAL RESOURCES FUND	WILMINGTON	DE	RETURN OF CAPITAL	06/17/2020	03/31/2022	519,842	0	0	0	0	0	0	519,842	520,198	0	356	356	0
000000-00-0	ATHENE MOMENTUM INVESTOR LP	WILMINGTON	DE	RETURN OF CAPITAL	06/30/2020	03/31/2022	54,857	0	0	0	0	0	0	54,857	54,857	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	RETURN OF CAPITAL	08/13/2021	03/31/2022	20,547	0	0	0	0	0	0	20,547	20,547	0	0	0	0
000000-00-0	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	RETURN OF CAPITAL	01/03/2022	03/31/2022	40,321	0	0	0	0	0	0	40,321	40,321	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,838,076	0	0	0	0	0	0	8,838,076	8,867,586	(30,196)	59,706	29,509	0
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	TRANS_OUT	11/30/2011	03/01/2022	383,957	0	0	0	0	0	0	383,957	383,957	0	0	0	0
000000-00-0	POMONA CAP IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	03/31/2022	1,256,432	0	0	0	0	0	0	1,256,432	1,256,432	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							1,640,389	0	0	0	0	0	0	1,640,389	1,640,389	0	0	0	0
000000-00-0	OCONEE REAL ESTATE	WILMINGTON	DE	RETURN OF CAPITAL	04/30/2021	03/31/2022	1,994,386	0	0	0	0	0	0	1,994,386	1,994,386	0	0	0	477,419
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/23/2019	03/31/2022	123,360	0	0	0	0	0	0	123,360	123,360	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,117,746	0	0	0	0	0	0	2,117,746	2,117,746	0	0	0	477,419

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
44983*-AA-7	VOYA INS AND ANNUITY CO LLC 6.257% 12/29/34	DES MOINES	IA	Redemption 100.0000	06/01/2018	02/15/2022	16,163,353	0	0	0	0	0	0	16,163,353	16,163,353	0	0	0	134,845
2799999. Surplus Debentures, etc - Unaffiliated							16,163,353	0	0	0	0	0	0	16,163,353	16,163,353	0	0	0	134,845
4899999. Total - Unaffiliated							27,172,852	0	0	0	0	0	0	27,172,852	27,202,362	(30,196)	59,706	29,509	612,264
4999999. Total - Affiliated							1,640,389	0	0	0	0	0	0	1,640,389	1,640,389	0	0	0	0
5099999 - Totals							28,813,241	0	0	0	0	0	0	28,813,241	28,842,751	(30,196)	59,706	29,509	612,264

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
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.775% 12/16/51		03/01/2022	Interest Capitalization		12,053	12,053	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51		03/01/2022	Interest Capitalization		7,850	7,850	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.628% 04/16/53		03/01/2022	Interest Capitalization		11,438	11,438	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.601% 07/16/53		03/01/2022	Interest Capitalization		8,391	8,391	0	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.658% 04/16/53		03/01/2022	Interest Capitalization		1,981	1,981	0	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.370% 12/16/51		03/01/2022	Interest Capitalization		1,823	1,823	0	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.439% 08/16/52		03/01/2022	Interest Capitalization		1,849	1,849	0	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52		03/01/2022	Interest Capitalization		1,712	1,712	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.442% 09/16/53		03/01/2022	Interest Capitalization		1,835	1,835	0	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.216% 12/16/53		03/01/2022	Interest Capitalization		8,654	8,654	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.747% 01/16/55		03/01/2022	Interest Capitalization		13,062	13,062	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55		03/01/2022	Interest Capitalization		24,311	24,311	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.878% 01/16/55		03/01/2022	Interest Capitalization		178,490	178,490	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.629% 11/16/53		03/01/2022	Interest Capitalization		122,679	122,679	0	1.A
38378N-WJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.329% 05/16/55		03/01/2022	Interest Capitalization		110,081	110,081	0	1.A
38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56		03/01/2022	Interest Capitalization		35,951	35,951	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57		03/01/2022	Interest Capitalization		23,129	23,129	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.873% 07/16/57		03/01/2022	Interest Capitalization		30,167	30,167	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57		03/01/2022	Interest Capitalization		20,009	20,009	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59		03/01/2022	Interest Capitalization		13,343	13,343	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57		03/01/2022	Interest Capitalization		11,992	11,992	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 2.915% 03/16/58		03/01/2022	Interest Capitalization		14,748	14,748	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58		03/01/2022	Interest Capitalization		58,483	58,483	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		03/01/2022	Interest Capitalization		28,505	28,505	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		03/01/2022	Interest Capitalization		65,807	65,807	0	1.A
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60		03/01/2022	Interest Capitalization		20,458	20,458	0	1.A
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60		03/01/2022	Interest Capitalization		21,830	21,830	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62		03/01/2022	Interest Capitalization		18,717	18,717	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63		03/01/2022	Interest Capitalization		23,937	23,937	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62		03/01/2022	Interest Capitalization		25,283	25,283	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63		03/01/2022	Interest Capitalization		13,298	13,298	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63		03/01/2022	Interest Capitalization		22,132	22,132	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62		03/01/2022	Interest Capitalization		21,590	21,590	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62		03/01/2022	Interest Capitalization		37,084	37,084	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63		03/01/2022	Interest Capitalization		39,549	39,549	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63		03/01/2022	Interest Capitalization		31,999	31,999	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62		03/01/2022	Interest Capitalization		15,132	15,132	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63		03/01/2022	Interest Capitalization		26,786	26,786	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63		03/01/2022	Interest Capitalization		17,654	17,654	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63		03/01/2022	Interest Capitalization		22,703	22,703	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63		03/01/2022	Interest Capitalization		10,100	10,100	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		02/07/2022	CITIGROUP GLOBAL MARKETS		1,563,281	2,000,000	2,250	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		03/01/2022	Interest Capitalization		2,500	2,500	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		02/09/2022	JP MORGAN CHASE		5,600,460	6,949,000	10,424	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		03/01/2022	Interest Capitalization		11,582	11,582	0	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.482% 11/20/71		03/10/2022	BREAN CAPITAL LLC.		1,057,900	0	8,013	1.A
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/10/2022	BARCLAYS CAPITAL		283,371	300,000	1,459	1.A
912810-TF-5	US TREASURY N B 2.375% 02/15/42		03/21/2022	Various		5,804,404	5,825,000	8,199	1.A
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		02/10/2022	Various		1,473,770	1,500,000	601	1.A
91282C-DJ-7	US TREASURY N B 1.375% 11/15/31		01/06/2022	Various		4,836,328	5,000,000	10,066	1.A
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		01/26/2022	Various		19,060,273	19,500,000	10,645	1.A
91282C-DQ-1	TREASURY NOTE 1.250% 12/31/26		01/03/2022	BANK OF AMERICA		14,923,242	15,000,000	2,072	1.A
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		02/03/2022	Various		8,979,961	9,000,000	1,740	1.A
91282C-EB-3	TREASURY NOTE 1.875% 02/28/29		03/17/2022	Various		11,274,258	11,500,000	10,216	1.A
91282C-EC-1	US TREASURY N B 1.875% 02/28/27		03/15/2022	Various		12,151,846	12,250,000	9,757	1.A
91282C-EE-7	TREASURY NOTE 2.375% 03/31/29		03/31/2022	CITADEL		2,495,898	2,500,000	162	1.A

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
0109999999. Subtotal - Bonds - U.S. Governments						90,695,669	92,514,677	75,604	XXX
168863-DS-4	REPUBLIC OF CHILE 3.100% 05/07/41	D	02/28/2022	J.P. MORGAN SECURITIES INC		2,666,250	3,000,000	29,708	1.F FE
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A 3.570% 01/21/32	D	01/13/2022	HSBC SECURITIES USA INC.		750,000	750,000	0	2.C FE
77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	D	01/19/2022	HSBC SECURITIES USA INC.		1,490,550	1,500,000	0	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						4,906,800	5,250,000	29,708	XXX
669402-F9-5	NORWICH CT 3.551% 08/01/41		02/11/2022	JEFFERIES		1,205,000	1,205,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,205,000	1,205,000	0	XXX
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI SERIES S-10 3.276% 04/01/50		01/11/2022	JEFFERIES		1,650,462	1,650,000	3,303	1.D FE
30711X-AK-0	FANNIE MAE-CAS SERIES 2014-C03 CLASS 1M2 3.457% 07/25/24		02/25/2022	INTL FCSTONE FINANCIA INC		4,904,062	4,894,885	1,733	1.D
30711X-AX-2	FANNIE MAE-CAS SERIES 2015-C02 CLASS 1M2 4.457% 05/25/25		03/24/2022	INTL FCSTONE FINANCIA INC		1,578,041	1,557,598	578	1.D
30711X-BU-7	FANNIE MAE CAS SERIES 16-C01 CLASS 2M2 7.407% 08/25/28		03/24/2022	MORGAN STANLEY & CO. INC.		318,375	303,575	187	1.D
30711X-C4-4	FANNIE MAE CAS SERIES 2018-C02 CLASS 2B1 4.099% 08/25/30		02/25/2022	NOMURA SECURITIES		4,037,500	4,000,000	1,861	1.D Z
30711X-DK-7	FANNIE MAE CAS SERIES 16-C05 CLASS 2M2 4.907% 01/25/29		03/24/2022	BANK OF AMERICA		1,035,826	1,011,178	413	1.D
30711X-JW-5	FANNIE MAE-CAS SERIES 2017-C03 CLASS 1B1 5.307% 10/25/29		02/14/2022	NOMURA SECURITIES		4,332,500	4,000,000	12,119	2.C Z
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48		01/10/2022	CREDIT SUISSE FIRST BOSTON		4,541,870	0	46,180	1.A
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 5.799% 05/25/58		02/16/2022	JP MORGAN CHASE		19,266,935	0	59,853	1.A
3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44		03/01/2022	Interest Capitalization		161,801	161,801	0	1.A
3137FX-Y6-9	FREDDIE MAC SERIES 5081 CLASS IK 3.000% 03/25/51		03/17/2022	MORGAN STANLEY & CO. INC.		4,787,892	0	56,536	1.A
3137G0-JU-4	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA2 CLASS M3 5.107% 10/25/28		02/01/2022	STANDARD CHARTERED BANK		6,615,007	6,332,044	7,532	1.D
3137G0-KE-8	FREDDIE MAC STACR SERIES 2016-HQA2 CLASS M3 5.607% 11/25/28		03/30/2022	Various		9,524,232	9,073,802	11,055	1.D
3137G0-MX-4	FREDDIE MAC STACR SERIES 2017-DNA1 CLASS B1 5.407% 07/25/29		02/14/2022	STANDARD CHARTERED BANK		9,673,460	8,924,628	27,584	1.G Z
3137G0-QQ-5	FREDDIE MAC STACR SERIES 2017-DNA3 CLASS M2 2.957% 03/25/30		01/18/2022	CREDIT SUISSE FIRST BOSTON		1,374,613	1,348,073	2,338	1.D
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C SERIES A 4.242% 05/15/48		03/03/2022	CITI GROUP		460,000	460,000	0	1.E FE
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE 3.139% 02/15/51		01/04/2022	JEFFERIES		2,583,636	2,640,000	1,611	1.E FE
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES C 3.103% 07/01/43		01/14/2022	JEFFERIES		1,658,993	1,650,000	5,831	1.F FE
88283K-BL-1	TEXAS ST TRANSPRTN COMMISSION SERIES C 3.029% 08/15/41		02/07/2022	JEFFERIES		1,760,285	1,860,000	27,231	1.F FE
914440-UW-0	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.306% 11/01/45		03/16/2022	CITI GROUP		1,320,000	1,320,000	0	1.C FE
914455-UH-1	UNIV OF MICHIGAN MI SERIES A 3.504% 04/01/52		03/10/2022	CITI GROUP		633,000	633,000	0	1.A FE
91523N-XF-8	UNIV OF WASHINGTON WA UNIV REV SERIES B 3.350% 07/01/41		02/16/2022	CITI GROUP		1,650,000	1,650,000	0	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						83,868,490	53,470,584	265,945	XXX
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		02/03/2022	Various		518,425	550,000	4,694	3.C FE
00287Y-CA-5	ABBVIE INC SERIES WI 4.050% 11/21/39		02/25/2022	BANK OF AMERICA		1,032,760	1,000,000	11,250	2.B FE
00914A-AS-1	AIR LEASE CORP 2.875% 01/15/32		01/05/2022	BANK OF AMERICA SECURITIES LLC		2,934,960	3,000,000	0	2.B FE
010392-FF-0	ALABAMA POWER CO SERIES 11-C 5.200% 06/01/41		03/29/2022	MORGAN STANLEY & CO. INC.		1,106,740	1,000,000	17,333	1.G FE
02079K-AF-4	ALPHABET INC 2.050% 08/15/50		02/03/2022	MORGAN KEEGAN & COMPANY INC		1,227,405	1,500,000	14,692	1.C FE
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		02/07/2022	RBC CAPITAL MARKETS		2,374,100	2,500,000	17,370	1.D FE
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32		03/29/2022	JP MORGAN CHASE		994,910	1,000,000	0	2.C FE
031162-DF-4	AMGEN INC 4.200% 02/22/52		02/17/2022	Various		1,496,360	1,500,000	0	2.A FE
038336-F*-9	APTARGROUP INC 1.170% 07/19/24		03/30/2022	Tax Free Exchange		6,335,175	6,140,475	14,169	2.A Z
03881V-AW-9	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF2 CLASS E 144A 2.000% 06/15/54		02/04/2022	PERFORMANCE TRUST CAP PARTNERS		875,690	1,072,000	417	1.A
04002V-AG-6	AREIT CRE TRUST SERIES 2022-CRE6 CLASS C 144A 2.200% 12/17/24		01/14/2022	MORGAN STANLEY & CO. INC.		1,250,000	1,250,000	0	1.G FE
04002V-AJ-0	AREIT CRE TRUST SERIES 2022-CRE6 CLASS D 144A 2.900% 12/17/24		01/14/2022	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	2.B FE
04002V-AL-5	AREIT CRE TRUST SERIES 2022-CRE6 CLASS E 144A 3.450% 01/17/25		01/14/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0	2.C FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A 5.000% 02/15/32		03/09/2022	BANK OF AMERICA		214,225	220,000	3,422	3.B FE
05379B-AR-8	AVISTA CORP 4.000% 04/01/52		03/08/2022	WACHOVIA		499,820	500,000	0	1.G FE
05526D-BN-4	BAT CAPITAL CORP 4.906% 04/02/30		02/03/2022	BANK OF AMERICA		2,185,740	2,000,000	34,069	2.B FE
05551U-AC-9	BROWNSTONE INVESTMENT GROUP SERIES 2022-BIG CLASS C 144A 2.737% 02/15/39		02/11/2022	CITI GROUP		997,183	1,000,000	0	1.G FE
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B 3.752% 04/15/55		03/23/2022	BARCLAYS CAPITAL		1,494,377	1,500,000	1,867	1.C FE
05609T-AE-0	BX TRUST SERIES 2022-VAMF CLASS C 144A 1.881% 01/15/39		01/20/2022	JP MORGAN CHASE		997,500	1,000,000	0	1.G FE
05609T-AG-5	BX TRUST SERIES 2022-VAMF CLASS D 144A 2.181% 01/15/39		01/20/2022	JP MORGAN CHASE		1,995,000	2,000,000	0	2.C FE
05610B-AJ-5	BXSC COMMERCIAL MORTGAGE TR SERIES 2022-WSS CLASS C 144A 2.641% 03/15/35		03/11/2022	JP MORGAN CHASE		3,970,000	4,000,000	0	1.G FE
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 2.357% 02/15/39		02/10/2022	CITI GROUP		995,727	1,000,000	0	2.C FE
06539V-BB-3	BANK SERIES 2022-BNK3 CLASS C 3.270% 02/15/55		01/26/2022	BANK OF AMERICA		253,870	250,000	204	1.G FE
06539V-BQ-0	BANK SERIES 2022-BNK39 CLASS D 144A 2.500% 02/15/55		01/26/2022	BANK OF AMERICA		216,221	250,000	156	2.B FE
07336F-AG-1	BAYVIEW MSR OPPORTUNITY MAST SERIES 2022-3 CLASS A7 144A 3.000% 01/25/52		02/17/2022	BANK OF AMERICA		1,450,907	1,500,000	3,000	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
078767-AB-6	BELLEMEADE RE LT SERIES 2017-1 CLASS M2 144A 3.807% 10/25/27		03/11/2022	BARCLAYS CAPITAL		8,961,304	8,950,117	15,828	2.C FE
08161Y-BK-8	BENCHMARK MORTGAGE TRUST SERIES 2022-B34 CLASS B 3.833% 04/15/55		03/30/2022	DEUTSCHE BANK SECURITIES		1,499,791	1,500,000	2,076	1.D FE
08163D-AL-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B25 CLASS C 144A 3.201% 04/15/54		03/30/2022	CITIGROUP GLOBAL MARKETS		748,916	750,000	0	1.A
084664-DA-6	BERKSHIRE HATHAWAY FIN 2.875% 03/15/32		03/07/2022	BANK OF AMERICA		1,999,300	2,000,000	0	1.C FE
092113-AN-9	BLACK HILLS CORP 4.200% 09/15/46		02/25/2022	BANK OF AMERICA		1,004,090	1,000,000	19,367	2.A FE
09247X-AS-0	BLACKROCK INC 2.100% 02/25/32		02/03/2022	GOLDMAN SACHS & CO.		945,210	1,000,000	3,325	1.D FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/52		02/15/2022	DEUTSCHE BANK		2,987,010	3,000,000	0	1.F FE
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		03/14/2022	JP MORGAN CHASE		1,972,620	2,000,000	0	2.C FE
12433E-AJ-0	BX TRUST SERIES 2022-LBA6 CLASS C 144A 1.650% 01/15/39		01/21/2022	BANK OF AMERICA		1,500,000	1,500,000	0	1.G FE
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS C 4.393% 11/15/50		03/30/2022	CITIGROUP GLOBAL MARKETS		493,477	500,000	0	2.B
12597N-AC-7	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS D 144A 2.500% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		217,246	250,000	17	2.B
12597N-AY-9	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS C 3.614% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		498,555	500,000	50	1.D
126408-GY-3	CSX CORP 4.100% 03/15/44		01/13/2022	JP MORGAN CHASE		1,191,488	1,050,000	14,709	2.A FE
14040H-CJ-2	CAPITAL ONE FINANCIAL CO 2.618% 11/02/32		02/03/2022	KEYBANC CAPITAL MARKETS INC		1,430,820	1,500,000	10,363	2.A FE
153527-AP-1	CENTRAL GARDEN & PET CO SERIES 144A 4.125% 04/30/31		03/09/2022	BANK OF AMERICA		205,700	220,000	3,302	3.B FE
156504-AM-4	CENTURY COMMUNITIES SERIES 144A 3.875% 08/15/29		03/03/2022	Various		411,550	440,000	955	3.C FE
161175-CJ-1	CHARTER COMM OPT LLC CAP 4.400% 04/01/33		03/10/2022	JP MORGAN CHASE		996,340	1,000,000	0	2.C FE
161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/53		03/10/2022	MORGAN STANLEY & CO. INC.		496,500	500,000	0	2.C FE
17322A-AM-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC19 CLASS D 144A 5.091% 03/10/47		03/01/2022	PERFORMANCE TRUST CAP PARTNERS		255,244	250,000	71	2.B
17327G-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-C6 CLASS D 144A 5.065% 11/10/51		01/18/2022	PERFORMANCE TRUST CAP PARTNERS		526,074	500,000	1,337	2.B
17330C-AG-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 2022-J1 CLASS A2 144A 2.500% 02/25/52		02/03/2022	CITI GROUP		2,308,747	2,500,000	5,729	1.A FE
18685@-AA-0	CLIFFWATER CORPORATE LENDING F 4.100% 03/28/27		03/29/2022	PRIVATE DIRECT		2,500,000	2,500,000	0	1.C Z
207597-EG-6	CONNECTICUT LIGHT & PWR 4.300% 04/15/44		02/25/2022	Various		2,220,910	2,000,000	29,861	1.E FE
21871X-AG-4	COREBRIDGE FINANCIAL INC SERIES 144A 3.900% 04/05/32		03/31/2022	JP MORGAN CHASE		998,520	1,000,000	0	2.A FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC SERIES 144A 4.350% 04/05/42		03/31/2022	CITIGROUP GLOBAL MARKETS		1,249,663	1,250,000	0	2.A FE
21871X-AL-3	COREBRIDGE FINANCIAL INC SERIES 144A 4.400% 04/05/52		03/31/2022	JP MORGAN CHASE		999,830	1,000,000	0	2.A FE
225470-RU-9	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS 3A1 7.000% 01/25/36		03/01/2022	Interest Capitalization		9	9	0	1.D FM
235851-AR-3	DANAHER CORP 4.375% 09/15/45		01/04/2022	U.S. BANCORP INVESTMENTS INC		1,514,500	1,250,000	16,862	2.A FE
25278X-AT-6	DIAMONDBACK ENERGY INC 4.250% 03/15/52		03/03/2022	MORGAN STANLEY & CO. INC.		997,140	1,000,000	0	2.C FE
25461L-AA-0	DIRECTV FIN LLC/COINC SERIES 144A 5.875% 08/15/27		03/03/2022	Various		768,429	770,000	17,125	3.B FE
277432-AP-5	EASTMAN CHEMICAL CO 4.650% 10/15/44		01/13/2022	CITI GROUP		3,493,290	3,000,000	36,038	2.C FE
291011-BM-5	EMERSON ELECTRIC CO 2.750% 10/15/50		02/16/2022	WACHOVIA		425,435	500,000	4,698	1.F FE
29736R-AG-5	ESTEE LAUDER CO INC 4.375% 06/15/45		02/25/2022	BANK OF AMERICA		1,138,460	1,000,000	9,236	1.E FE
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000% 03/25/32		03/22/2022	BANK OF AMERICA		249,755	250,000	0	2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SE 4.500% 03/25/52		03/22/2022	JP MORGAN CHASE		244,520	250,000	0	2.B FE
36143L-2H-7	GA GLOBAL FUNDING TRUST SERIES 144A 2.900% 01/06/32		01/03/2022	BANK OF AMERICA SECURITIES LLC		3,993,440	4,000,000	0	1.F FE
36248G-AP-5	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS D 144A 5.312% 11/10/46		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		358,902	359,000	53	2.B
36263N-AP-0	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ1 CLASS A14 144A 2.500% 05/28/52		01/10/2022	GOLDMAN SACHS & CO.		4,749,209	5,000,000	14,931	1.A FE
36264F-AC-5	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/29		03/21/2022	BANK OF AMERICA		471,547	475,000	0	2.A FE
36266P-AR-8	GS MORTGAGE BACKED SECURITIES SERIES 2022-MM1 CLASS A14 144A 2.500% 07/25/52		02/03/2022	GOLDMAN SACHS & CO.		2,313,426	2,500,000	6,424	1.A FE
36267E-CF-6	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ2 CLASS A33 144A 3.000% 06/25/52		02/25/2022	GOLDMAN SACHS & CO.		469,355	500,000	1,125	1.A FE
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/26/52		03/18/2022	GOLDMAN SACHS & CO.		2,336,719	2,500,000	5,208	1.A FE
36459D-AC-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK 144A 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,954,539	2,000,000	0	1.G FE
36459D-AE-1	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK27 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		972,538	1,000,000	0	2.C FE
36459D-AQ-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK61 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		417,905	500,000	0	2.C FE
36459D-BC-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK41 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,839,046	2,000,000	0	1.G FE
36459D-BE-0	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK41 14 1.411% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,358,421	1,500,000	0	2.C FE
36459D-BQ-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 144A 0.231% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,850,985	2,000,000	1,250	1.G FE
36459D-BS-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK47 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,333,810	1,500,000	0	2.C FE
36459D-CC-3	GAM RESECURITIZATION TRUST SERIE 22-FRR3 AK71 144A 0.231% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		482,190	500,000	1,303	2.C FE
36459D-CN-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK89 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,527,116	2,000,000	0	2.C FE
36459D-CY-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3CLASS A728 144 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		918,953	1,000,000	0	1.G FE
36459D-DA-6	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS B728 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		1,369,477	1,500,000	0	2.C FE
364760-AQ-1	GAP INC THE SERIES 144A 3.875% 10/01/31		01/28/2022	JEFFERIES & COMPANY INC		510,906	550,000	7,341	3.C FE
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		02/25/2022	BANK OF AMERICA		1,102,150	1,000,000	17,708	1.G FE
42809H-AD-9	HESS CORP 5.600% 02/15/41		02/25/2022	BANK OF AMERICA		1,146,350	1,000,000	2,489	3.A FE
437076-CP-5	HOME DEPOT INC 3.250% 04/15/32		03/24/2022	MORGAN STANLEY & CO. INC.		4,974,050	5,000,000	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
437076-CQ-3	HOME DEPOT INC 3.625% 04/15/52		03/24/2022	MORGAN STANLEY & CO. INC.		2,935,890	3,000,000	0	1.F FE
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A 3.982% 03/05/37		03/09/2022	PERFORMANCE TRUST CAP PARTNERS		1,445,625	1,500,000	1,659	1.A
442851-BH-3	HOWARD UNIVERSITY SERIES 22A 5.209% 10/01/52		03/08/2022	JP MORGAN CHASE		1,353,000	1,353,000	0	2.C FE
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A 3.951% 03/15/32		03/04/2022	CITIGROUP GLOBAL MARKETS		765,722	750,000	1,317	1.G FE
450636-E@-0	ITR CONCESSION CO LLC 3.910% 03/15/42		03/15/2022	PRIVATE DIRECT		300,000	300,000	0	2.B FE
452308-AR-0	ILLINOIS TOOL WORKS INC 3.900% 09/01/42		02/03/2022	GOLDMAN SACHS & CO.		1,667,085	1,500,000	25,350	1.E FE
45687A-AN-2	INGERSOLL RAND GL HLD CO 4.300% 02/21/48		01/11/2022	BANK OF AMERICA		1,175,370	1,000,000	16,961	2.B FE
45866F-AP-9	INTERCONTINENTALEXCHANGE 2.650% 09/15/40		02/25/2022	BANK OF AMERICA		873,670	1,000,000	12,219	1.G FE
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	HSBC SECURITIES USA INC.		999,810	1,000,000	0	1.G FE
460690-BS-8	INTERPUBLIC GROUP COS 3.375% 03/01/41		03/22/2022	BARCLAYS CAPITAL		219,243	250,000	539	2.B FE
46641W-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS B 4.394% 04/15/47		02/28/2022	CREDIT SUISSE FIRST BOSTON		510,645	500,000	61	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		03/23/2022	JP MORGAN CHASE		1,390,078	1,500,000	3,125	1.A FE
48123V-AF-9	ZIFF DAVIS INC SERIES 144A 4.625% 10/15/30		01/27/2022	Various		546,550	550,000	7,332	3.C FE
482480-AH-3	KLA CORP 5.000% 03/15/49		01/12/2022	CITI GROUP		1,310,510	1,000,000	16,528	1.G FE
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 3.083% 03/15/39		03/14/2022	DEUTSCHE BANK SECURITIES		2,496,875	2,500,000	0	1.G FE
505742-AP-1	LADDER CAP FIN LLLP CORP SERIES 144A 4.750% 06/15/29		03/03/2022	Various		754,613	770,000	5,726	3.B FE
512807-AW-8	LAM RESEARCH CORP 2.875% 06/15/50		02/25/2022	BANK OF AMERICA		884,560	1,000,000	6,069	1.G FE
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		03/22/2022	BANK OF AMERICA		249,958	250,000	0	2.A FE
548661-EJ-2	LOWES COS INC 4.250% 04/01/52		03/22/2022	BANK OF AMERICA		249,830	250,000	0	2.A FE
55336V-BT-6	MPLX LP 4.950% 03/14/52		03/10/2022	CITIGROUP GLOBAL MARKETS		3,464,370	3,500,000	0	2.B FE
55616X-AM-9	MACYS RETAIL HOLDINGS INC 4.500% 12/15/34		03/03/2022	GOLDMAN SACHS & CO.		396,000	440,000	4,510	3.B FE
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		03/09/2022	JP MORGAN CHASE		2,000,000	2,000,000	0	2.C FE
55903V-AQ-6	MAGALLANES INC SERIES 144A 5.141% 03/15/52		03/09/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	2.C FE
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		02/07/2022	GOLDMAN SACHS & CO.		2,194,140	2,000,000	38,000	2.B FE
571748-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		02/03/2022	GOLDMAN SACHS & CO.		1,444,635	1,500,000	5,839	1.G FE
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		02/03/2022	JANE STREET CAPITAL		1,459,845	1,500,000	17,454	1.E FE
57667J-AA-0	MATCH GROUP HLD II LLC SERIES 144A 3.625% 10/01/31		01/27/2022	JANE STREET CAPITAL		143,015	155,000	1,826	3.C FE
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/03/2022	BNP PARIBAS SECURITIES CORP		1,381,860	1,500,000	13,258	2.B FE
585055-BU-9	MEDTRONIC INC SERIES WI 4.625% 03/15/45		01/14/2022	JP MORGAN CHASE		4,397,120	3,500,000	55,757	1.G FE
58549J-AP-9	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2022-INV2 CLASS A5 144A 3.000% 04/25/52		03/14/2022	JP MORGAN CHASE		4,136,461	4,500,000	11,250	1.A FE
615369-AY-1	MOODY'S CORPORATION 3.750% 02/25/52		02/22/2022	JP MORGAN CHASE		491,410	500,000	0	2.A FE
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		02/25/2022	BANK OF AMERICA		941,640	1,000,000	11,528	1.F FE
61945C-AE-3	MOSAIC CO 5.625% 11/15/43		01/06/2022	JP MORGAN CHASE		7,816,920	6,000,000	51,563	2.C FE
62213L-AA-4	MOUNT NITTANY MED CTR SERIES 2022 3.799% 11/15/52		03/04/2022	Various		2,301,996	2,300,000	1,963	1.D FE
62475W-AE-5	MTN COMMERCIAL MORTGAGE TRU SERIES 2022-LPFL CLASS C 144A 2.444% 03/15/39		03/08/2022	CITIGROUP GLOBAL MARKETS		1,989,998	2,000,000	0	1.G FE
63111X-AE-1	NASDAQ INC 2.500% 12/21/40		01/11/2022	MORGAN STANLEY & CO. INC.		901,270	1,000,000	1,528	2.B FE
63942M-AB-6	NAVIENT STUDENT LOAN TRUST SERIES 2022-A CLASS B 144A 3.030% 07/15/70		02/01/2022	BANK OF AMERICA		249,986	250,000	0	1.C FE
647558-AC-5	NEW MOUNTAIN GUARDIAN III BDC 3.950% 07/15/25		03/10/2022	PRIVATE DIRECT		600,000	600,000	0	2.C Z
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		01/12/2022	ROBERT W. BAIRD & CO. INC.		1,859,145	1,500,000	20,759	2.A FE
655844-CN-6	NORFOLK SOUTHERN CORP 3.700% 03/15/53		02/25/2022	BANK OF AMERICA		997,630	1,000,000	617	2.A FE
665772-CJ-6	NORTHERN STATES PWR MINN 3.400% 08/15/42		02/07/2022	GOLDMAN SACHS & CO.		1,521,405	1,500,000	24,650	1.F FE
665772-CP-2	NORTHERN STATES PWR MINN 3.600% 05/15/46		01/12/2022	CITI GROUP		2,190,320	2,000,000	11,800	1.E FE
666807-BH-4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		02/25/2022	BANK OF AMERICA		1,139,350	1,000,000	11,875	2.A FE
670346-AN-5	NUCOR CORP 5.200% 08/01/43		02/25/2022	BANK OF AMERICA		1,218,900	1,000,000	4,333	1.G FE
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		02/25/2022	BANK OF AMERICA		1,014,610	1,000,000	14,583	1.G FE
67648B-AH-5	BAYVIEW MSR OPPORTUNITY MAST SERIES 2022-1 CLASS AB 144A 2.500% 12/25/51		01/06/2022	GOLDMAN SACHS & CO.		4,799,754	5,000,000	14,236	1.A FE
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		03/03/2022	GOLDMAN SACHS & CO.		405,900	440,000	8,409	3.B FE
69351U-AT-0	PPL ELECTRIC UTILITIES CORP 4.150% 10/01/45		02/07/2022	MORGAN STANLEY & CO. INC.		1,111,780	1,000,000	14,756	1.F FE
69354N-AD-8	PRA GROUP INC SERIES 144A 5.000% 10/01/29		01/28/2022	Various		546,160	550,000	9,854	3.B FE
69357X-AL-5	PFP III SERIES 2021-8 CLASS E 144A 2.931% 08/09/37		03/09/2022	CITIGROUP GLOBAL MARKETS		976,250	1,000,000	1,678	2.C FE
70450Y-AJ-2	PAYPAL HOLDINGS INC 3.250% 06/01/50		02/25/2022	BANK OF AMERICA		919,410	1,000,000	8,125	1.G FE
70522#-AA-6	PECO PALLET HOLDINGS INC 3.280% 03/01/27		02/16/2022	PRIVATE DIRECT		600,000	600,000	0	2.B PL
71338Q-AV-8	PEPPERDINE UNIV SERIES 2021 2.840% 09/01/51		01/04/2022	JEFFERIES		632,808	660,000	1,510	1.D FE
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36		02/17/2022	Various		1,167,365	1,000,000	18,053	2.C FE
743315-BA-0	PROGRESSIVE CORP 3.700% 03/15/52		03/02/2022	GOLDMAN SACHS & CO.		249,368	250,000	0	1.F FE
74340X-BQ-3	PROLOGIS LP 2.125% 10/15/50		02/04/2022	GOLDMAN SACHS & CO.		810,300	1,000,000	6,670	1.G FE
74456Q-BA-3	PUBLIC SERVICE ELECTRIC SERIES MTN 3.650% 09/01/42		02/07/2022	U.S. BANCORP INVESTMENTS INC		1,564,650	1,500,000	24,029	1.E 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
74938F-AS-7	WOODWARD CAPITAL MANAGEMENT SERIES 2022-1 CLASS A17 144A 2.500% 01/25/52		01/10/2022	BANK OF AMERICA		4,802,319	5,000,000	5,903	1.A FE
74938W-AT-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-2 CLASS A18 144A 2.500% 02/25/52		02/17/2022	MORGAN STANLEY & CO. INC.		882,734	1,000,000	1,597	1.A FE
749685-AY-9	RPM INTERNATIONAL INC 2.950% 01/15/32		01/10/2022	BANK OF AMERICA		1,496,670	1,500,000	0	2.C FE
75574P-AG-7	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS C 144A 3.099% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	1.G FE
75574P-AJ-1	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS D 144A 3.799% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	2.B FE
75574P-AL-6	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS E 144A 4.349% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	2.C FE
778296-AG-8	ROSS STORES INC 1.875% 04/15/31		02/03/2022	GOLDMAN SACHS & CO.		1,387,560	1,500,000	8,750	1.F FE
78409V-AR-5	S&P GLOBAL INC 2.300% 08/15/60		02/03/2022	Various		2,558,003	3,250,000	35,714	1.G FE
78409V-BD-5	S&P GLOBAL INC SERIES 144A 3.700% 03/01/52		03/04/2022	GOLDMAN SACHS & CO.		983,980	1,000,000	0	1.G FE
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2 2.943% 11/15/42		02/08/2022	RBC CAPITAL MARKETS		499,960	500,000	0	1.A FE
78433L-AF-3	SCE RECOVERY FUNDING LLC SERIES A-3 3.240% 11/15/46		02/08/2022	RBC CAPITAL MARKETS		499,952	500,000	0	1.A FE
78457J-AL-6	SMRT SERIES 2022-MINI CLASS D 144A 2.000% 01/15/24		01/21/2022	CITI GROUP		1,500,000	1,500,000	0	2.C FE
78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP 3.980% 02/15/52		03/28/2022	PRIVATE DIRECT		1,500,000	1,500,000	0	2.A FE
79466L-AK-0	SALESFORCE COM INC 2.700% 07/15/41		02/07/2022	CITI GROUP		1,385,895	1,500,000	2,700	1.F FE
797440-CB-8	SAN DIEGO G & E SERIES XXX 3.000% 03/15/32		03/07/2022	RBC CAPITAL MARKETS		1,994,340	2,000,000	0	1.F FE
81728U-AB-0	SENSATA TECHNOLOGIES INC SERIES 144A 3.750% 02/15/31		03/03/2022	GOLDMAN SACHS & CO.		418,000	440,000	1,008	3.C FE
81749C-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2022-1 CLASS A7 144A 2.500% 02/25/52		01/19/2022	MORGAN STANLEY & CO. INC.		2,815,934	3,000,000	5,208	1.A FE
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		02/03/2022	JANE STREET CAPITAL		1,370,160	1,500,000	15,240	2.B FE
83413U-C@-7	SLR INVESTMENT CORP 3.330% 01/06/27		01/06/2022	PRIVATE DIRECT		2,500,000	2,500,000	0	2.C FE
83545G-BE-1	SONIC AUTOMOTIVE INC SERIES 144A 4.875% 11/15/31		01/25/2022	JP MORGAN CHASE		536,250	550,000	6,703	3.C FE
845011-AE-5	SOUTHWEST GAS CORP 4.050% 03/15/32		03/17/2022	TD SECURITIES USA		1,494,405	1,500,000	0	2.A FE
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		02/17/2022	HSBC SECURITIES USA INC.		448,605	500,000	7,444	2.A FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.375% 01/15/27		03/03/2022	Various		538,175	550,000	2,042	3.C FE
858119-BP-4	STEEL DYNAMICS INC 3.250% 10/15/50		02/28/2022	JP MORGAN CHASE		883,750	1,000,000	12,368	2.C FE
863667-AE-1	STRYKER CORP 4.100% 04/01/43		02/07/2022	U.S. BANCORP INVESTMENTS INC		1,084,410	1,000,000	14,578	2.A FE
86745A-AB-2	SNVA_22-A SERIES 2022-A CLASS B 144A 3.130% 02/22/49		02/16/2022	CREDIT SUISSE FIRST BOSTON		488,831	500,000	0	1.G FE
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		03/31/2022	DIRECT		598,111	583,840	1,210	1.A FE
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		02/03/2022	SUNTRUST		1,464,750	1,500,000	14,438	2.C FE
88023U-AJ-0	TEMPUR SEALY INTL INC SERIES 144A 3.875% 10/15/31		03/03/2022	GOLDMAN SACHS & CO.		397,100	440,000	7,720	3.A FE
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		02/25/2022	BANK OF AMERICA		906,660	1,000,000	14,622	2.A FE
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C5 CLASS C 4.310% 11/15/50		03/11/2022	PERFORMANCE TRUST CAP PARTNERS		508,457	500,000	838	2.B
906548-CJ-9	UNION ELECTRIC CO 3.900% 09/15/42		01/03/2022	U.S. BANCORP INVESTMENTS INC		1,131,960	1,000,000	11,917	1.F FE
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		02/09/2022	CREDIT SUISSE FIRST BOSTON		1,997,400	2,000,000	0	1.G FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		02/25/2022	BANK OF AMERICA		1,342,850	1,000,000	7,922	1.G FE
91159H-JB-7	US BANCORP 2.491% 11/03/36		02/03/2022	UBS		1,435,035	1,500,000	9,756	1.F FE
91913Y-BE-9	VALERO ENERGY CORP 4.000% 06/01/52		02/02/2022	JP MORGAN CHASE		2,210,873	2,250,000	0	2.B FE
92552V-AL-4	VIASAT INC SERIES 144A 5.625% 04/15/27		03/03/2022	GOLDMAN SACHS & CO.		440,000	440,000	9,763	3.B FE
92826C-AF-9	VISA INC 4.300% 12/14/45		02/25/2022	BANK OF AMERICA		1,138,900	1,000,000	9,197	1.D FE
92840V-AH-5	VISTRA OPERATIONS CO LLC SERIES 144A 4.375% 05/01/29		03/03/2022	GOLDMAN SACHS & CO.		274,400	280,000	4,288	3.B FE
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE VOYA REIDF Class A Senior Note 3.523% 10/01/30		03/28/2022	DIRECT		237,640	237,640	0	2.B PL
94989N-AL-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C30 CLASS D 144A 4.499% 09/15/58		02/28/2022	BANK OF AMERICA		239,824	250,000	31	2.B
95003G-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2022-JS2 CLASS D 144A 3.454% 12/15/39		01/18/2022	WACHOVIA		1,006,140	1,000,000	2,494	2.B FE
95003H-AE-9	WELLS FARGO MORTGAGE BACKED S SERIES 2022-1 CLASS A5 144A 2.500% 08/25/51		01/13/2022	WACHOVIA		4,761,881	5,000,000	9,028	1.A FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		03/23/2022	BARCLAYS CAPITAL		1,250,000	1,250,000	0	2.B FE
95709T-AK-6	EVERGY KANSAS CENTRAL 4.625% 09/01/43		02/17/2022	FTN FINANCIAL CAP MARKETS		543,995	500,000	10,984	1.F FE
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A 4.000% 08/15/29		02/10/2022	Various		522,215	550,000	10,123	3.C FE
98138H-AJ-0	WORKDAY INC 3.800% 04/01/32		03/30/2022	MORGAN STANLEY & CO. INC.		1,497,030	1,500,000	0	2.B FE
988498-AP-6	YUM BRANDS INC 4.625% 01/31/32		03/09/2022	Various		426,800	440,000	9,044	3.C FE
98978V-AH-6	ZOETIS INC 4.700% 02/01/43		01/11/2022	MORGAN KEEGAN & COMPANY INC		1,237,490	1,000,000	21,150	2.A FE
C9797@-AA-1	WOLVERINE TERMINALS ULC 8.000% 10/30/30		03/17/2022	PRIVATE DIRECT		761,905	761,905	0	3.C Z
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN 3.200% 03/10/32	A	03/07/2022	TD SECURITIES USA		1,996,100	2,000,000	0	1.E FE
94106B-AD-3	WASTE CONNECTIONS INC 2.950% 01/15/52	A	02/03/2022	WACHOVIA		1,821,020	2,000,000	3,606	2.A FE
00084D-AV-2	ABN AMRO BANK NV SERIES 144A 3.324% 03/13/37	D	02/07/2022	JP MORGAN CHASE		941,730	1,000,000	5,171	2.B FE
03766H-AJ-9	APIDOS CLO SERIES 2022-39A CLASS C 144A 2.989% 04/21/35	D	02/25/2022	SOCIETE GENERALE		500,000	500,000	0	1.F FE
055451-AV-0	BHP BILLITON FIN USA LTD 5.000% 09/30/43	D	02/25/2022	BANK OF AMERICA		1,186,610	1,000,000	20,972	1.F FE
05578Q-AH-6	BPCE SA SERIES 144A 3.648% 01/14/37	D	01/10/2022	BARCLAYS CAPITAL		1,500,000	1,500,000	0	2.B FE
05874W-AG-6	BALLYROCK LTD SERIES 2022-19A CLASS B 144A 2.604% 04/20/35	D	03/03/2022	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.F FE

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

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
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT SERIES 2018-16A CLASS CR 144A 2.239% 01/17/32	D	03/09/2022	MORGAN STANLEY & CO. INC.		983,200	1,000,000	3,237	1.F FE
08186U-AQ-5	BENEFIT STREET PARTNERS CLO LT SERIES 2020-22A CLASS CR 144A 2.504% 04/20/35	D	02/18/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
14317V-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2019-4A CLASS BR 144A 2.383% 04/15/35	D	01/31/2022	JP MORGAN CHASE		2,000,000	2,000,000	0	1.F FE
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32	D	01/13/2022	JP MORGAN CHASE		499,370	500,000	0	2.B FE
23636A-BC-4	DANSKE BANK A S SERIES 144A 4.298% 04/01/28	D	03/28/2022	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	2.A FE
26245J-AU-2	DRYDEN SENIOR LOAN FUND SERIES 2019-80A CLASS CR 144A 2.200% 01/17/33	D	01/21/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.F FE
28249N-AB-7	EIG PEARL HOLDINGS SARL SERIES 144A 4.387% 11/30/46	D	01/13/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	1.F FE
403950-AE-8	HGI CRE CLO LTD SERIES 2022-FL3 CLASS C 144A 3.050% 03/19/27	D	03/24/2022	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.G FE
456837-BC-6	ING GROEP NV 4.252% 03/28/33	D	03/21/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0	1.G FE
50201M-AU-7	LCM LTD PARTNERSHIP SERIES 29A CLASS CR 144A 2.439% 04/15/31	D	02/09/2022	BANK OF AMERICA		995,400	1,000,000	1,628	1.F FE
53946P-AL-4	LOANCORE 2018-CRE1 ISSUER LT SERIES 2022-CRE7 CLASS E 144A 3.800% 01/17/37	D	02/15/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	2.C FE
55284J-AE-9	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS B 144A 2.000% 02/19/37	D	01/07/2022	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	1.D FE
55284J-AG-4	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS C 144A 2.250% 02/19/37	D	01/07/2022	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	1.G FE
606822-BK-9	MITSUBISHI UFJ FIN GRP 3.751% 07/18/39	D	02/25/2022	BANK OF AMERICA		1,032,590	1,000,000	4,480	1.G FE
62954H-AK-4	NXP BV NXP FDG NXP USA SERIES 144A 3.125% 02/15/42	D	01/12/2022	BANK OF AMERICA		1,944,900	2,000,000	7,639	2.B FE
64135D-AE-5	NEUBERGER BERMAN CLO LTD SERIES 2022-47A CLASS C 144A 2.298% 04/14/35	D	01/21/2022	WACHOVIA		1,000,000	1,000,000	0	1.F FE
67092R-AQ-1	OCP CLO LTD SERIES 2016-12A CLASS CR2 144A 3.021% 04/18/33	D	02/24/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0	1.F FE
67402L-AJ-5	OAKTREE CLO LTD SERIES 2022-1A CLASS C 144A 3.406% 05/15/33	D	03/18/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.E FE
675930-AG-6	OCTAGON 59 LTD SERIES 2022-1A CLASS C 144A 0.000% 05/15/35	D	03/18/2022	MORGAN STANLEY & CO. INC.		750,000	750,000	0	1.F FE
69689Q-AE-5	PALMER SQUARE CLO LTD SERIES 2022-1A CLASS C 144A 2.516% 04/20/35	D	01/24/2022	Various		5,500,000	5,500,000	0	1.F FE
69689Q-AG-0	PALMER SQUARE CLO LTD SERIES 2022-1A CLASS D 144A 3.304% 04/20/35	D	01/24/2022	BANK OF AMERICA SECURITIES LLC		2,500,000	2,500,000	0	2.C FE
71643V-AB-1	PETROLEOS MEXICANOS 6.700% 02/16/32	D	03/30/2022	Tax Free Exchange		7,887,595	7,865,000	152,231	3.C FE
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A 3.758% 04/06/33	D	03/30/2022	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.G FE
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A 2.875% 01/12/32	D	01/05/2022	HSBC SECURITIES USA INC.		997,580	1,000,000	0	2.B FE
759470-BD-8	RELIANCE INDUSTRIES LTD SERIES 144A 3.625% 01/12/52	D	01/05/2022	HSBC SECURITIES USA INC.		986,120	1,000,000	0	2.B FE
822582-CK-6	SHELL INTERNATIONAL FIN 2.875% 11/26/41	D	02/07/2022	DEUTSCHE BANK		1,399,515	1,500,000	8,745	1.D FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/13/2022	CITI GROUP		750,000	750,000	0	2.A FE
89153V-AX-7	TOTAL CAPITAL INTL SA 2.986% 06/29/41	D	01/04/2022	CITI GROUP		1,484,235	1,500,000	871	1.E FE
902613-AL-2	UBS GROUP AG SERIES 144A 3.179% 02/11/43	D	01/04/2022	UBS		2,000,000	2,000,000	0	1.G FE
97314E-AG-1	WIND RIVER CLO LTD SERIES 2019-2A CLASS CR 144A 2.466% 01/15/35	D	02/04/2022	BANK OF AMERICA		4,000,000	4,000,000	0	1.F FE
BIN1RT-AQ-2	ISRAEL ELECTRIC CORP LTD 3.750% 02/22/32	D	02/15/2022	BARCLAYS CAPITAL INC		1,993,720	2,000,000	0	2.B FE
G2890*-AN-2	ED&F MAN JR FINCO LTD 0.100% 09/30/28	D	03/31/2022	Taxable Exchange		812,467	4,513,703	0	5.B Z
N7663*-AD-0	SABATON VENTURES BIDCO BV 2.663% 03/22/32	B	03/22/2022	PRIVATE DIRECT		3,314,850	3,314,850	0	2.C FE
Q2600@-AB-6	COATES GROUP HOLDINGS PTY LTD 3.120% 01/12/32	C	01/12/2022	PRIVATE DIRECT		200,000	200,000	0	2.C PL
Q2600@-AC-4	COATES GROUP HOLDINGS PTY LTD 3.270% 01/12/34	C	01/12/2022	PRIVATE DIRECT		200,000	200,000	0	2.C PL
Q3647#-AC-5	EVOLUTION MINING LTD 3.060% 02/14/31	D	02/14/2022	PRIVATE DIRECT		200,000	200,000	0	2.C PL
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36	D	02/01/2022	PRIVATE DIRECT		500,000	500,000	0	2.B PL
Q7397#-AU-8	VISY GMG 5.420% 07/13/23	D	07/31/2021	Taxable Exchange		11,900,000	11,900,000	32,249	2.B PL
Q8059@-AA-1	REGISTRY FINANCE PTY LTD 2.800% 03/15/37	D	03/15/2022	PRIVATE DIRECT		200,000	200,000	0	1.F PL
V5000*-AA-3	FIRST OMEGA SHIPPING INC SPV 3.480% 03/30/31	D	03/30/2022	PRIVATE DIRECT		300,000	300,000	0	2.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						342,911,728	346,731,539	1,393,332	XXX
06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	A	01/05/2022	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	2.A FE
89356B-AG-3	TRANSCANADA TRUST HYB 5.600% 03/07/82	A	03/02/2022	DEUTSCHE BANK AG		1,000,000	1,000,000	0	2.C FE
632525-BB-6	NATIONAL AUSTRALIA BANK SERIES 144A 3.347% 01/12/37	D	01/04/2022	CITI GROUP		1,250,000	1,250,000	0	2.A FE
86562M-CK-4	SUMITOMO MITSUI FINL GRP 2.930% 09/17/41	D	02/25/2022	BANK OF AMERICA		891,090	1,000,000	13,348	2.A FE
98420E-AD-7	XLIT LTD 5.500% 03/31/45	D	02/04/2022	STIFEL NICOLAUS & CO		1,261,910	1,000,000	19,556	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,403,000	6,250,000	32,904	XXX
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC TERM LOAN 11/03/24		03/07/2022	PRIVATE DIRECT		141,538	141,538	0	2.A PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27		03/04/2022	PRIVATE DIRECT		549,769	549,769	0	3.A PL
55317K-AB-3	CLOYES INC TERM LOAN 02/17/28		02/17/2022	PRIVATE DIRECT		987,500	1,000,000	0	3.A FE
G7068#-AP-8	PENDRAGON PLC TERM LOAN 03/18/27	B	03/18/2022	PRIVATE DIRECT		7,901,700	7,901,700	0	3.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						9,580,507	9,593,007	0	XXX
D5472#-AM-2	MOLKEREI ALOIS MUELLER GMBH & 2.420% 02/23/27	D	02/23/2022	PRIVATE DIRECT		300,000	300,000	0	2.B Z
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						300,000	300,000	0	XXX
2509999997. Total - Bonds - Part 3						539,871,194	515,314,807	1,797,493	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						539,871,194	515,314,807	1,797,493	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						539,871,194	XXX	1,797,493	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30		03/01/2022	Paydown		423	423	423	423	0	0	0	0	0	423	0	0	0	5	11/20/2030	1.A
36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39		03/01/2022	Paydown		335	335	359	352	0	(17)	0	(17)	0	335	0	0	0	3	09/20/2039	1.A
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40		03/01/2022	Paydown		8,680	8,680	9,094	9,094	0	(414)	0	(414)	0	8,680	0	0	0	64	07/20/2040	1.A
383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 7.219% 04/16/38		03/16/2022	Paydown		0	0	25,389	25,389	0	(25,389)	0	(25,389)	0	0	0	0	0	2,162	04/16/2038	1.A
383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 14.674% 03/16/38		03/16/2022	Paydown		414	414	322	322	0	92	0	92	0	414	0	0	0	11	03/16/2038	1.A
383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 5.951% 04/20/38		03/20/2022	Paydown		0	0	1,885	1,885	0	(1,885)	0	(1,885)	0	0	0	0	0	374	04/20/2038	1.A
38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 10.199% 07/16/33		03/16/2022	Paydown		32,112	32,112	21,436	21,436	0	10,676	0	10,676	0	32,112	0	0	0	531	07/16/2033	1.A
38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 15.729% 09/16/33		03/16/2022	Paydown		26,095	26,095	18,069	18,069	0	8,026	0	8,026	0	26,095	0	0	0	602	09/16/2033	1.A
38374D-QQ-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 6.089% 01/16/38		03/16/2022	Paydown		0	0	28,967	28,967	0	(28,967)	0	(28,967)	0	0	0	0	0	2,161	01/16/2038	1.A
38374E-6P-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 12.439% 12/16/33		03/16/2022	Paydown		13,232	13,232	7,448	7,448	0	5,784	0	5,784	0	13,232	0	0	0	278	12/16/2033	1.A
38374G-TF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34		03/01/2022	Paydown		34,374	34,374	27,699	27,699	0	6,675	0	6,675	0	34,374	0	0	0	0	05/16/2034	1.A
38374G-VF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 6.769% 05/16/34		03/16/2022	Paydown		0	0	3,291	3,291	0	(3,291)	0	(3,291)	0	0	0	0	0	1,480	05/16/2034	1.A
38374K-AW-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-109 CLASS WK 12.603% 12/20/34		03/20/2022	Paydown		1,143	1,143	1,107	1,107	0	36	0	36	0	1,143	0	0	0	25	12/20/2034	1.A
38374K-JP-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-106 CLASS CS 8.000% 05/17/34		02/17/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/17/2034	1.A
38374K-KX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 6.351% 01/20/35		03/20/2022	Paydown		0	0	1,347	1,347	0	(1,347)	0	(1,347)	0	0	0	0	0	337	01/20/2035	1.A
38374L-GA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 6.389% 06/16/35		03/16/2022	Paydown		0	0	46,320	46,320	0	(46,320)	0	(46,320)	0	0	0	0	0	2,482	06/16/2035	1.A
38374L-GU-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 20.278% 06/16/35		03/16/2022	Paydown		65,728	65,728	90,727	90,727	0	(24,999)	0	(24,999)	0	65,728	0	0	0	2,294	06/16/2035	1.A
38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 31.975% 05/20/36		03/20/2022	Paydown		28,360	28,360	18,219	18,219	0	10,141	0	10,141	0	28,360	0	0	0	1,603	05/20/2036	1.A
38374M-WX-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 5.861% 02/20/36		03/20/2022	Paydown		0	0	41,300	41,300	0	(41,300)	0	(41,300)	0	0	0	0	0	2,498	02/20/2036	1.A
38374M-ZL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 5.801% 03/20/36		03/20/2022	Paydown		0	0	13,341	13,341	0	(13,341)	0	(13,341)	0	0	0	0	0	953	03/20/2036	1.A
38374V-JT-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 5.751% 06/20/39		03/20/2022	Paydown		0	0	7,198	7,198	0	(7,198)	0	(7,198)	0	0	0	0	0	1,234	06/20/2039	1.A
38374V-Y7-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 5.751% 06/20/39		03/20/2022	Paydown		0	0	3,164	3,164	0	(3,164)	0	(3,164)	0	0	0	0	0	581	06/20/2039	1.A
38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 5.869% 04/16/39		03/16/2022	Paydown		0	0	2,274	2,274	0	(2,274)	0	(2,274)	0	0	0	0	0	527	04/16/2039	1.A
38374X-AG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39		03/01/2022	Paydown		0	0	1,268	1,268	0	(1,268)	0	(1,268)	0	0	0	0	0	139	03/20/2039	1.A
38375B-GQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.495% 10/20/60		03/01/2022	Paydown		0	0	10,473	10,473	0	(10,473)	0	(10,473)	0	0	0	0	0	645	10/20/2060	1.A
38375B-JL-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.322% 12/20/60		03/01/2022	Paydown		0	0	6,912	6,912	0	(6,912)	0	(6,912)	0	0	0	0	0	423	12/20/2060	1.A
38375B-LV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.648% 04/20/61		03/01/2022	Paydown		0	0	25,379	25,379	0	(25,379)	0	(25,379)	0	0	0	0	0	1,539	04/20/2061	1.A
38375B-X7-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H10 CLASS XI 2.440% 04/20/63		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,291	04/20/2063	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
38375C-TM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 6.219% 04/16/42		03/16/2022	Paydown		0	0	35,097	35,097	0	(35,097)	0	(35,097)	0	0	0	0	0	1,896	04/16/2042	1.A
38375J-AV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 6.021% 12/20/36		03/20/2022	Paydown		0	0	404	404	0	(404)	0	(404)	0	0	0	0	0	116	12/20/2036	1.A
38375J-PB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 6.351% 03/20/37		03/20/2022	Paydown		0	0	1,220	1,220	0	(1,220)	0	(1,220)	0	0	0	0	0	431	03/20/2037	1.A
38375J-RW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 20.594% 03/20/37		03/20/2022	Paydown		111,333	111,333	101,842	101,842	0	9,490	0	9,490	0	111,333	0	0	0	4,122	03/20/2037	1.A
38375K-B4-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 22.876% 07/16/37		03/16/2022	Paydown		3,181	3,181	1,411	1,411	0	1,769	0	1,769	0	3,181	0	0	0	118	07/16/2037	1.A
38375K-LS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37		03/16/2022	Paydown		45,723	45,723	40,163	40,163	0	5,560	0	5,560	0	45,723	0	0	0	0	06/16/2037	1.A
38375L-NQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 6.181% 10/20/37		03/20/2022	Paydown		0	0	45,585	45,585	0	(45,585)	0	(45,585)	0	0	0	0	0	2,887	10/20/2037	1.A
38375L-U2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37		03/01/2022	Paydown		17,375	17,375	20,812	20,812	0	(3,437)	0	(3,437)	0	17,375	0	0	0	150	11/20/2037	1.A
38375P-KL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 6.051% 02/20/38		03/20/2022	Paydown		0	0	1,162	1,162	0	(1,162)	0	(1,162)	0	0	0	0	0	184	02/20/2038	1.A
38375P-R6-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-20 CLASS SI 6.031% 09/20/37		03/20/2022	Paydown		0	0	904	904	0	(904)	0	(904)	0	0	0	0	0	1,112	09/20/2037	1.A
38375P-XS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 5.951% 02/20/38		03/20/2022	Paydown		0	0	3,055	3,055	0	(3,055)	0	(3,055)	0	0	0	0	0	409	02/20/2038	1.A
38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 6.021% 05/20/38		03/20/2022	Paydown		0	0	2,165	2,165	0	(2,165)	0	(2,165)	0	0	0	0	0	362	05/20/2038	1.A
38375U-JW-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H12 CLASS HI 1.929% 06/20/64		03/01/2022	Paydown		0	0	23,822	23,822	0	(23,822)	0	(23,822)	0	0	0	0	0	4,298	06/20/2064	1.A
38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.369% 11/20/64		03/01/2022	Paydown		0	0	43,852	43,852	0	(43,852)	0	(43,852)	0	0	0	0	0	3,152	11/20/2064	1.A
38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 1.840% 04/20/66		03/01/2022	Paydown		0	0	188,065	188,065	0	(188,065)	0	(188,065)	0	0	0	0	0	7,740	04/20/2066	1.A
38376C-F7-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SJ 6.419% 06/16/39		03/16/2022	Paydown		0	0	2,109	2,109	0	(2,109)	0	(2,109)	0	0	0	0	0	870	06/16/2039	1.A
38376C-Q6-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 5.819% 04/16/39		03/16/2022	Paydown		0	0	3,145	3,145	0	(3,145)	0	(3,145)	0	0	0	0	0	408	04/16/2039	1.A
38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 5.669% 09/16/39		03/16/2022	Paydown		0	0	32,027	32,027	0	(32,027)	0	(32,027)	0	0	0	0	0	2,268	09/16/2039	1.A
38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 5.769% 09/16/39		03/16/2022	Paydown		0	0	3,865	3,865	0	(3,865)	0	(3,865)	0	0	0	0	0	436	09/16/2039	1.A
38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 6.301% 09/20/39		03/20/2022	Paydown		0	0	2,852	2,852	0	(2,852)	0	(2,852)	0	0	0	0	0	220	09/20/2039	1.A
38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 5.601% 08/20/39		03/20/2022	Paydown		0	0	11,133	11,133	0	(11,133)	0	(11,133)	0	0	0	0	0	808	08/20/2039	1.A
38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.234% 08/16/51		03/01/2022	Paydown		0	0	5,623	5,623	0	(5,623)	0	(5,623)	0	0	0	0	0	431	08/16/2051	1.A
38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 5.951% 09/20/39		03/20/2022	Paydown		0	0	8,413	8,413	0	(8,413)	0	(8,413)	0	0	0	0	0	711	09/20/2039	1.A
38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 6.201% 06/20/41		03/20/2022	Paydown		0	0	43,018	43,018	0	(43,018)	0	(43,018)	0	0	0	0	0	2,281	06/20/2041	1.A
38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 1.842% 05/20/65		03/01/2022	Paydown		0	0	7,916	7,916	0	(7,916)	0	(7,916)	0	0	0	0	0	328	05/20/2065	1.A
38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.804% 06/20/66		03/01/2022	Paydown		0	0	20,383	20,383	0	(20,383)	0	(20,383)	0	0	0	0	0	1,496	06/20/2066	1.A
38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 1.768% 04/20/66		03/01/2022	Paydown		0	0	42,965	42,965	0	(42,965)	0	(42,965)	0	0	0	0	0	1,817	04/20/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 6.069% 01/16/39		03/16/2022	Paydown		0	0	35,207	35,207	0	(35,207)	0	(35,207)	0	0	0	0	0	5,187	01/16/2039	1.A
38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 5.701% 05/20/47		03/20/2022	Paydown		0	0	223,226	223,226	0	(223,226)	0	(223,226)	0	0	0	0	0	11,732	05/20/2047	1.A
38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 5.801% 02/20/40		03/20/2022	Paydown		0	0	21,950	21,950	0	(21,950)	0	(21,950)	0	0	0	0	0	1,529	02/20/2040	1.A
38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 5.721% 07/20/38		03/20/2022	Paydown		0	0	7,379	7,379	0	(7,379)	0	(7,379)	0	0	0	0	0	1,202	07/20/2038	1.A
38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 5.231% 04/20/40		03/20/2022	Paydown		0	0	42,231	42,231	0	(42,231)	0	(42,231)	0	0	0	0	0	2,143	04/20/2040	1.A
38377E-NC-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-42 CLASS SQ 15.324% 06/16/39		03/16/2022	Paydown		17,552	17,552	19,466	19,466	0	(1,913)	0	(1,913)	0	17,552	0	0	0	495	06/16/2039	1.A
38377G-4A-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-88 CLASS SA 6.101% 07/20/40		03/20/2022	Paydown		0	0	23,333	23,333	0	(23,333)	0	(23,333)	0	0	0	0	0	1,072	07/20/2040	1.A
38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 6.119% 12/16/39		03/16/2022	Paydown		0	0	9,389	9,389	0	(9,389)	0	(9,389)	0	0	0	0	0	1,235	12/16/2039	1.A
38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 6.219% 02/16/40		03/16/2022	Paydown		0	0	7,538	7,538	0	(7,538)	0	(7,538)	0	0	0	0	0	736	02/16/2040	1.A
38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 6.201% 09/20/40		03/20/2022	Paydown		0	0	9,260	9,260	0	(9,260)	0	(9,260)	0	0	0	0	0	624	09/20/2040	1.A
38377L-AV-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS JS 5.601% 12/20/39		03/20/2022	Paydown		0	0	1,422	1,422	0	(1,422)	0	(1,422)	0	0	0	0	0	1,199	12/20/2039	1.A
38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 6.219% 09/16/40		03/16/2022	Paydown		0	0	11,722	11,722	0	(11,722)	0	(11,722)	0	0	0	0	0	1,051	09/16/2040	1.A
38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 5.701% 05/20/40		03/20/2022	Paydown		0	0	21,902	21,902	0	(21,902)	0	(21,902)	0	0	0	0	0	3,109	05/20/2040	1.A
38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 5.649% 11/16/40		03/16/2022	Paydown		0	0	25,422	25,422	0	(25,422)	0	(25,422)	0	0	0	0	0	1,341	11/16/2040	1.A
38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 5.952% 04/20/41		03/20/2022	Paydown		40,558	40,558	38,324	38,324	0	2,234	0	2,234	0	40,558	0	0	0	405	04/20/2041	1.A
38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 6.201% 04/20/41		03/20/2022	Paydown		0	0	9,153	9,153	0	(9,153)	0	(9,153)	0	0	0	0	0	727	04/20/2041	1.A
38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41		03/20/2022	Paydown		236,099	236,099	139,146	139,146	0	96,953	0	96,953	0	236,099	0	0	0	0	04/20/2041	1.A
38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 4.919% 05/16/41		03/16/2022	Paydown		0	0	41,793	41,793	0	(41,793)	0	(41,793)	0	0	0	0	0	2,213	05/16/2041	1.A
38377W-Z6-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-99 CLASS DS 5.669% 07/16/41		03/16/2022	Paydown		0	0	31,696	31,696	0	(31,696)	0	(31,696)	0	0	0	0	0	2,096	07/16/2041	1.A
38377Y-DD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26		03/01/2022	Paydown		0	0	13,604	13,604	0	(13,604)	0	(13,604)	0	0	0	0	0	1,668	09/16/2026	1.A
38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 6.221% 03/20/42		03/20/2022	Paydown		0	0	13,182	13,182	0	(13,182)	0	(13,182)	0	0	0	0	0	1,177	03/20/2042	1.A
38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 5.781% 01/20/43		03/20/2022	Paydown		0	0	3,537	3,537	0	(3,537)	0	(3,537)	0	0	0	0	0	247	01/20/2043	1.A
38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 5.751% 10/20/42		03/20/2022	Paydown		0	0	17,979	17,979	0	(17,979)	0	(17,979)	0	0	0	0	0	1,445	10/20/2042	1.A
38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 5.799% 03/16/43		03/16/2022	Paydown		0	0	41,221	41,221	0	(41,221)	0	(41,221)	0	0	0	0	0	2,390	03/16/2043	1.A
38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57		03/01/2022	Paydown		87,792	87,792	84,808	84,808	0	2,984	0	2,984	0	87,792	0	0	0	259	01/16/2057	1.A
38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 5.701% 12/20/43		03/20/2022	Paydown		0	0	58,228	58,228	0	(58,228)	0	(58,228)	0	0	0	0	0	3,669	12/20/2043	1.A
38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43		03/01/2022	Paydown		0	0	17,690	17,690	0	(17,690)	0	(17,690)	0	0	0	0	0	1,150	06/16/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 5.719% 07/16/43		03/16/2022	Paydown		0	0	24,278	24,278	0	(24,278)	0	(24,278)	0	0	0	0	0	1,847	07/16/2043	1.A
38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 5.769% 09/16/43		03/16/2022	Paydown		0	0	40,419	40,419	0	(40,419)	0	(40,419)	0	0	0	0	0	2,626	09/16/2043	1.A
38378W-FK-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS NS 5.719% 08/16/43		03/16/2022	Paydown		0	0	22,766	22,766	0	(22,766)	0	(22,766)	0	0	0	0	0	2,095	08/16/2043	1.A
38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 31.452% 08/16/43		03/16/2022	Paydown		30,597	30,597	44,313	44,313	0	(13,716)	0	(13,716)	0	30,597	0	0	0	1,617	08/16/2043	1.A
38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 22.914% 08/20/43		03/20/2022	Paydown		46,375	46,375	69,930	69,930	0	(23,555)	0	(23,555)	0	46,375	0	0	0	1,946	08/20/2043	1.A
38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 5.719% 09/16/43		03/16/2022	Paydown		0	0	45,577	45,577	0	(45,577)	0	(45,577)	0	0	0	0	0	2,175	09/16/2043	1.A
38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 5.701% 04/20/43		03/20/2022	Paydown		0	0	23,625	23,625	0	(23,625)	0	(23,625)	0	0	0	0	0	1,997	04/20/2043	1.A
38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57		03/01/2022	Paydown		910,857	910,857	862,063	862,063	0	48,794	0	48,794	0	910,857	0	0	0	2,764	01/16/2057	1.A
38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 5.769% 03/16/44		03/16/2022	Paydown		0	0	36,700	36,700	0	(36,700)	0	(36,700)	0	0	0	0	0	2,154	03/16/2044	1.A
38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 5.769% 04/16/44		03/16/2022	Paydown		0	0	39,511	39,511	0	(39,511)	0	(39,511)	0	0	0	0	0	2,115	04/16/2044	1.A
38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 5.169% 07/16/44		03/16/2022	Paydown		0	0	49,036	49,036	0	(49,036)	0	(49,036)	0	0	0	0	0	3,285	07/16/2044	1.A
38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 5.151% 06/20/44		03/20/2022	Paydown		0	0	90,128	90,128	0	(90,128)	0	(90,128)	0	0	0	0	0	4,020	06/20/2044	1.A
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 5.769% 09/16/44		03/16/2022	Paydown		0	0	31,386	31,386	0	(31,386)	0	(31,386)	0	0	0	0	0	2,104	09/16/2044	1.A
38379G-JB-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-137 CLASS SD 5.169% 09/16/44		03/16/2022	Paydown		0	0	34,950	34,950	0	(34,950)	0	(34,950)	0	0	0	0	0	2,279	09/16/2044	1.A
38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44		03/01/2022	Paydown		0	0	23,383	23,383	0	(23,383)	0	(23,383)	0	0	0	0	0	1,060	10/16/2044	1.A
38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44		03/01/2022	Paydown		0	0	25,377	25,377	0	(25,377)	0	(25,377)	0	0	0	0	0	891	12/20/2044	1.A
38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 5.151% 02/20/45		03/20/2022	Paydown		0	0	89,027	89,027	0	(89,027)	0	(89,027)	0	0	0	0	0	3,791	02/20/2045	1.A
38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57		03/01/2022	Paydown		27,540	27,540	25,450	25,450	0	2,091	0	2,091	0	27,540	0	0	0	207	07/16/2057	1.A
38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57		03/01/2022	Paydown		35,751	35,751	33,441	33,441	0	2,311	0	2,311	0	35,751	0	0	0	172	06/16/2057	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.873% 07/16/57		02/18/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/16/2057	1.A
38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59		03/01/2022	Paydown		27,551	27,551	26,414	26,414	0	1,137	0	1,137	0	27,551	0	0	0	74	11/16/2059	1.A
38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.785% 09/16/57		03/01/2022	Paydown		0	0	60,567	60,567	0	(60,567)	0	(60,567)	0	0	0	0	0	11,607	09/16/2057	1.A
38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58		03/01/2022	Paydown		182,440	182,440	173,134	173,134	0	9,306	0	9,306	0	182,440	0	0	0	1,160	01/16/2058	1.A
38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 0.996% 03/20/68		03/01/2022	Paydown		0	0	114,123	114,123	0	(114,123)	0	(114,123)	0	0	0	0	0	8,328	03/20/2068	1.A
38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 1.139% 10/20/68		03/01/2022	Paydown		0	0	158,556	158,556	0	(158,556)	0	(158,556)	0	0	0	0	0	3,016	10/20/2068	1.A
38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61		03/01/2022	Paydown		3,727	3,727	3,112	3,112	0	615	0	615	0	3,727	0	0	0	9	04/16/2061	1.A
38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 5.751% 12/20/47		03/20/2022	Paydown		0	0	393,583	393,583	0	(393,583)	0	(393,583)	0	0	0	0	0	16,858	12/20/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 2.391% 03/20/68		03/01/2022	Paydown		0	0	138,938	138,938	0	(138,938)	0	(138,938)	0	0	0	0	0	5,810	03/20/2068	1.A
38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 5.651% 08/20/49		03/20/2022	Paydown		0	0	144,881	144,881	0	(144,881)	0	(144,881)	0	0	0	0	0	9,081	08/20/2049	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 5.701% 10/20/49		03/20/2022	Paydown		0	0	334,511	334,511	0	(334,511)	0	(334,511)	0	0	0	0	0	16,501	10/20/2049	1.A
38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47		03/01/2022	Paydown		0	0	82,756	82,756	0	(82,756)	0	(82,756)	0	0	0	0	0	3,696	06/20/2047	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.482% 11/20/71		03/21/2022	Paydown		0	0	3,611	0	0	(3,611)	0	(3,611)	0	0	0	0	0	45	11/20/2071	1.A
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		03/18/2022	JP MORGAN CHASE		969,648	1,000,000	980,313	0	0	399	0	399	0	980,711	0	(11,063)	(11,063)	2,030	01/31/2027	1.A
91282C-DJ-7	US TREASURY N B 1.375% 11/15/31		01/24/2022	BANK OF AMERICA		3,391,582	3,500,000	3,385,430	0	0	535	0	535	0	3,385,965	0	5,618	5,618	9,439	11/15/2031	1.A
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		03/22/2022	Various		13,147,168	13,750,000	13,434,443	0	0	5,986	0	5,986	0	13,440,430	0	(293,262)	(293,262)	33,179	12/31/2028	1.A
91282C-DQ-1	TREASURY NOTE 1.250% 12/31/26		03/03/2022	Various		14,609,316	15,000,000	14,923,242	0	0	1,697	0	1,697	0	14,924,939	0	(315,622)	(315,622)	23,722	12/31/2026	1.A
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		03/16/2022	BARCLAYS CAPITAL		6,315,410	6,500,000	6,485,527	0	0	222	0	222	0	6,485,750	0	(170,340)	(170,340)	14,140	01/31/2029	1.A
91282C-EC-1	US TREASURY N B 1.875% 02/28/27		03/21/2022	BARCLAYS CAPITAL		9,801,563	10,000,000	9,910,547	0	0	279	0	279	0	9,910,826	0	(109,263)	(109,263)	11,209	02/28/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						50,270,034	51,785,347	54,441,275	5,318,155	0	(3,277,300)	0	(3,277,300)	0	51,163,968	0	(893,932)	(893,932)	323,443	XXX	XXX
455780-BV-7	REPUBLIC OF INDONESIA SERIES 144A 4.750% 01/08/26	D	03/31/2022	Call 106.1630		491,535	463,000	461,143	462,164	0	47	0	47	0	490,746	0	789	789	44,540	01/08/2026	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						491,535	463,000	461,143	462,164	0	47	0	47	0	490,746	0	789	789	44,540	XXX	XXX
419792-C8-7	HAWAII ST SERIES GD 2.870% 10/01/41		03/17/2022	BARCLAYS CAPITAL		127,813	145,000	145,824	145,807	0	(16)	0	(16)	0	145,791	0	(17,977)	(17,977)	1,838	10/01/2041	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						127,813	145,000	145,824	145,807	0	(16)	0	(16)	0	145,791	0	(17,977)	(17,977)	1,838	XXX	XXX
084154-G8-0	BERKELEY CA UNIF SCH DIST 2.798% 08/01/45		03/17/2022	WELLS FARGO		868,293	1,085,000	1,085,000	1,085,000	0	0	0	0	0	1,085,000	0	(216,707)	(216,707)	13,999	08/01/2045	1.B FE
68587F-BL-7	OREGON EDU DISTS FULL FAITH & SERIES A 2.895% 06/30/40		03/17/2022	BARCLAYS CAPITAL		489,759	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(100,241)	(100,241)	3,843	06/30/2040	1.C FE
797356-DU-3	SAN DIEGO CA UNIF SCH DIST SERIES ZR-1 2.907% 07/01/42		03/17/2022	HILLTOP SECURITIES		189,292	220,000	220,029	220,027	0	(2)	0	(2)	0	220,024	0	(30,732)	(30,732)	2,665	07/01/2042	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,547,344	1,895,000	1,895,029	1,895,027	0	(2)	0	(2)	0	1,895,024	0	(347,680)	(347,680)	20,507	XXX	XXX
30711X-AB-0	FANNIE MAE CAS SERIES 13-C01 CLASS M2 5.707% 10/25/23		03/25/2022	Paydown		114,222	114,222	114,222	114,222	0	0	0	0	0	114,222	0	0	0	951	10/25/2023	1.D
30711X-AF-1	FANNIE MAE CAS SERIES 14-C02 CLASS 1M2 3.057% 05/25/24		02/18/2022	DIRECT		1	1	1	0	0	0	0	0	0	0	0	1	1	0	05/25/2024	1.D
30711X-AF-1	FANNIE MAE CAS SERIES 14-C02 CLASS 1M2 3.057% 05/25/24		03/25/2022	Paydown		275,887	275,887	273,319	273,319	0	2,568	0	2,568	0	275,887	0	0	0	1,151	05/25/2024	1.D
30711X-AH-7	FANNIE MAE CAS SERIES 14-C02 CLASS 2M2 3.057% 05/25/24		03/25/2022	Paydown		12,277	12,277	11,577	11,576	0	701	0	701	0	12,277	0	0	0	42	05/25/2024	1.D
30711X-AK-0	FANNIE MAE-CAS SERIES 2014-C03 CLASS 1M2 3.457% 07/25/24		03/25/2022	Paydown		198,374	198,374	201,576	77,848	0	(3,202)	0	(3,202)	0	198,374	0	0	0	668	07/25/2024	1.D
30711X-AT-1	FANNIE MAE CAS SERIES 2015-C01 CLASS 1M2 4.757% 02/25/25		03/25/2022	Paydown		403,560	403,560	461,428	461,428	0	(57,868)	0	(57,868)	0	403,560	0	0	0	2,813	02/25/2025	1.D
30711X-AX-2	FANNIE MAE-CAS SERIES 2015-C02 CLASS 1M2 4.457% 05/25/25		03/25/2022	Paydown		235,318	235,318	265,372	265,372	0	(30,054)	0	(30,054)	0	235,318	0	0	0	1,560	05/25/2025	1.D
30711X-BB-9	FANNIE MAE-CAS SERIES 2015-C03 CLASS 1M2 5.457% 07/25/25		03/25/2022	Paydown		315,670	315,670	342,071	342,071	0	(26,400)	0	(26,400)	0	315,670	0	0	0	2,589	07/25/2025	1.D
30711X-BF-0	FANNIE MAE-CAS SERIES 2015-C04 CLASS 1M2 6.157% 04/25/28		03/25/2022	Paydown		149,161	149,161	160,430	160,430	0	(11,269)	0	(11,269)	0	149,161	0	0	0	1,356	04/25/2028	1.D
30711X-BM-5	FANNIE MAE CAS SERIES 16-C01 CLASS 1M2 7.207% 08/25/28		03/25/2022	Paydown		170,109	170,109	177,692	177,692	0	(7,583)	0	(7,583)	0	170,109	0	0	0	1,823	08/25/2028	1.D
30711X-CL-6	FANNIE MAE CAS SERIES 2016-C03 CLASS 1M2 5.757% 10/25/28		03/25/2022	Paydown		232,610	232,610	243,775	243,775	0	(11,165)	0	(11,165)	0	232,610	0	0	0	1,950	10/25/2028	1.D
30711X-DD-3	FANNIE MAE CAS SERIES 2016-C04 CLASS 1M2B 4.707% 01/25/29		03/25/2022	Paydown		440,016	440,016	451,740	451,740	0	(11,724)	0	(11,724)	0	440,016	0	0	0	3,310	01/25/2029	1.D

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
30711X-DE-1	FANNIE MAE CAS SERIES 2016-C04 CLASS 1M2I 1.500% 01/25/29		01/25/2022	Paydown		0	0	219	0	0	0	0	0	0	0	0	0	0	110	01/25/2029	1.E FE
30711X-DK-7	FANNIE MAE CAS SERIES 16-C05 CLASS 2M2 4.907% 01/25/29		03/25/2022	Paydown		135,839	135,839	121,757	121,757	0	14,082	0	14,082	0	135,839	0	0	0	1,425	01/25/2029	1.D
30711X-DS-0	FANNIE MAE-CAS SERIES 2016-C06 CLASS 1M2 4.707% 04/25/29		03/25/2022	Paydown		773,506	773,506	799,876	799,876	0	(26,371)	0	(26,371)	0	773,506	0	0	0	5,327	04/25/2029	1.D
30711X-EC-4	FANNIE MAE-CAS SERIES 2016-C07 CLASS 2M2 4.480% 05/25/29		03/25/2022	Paydown		5,842	5,842	5,985	5,985	0	(143)	0	(143)	0	5,842	0	0	0	43	05/25/2029	1.D
30711X-JX-3	FANNIE MAE-CAS SERIES 2017-C03 CLASS 1M2 3.457% 10/25/29		03/25/2022	Paydown		751,315	751,315	774,390	774,390	0	(23,074)	0	(23,074)	0	751,315	0	0	0	3,668	10/25/2029	1.D
30711X-NX-8	FANNIE MAE-CAS SERIES 2017-C05 CLASS 1M2 2.657% 01/25/30		03/25/2022	Paydown		818,520	818,520	829,924	829,924	0	(11,404)	0	(11,404)	0	818,520	0	0	0	2,877	01/25/2030	1.D
30711X-QC-1	FANNIE MAE CAS SERIES 2017-C05 CLASS 1ED5 2.657% 01/25/30		03/25/2022	Paydown		716,491	716,491	718,411	718,411	0	(1,921)	0	(1,921)	0	716,491	0	0	0	2,518	01/25/2030	1.D
30711X-YX-6	FANNIE MAE CAS SERIES 2018-C01 CLASS 1M2 2.707% 07/25/30		03/31/2022	INTL FCSTONE FINANCIA INC		10,458,107	10,360,973	9,241,517	9,241,517	0	40,598	0	40,598	0	9,282,115	0	1,175,992	1,175,992	68,092	07/25/2030	1.D
30711X-YX-6	FANNIE MAE CAS SERIES 2018-C01 CLASS 1M2 2.707% 07/25/30		03/25/2022	Paydown		1,414,184	1,414,184	1,261,388	1,261,388	0	152,796	0	152,796	0	1,414,184	0	0	0	6,601	07/25/2030	1.D
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		03/01/2022	Paydown		5,756	5,756	6,242	6,242	0	(487)	0	(487)	0	5,756	0	0	0	58	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		03/01/2022	Paydown		1,502	1,502	1,588	1,588	0	(87)	0	(87)	0	1,502	0	0	0	14	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		03/01/2022	Paydown		31,551	31,551	32,900	32,900	0	(1,349)	0	(1,349)	0	31,551	0	0	0	230	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		03/01/2022	Paydown		42,376	42,376	44,084	44,026	0	(1,650)	0	(1,650)	0	42,376	0	0	0	331	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		03/01/2022	Paydown		44,494	44,494	47,345	47,288	0	(2,793)	0	(2,793)	0	44,494	0	0	0	370	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		03/01/2022	Paydown		9,655	9,655	10,284	10,213	0	(558)	0	(558)	0	9,655	0	0	0	70	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40		03/01/2022	Paydown		39,472	39,472	41,914	41,914	0	(2,442)	0	(2,442)	0	39,472	0	0	0	287	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40		03/01/2022	Paydown		1,318	1,318	1,374	1,363	0	(46)	0	(46)	0	1,318	0	0	0	10	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34		03/01/2022	Paydown		345	345	353	351	0	(7)	0	(7)	0	345	0	0	0	3	06/01/2034	1.A
31325U-PC-4	FREDDIE MAC STRIPS SERIES 304 CLASS C23 3.500% 02/15/42		03/15/2022	Paydown		0	0	44,356	44,356	0	(44,356)	0	(44,356)	0	0	0	0	0	2,021	02/15/2042	1.A
31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 5.553% 08/15/43		03/15/2022	Paydown		0	0	52,407	52,407	0	(52,407)	0	(52,407)	0	0	0	0	0	2,957	08/15/2043	1.A
31325V-HF-4	FREDDIEMAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39		03/01/2022	Paydown		0	0	118,330	118,330	0	(118,330)	0	(118,330)	0	0	0	0	0	4,696	06/15/2039	1.A
3132GF-BF-3	FHLMC POOL Q01838 4.000% 06/01/41		03/01/2022	Paydown		1,910	1,910	1,932	1,932	0	(22)	0	(22)	0	1,910	0	0	0	12	06/01/2041	1.A
3132HT-M9-4	FREDDIEMAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43		03/01/2022	Paydown		210,605	210,605	132,875	132,875	0	77,730	0	77,730	0	210,605	0	0	0	0	07/15/2043	1.A
3132HT-QK-5	FREDDIEMAC STRIP SERIES 309 CLASS V4 8.917% 08/15/43		03/15/2022	Paydown		183,554	183,554	204,332	204,332	0	(20,778)	0	(20,778)	0	183,554	0	0	0	2,802	08/15/2043	1.A
3132HT-ZX-7	FREDDIEMAC STRIP SERIES 321 CLASS V4 8.885% 12/15/43		03/15/2022	Paydown		181,684	181,684	193,654	193,654	0	(11,970)	0	(11,970)	0	181,684	0	0	0	2,897	12/15/2043	1.A
3132HU-BW-2	FREDDIEMAC STRIP SERIES 333 CLASS V6 9.045% 08/15/44		03/15/2022	Paydown		141,346	141,346	158,614	158,614	0	(17,268)	0	(17,268)	0	141,346	0	0	0	2,015	08/15/2044	1.A
3132HU-CJ-0	FREDDIEMAC STRIP SERIES 332 CLASS V1 9.045% 08/15/44		03/15/2022	Paydown		20,335	20,335	22,041	22,041	0	(1,706)	0	(1,706)	0	20,335	0	0	0	285	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47		03/01/2022	Paydown		153,063	153,063	156,268	156,268	0	(3,205)	0	(3,205)	0	153,063	0	0	0	1,018	06/01/2047	1.A
31335H-5U-3	FHLMC POOL C90859 5.500% 10/01/24		03/01/2022	Paydown		12,342	12,342	12,631	12,406	0	(64)	0	(64)	0	12,342	0	0	0	109	10/01/2024	1.A
313399-AL-1	FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31		03/15/2022	Paydown		13,640	13,640	12,492	12,492	0	1,147	0	1,147	0	13,640	0	0	0	0	08/15/2031	1.A
31339D-YW-2	FREDDIE MAC SERIES 2412 CLASS GS 19.899% 02/15/32		03/15/2022	Paydown		14,824	14,824	9,700	9,700	0	5,124	0	5,124	0	14,824	0	0	0	358	02/15/2032	1.A
31339L-S9-2	FREDDIE MAC SERIES 2390 CLASS SD 7.653% 12/15/31		03/15/2022	Paydown		0	0	238	238	0	(238)	0	(238)	0	0	0	0	0	96	12/15/2031	1.A
31339M-EX-2	FREDDIE MAC SERIES 2389 CLASS SI 7.353% 06/15/31		03/15/2022	Paydown		0	0	329	329	0	(329)	0	(329)	0	0	0	0	0	116	06/15/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 7.703% 01/15/32		03/15/2022	Paydown		0	0	190	190	0	(190)	0	(190)	0	0	0	0	0	78	01/15/2032	1.A
3133T2-RJ-1	FREDDIE MAC SERIES 1609 CLASS IC 10.000% 11/15/23		03/01/2022	Paydown		9,130	9,130	9,132	9,132	0	(2)	0	(2)	0	9,130	0	0	0	149	11/15/2023	1.A
3133T4-YU-4	FREDDIE MAC SERIES 1689 CLASS S 8.453% 03/15/24		03/15/2022	Paydown		0	0	384	384	0	(384)	0	(384)	0	0	0	0	0	184	03/15/2024	1.A
3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28		03/01/2022	Paydown		25,051	25,051	25,673	25,673	0	(622)	0	(622)	0	25,051	0	0	0	285	01/25/2028	1.A
3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29		03/01/2022	Paydown		8,607	8,607	9,291	9,291	0	(684)	0	(684)	0	8,607	0	0	0	76	03/15/2029	1.A
3133TN-WV-2	FREDDIE MAC SERIES 2232 XCLASS S 8.709% 05/17/30		03/17/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	05/17/2030	1.A
3133TP-TY-5	FREDDIE MAC SERIES 2254 CLASS S 8.103% 09/15/30		03/15/2022	Paydown		0	0	241	241	0	(241)	0	(241)	0	0	0	0	0	31	09/15/2030	1.A
3133TS-BH-5	FREDDIE MAC SERIES 2293 CLASS S 8.903% 03/15/31		03/15/2022	Paydown		0	0	224	224	0	(224)	0	(224)	0	0	0	0	0	112	03/15/2031	1.A
3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 6.903% 05/15/31		03/15/2022	Paydown		0	0	270	270	0	(270)	0	(270)	0	0	0	0	0	53	05/15/2031	1.A
3133TU-F8-6	FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28		03/15/2022	Paydown		0	0	314	314	0	(314)	0	(314)	0	0	0	0	0	65	10/15/2028	1.A
3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 7.553% 06/15/31		03/15/2022	Paydown		0	0	408	408	0	(408)	0	(408)	0	0	0	0	0	129	06/15/2031	1.A
31358R-BM-4	FANNIE MAE SERIES 1992-195 CLASS C 7.500% 10/25/22		03/01/2022	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	10/25/2022	1.A
31358S-DV-0	FANNIE MAE SERIES 2000-17 CLASS SB 8.543% 07/25/30		03/25/2022	Paydown		0	0	1,426	1,426	0	(1,426)	0	(1,426)	0	0	0	0	0	401	07/25/2030	1.A
31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 7.993% 12/25/30		03/25/2022	Paydown		0	0	47	47	0	(47)	0	(47)	0	0	0	0	0	25	12/25/2030	1.A
31358S-NA-5	FANNIE MAE SERIES 2000-31 CLASS SC 7.810% 03/25/22		02/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	03/25/2022	1.A
31359E-GD-7	FANNIE MAE SERIES 1993-179 CLASS VP 17.500% 10/25/23		03/01/2022	Paydown		2,801	2,801	3,002	3,002	0	(202)	0	(202)	0	2,801	0	0	0	77	10/25/2023	1.A
31359N-6Y-2	FANNIE MAE SERIES 1997-23 CLASS SH 8.330% 09/25/23		03/25/2022	Paydown		0	0	67	67	0	(67)	0	(67)	0	0	0	0	0	58	09/25/2023	1.A
31359N-7A-3	FANNIE MAE SERIES 1997-23 CLASS SJ 11.316% 05/25/23		03/01/2022	Paydown		0	0	223	0	0	0	0	0	0	0	0	0	0	32	05/25/2023	1.A
31359R-QT-2	FANNIE MAE SERIES 1997-92 CLASS SM 8.643% 10/25/22		03/25/2022	Paydown		0	0	75	75	0	(75)	0	(75)	0	0	0	0	0	66	10/25/2022	1.A
31359T-H6-8	FANNIE MAE SERIES 1998-40 CLASS S 8.259% 06/17/28		03/17/2022	Paydown		0	0	709	709	0	(709)	0	(709)	0	0	0	0	0	343	06/17/2028	1.A
31359U-WF-8	FANNIEMAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 6.500% 07/25/28		03/01/2022	Paydown		45,793	45,793	45,895	45,895	0	(102)	0	(102)	0	45,793	0	0	0	434	07/25/2028	1.A
31364H-C4-7	FANNIEMAE STRIP SERIES 239 CLASS 2 7.500% 08/25/23		03/01/2022	Paydown		0	0	69	69	0	(69)	0	(69)	0	0	0	0	0	30	08/25/2023	1.A
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2 9.000% 03/25/24		03/25/2022	Paydown		11	11	9	9	0	2	0	2	0	11	0	0	0	0	03/25/2024	1.A
31364H-N8-6	FANNIEMAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26		03/01/2022	Paydown		0	0	1,839	1,839	0	(1,839)	0	(1,839)	0	0	0	0	0	467	11/25/2026	1.A
31364H-P4-3	FANNIEMAE STRIP SERIES 283 CLASS 2 9.000% 11/25/26		03/01/2022	Paydown		0	0	2	0	0	0	0	0	0	0	0	0	0	4	11/25/2026	1.A
31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30		03/01/2022	Paydown		0	0	66	66	0	(66)	0	(66)	0	0	0	0	0	10	09/25/2030	1.A
3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 5.543% 10/25/41		03/25/2022	Paydown		0	0	70,977	70,977	0	(70,977)	0	(70,977)	0	0	0	0	0	3,700	10/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 5.543% 04/25/39		03/25/2022	Paydown		0	0	30,389	30,389	0	(30,389)	0	(30,389)	0	0	0	0	0	2,497	04/25/2039	1.A
3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 6.043% 01/25/42		03/25/2022	Paydown		0	0	66,213	66,213	0	(66,213)	0	(66,213)	0	0	0	0	0	4,019	01/25/2042	1.A
3136A2-HV-8	FANNIE MAE SERIES 2011-111 CLASS US 9.339% 11/25/41		03/01/2022	Paydown		11,725	11,725	11,446	11,446	0	279	0	279	0	11,725	0	0	0	145	11/25/2041	1.A
3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 5.543% 03/25/41		03/25/2022	Paydown		0	0	12,492	12,492	0	(12,492)	0	(12,492)	0	0	0	0	0	1,480	03/25/2041	1.A
3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 6.113% 09/25/41		03/25/2022	Paydown		0	0	16,800	16,800	0	(16,800)	0	(16,800)	0	0	0	0	0	1,143	09/25/2041	1.A
3136A4-HK-8	FANNIE MAE SERIES 2012-20 CLASS SB 6.193% 01/25/31		03/25/2022	Paydown		0	0	28,357	28,357	0	(28,357)	0	(28,357)	0	0	0	0	0	4,250	01/25/2031	1.A
3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 5.993% 03/25/42		03/25/2022	Paydown		0	0	152,926	152,926	0	(152,926)	0	(152,926)	0	0	0	0	0	7,494	03/25/2042	1.A
3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 6.043% 04/25/42		03/25/2022	Paydown		0	0	21,565	21,565	0	(21,565)	0	(21,565)	0	0	0	0	0	1,475	04/25/2042	1.A
3136A5-DV-5	FANNIE MAE SERIES 2012-36 CLASS SB 5.993% 04/25/42		03/25/2022	Paydown		0	0	15,306	15,306	0	(15,306)	0	(15,306)	0	0	0	0	0	724	04/25/2042	1.A
3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 6.043% 04/25/42		03/25/2022	Paydown		0	0	48,400	48,400	0	(48,400)	0	(48,400)	0	0	0	0	0	2,682	04/25/2042	1.A
3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 5.493% 04/25/42		03/25/2022	Paydown		0	0	27,468	27,468	0	(27,468)	0	(27,468)	0	0	0	0	0	2,085	04/25/2042	1.A
3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 5.993% 04/25/42		03/25/2022	Paydown		0	0	25,457	25,457	0	(25,457)	0	(25,457)	0	0	0	0	0	1,264	04/25/2042	1.A
3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41		03/01/2022	Paydown		0	0	11,666	11,666	0	(11,666)	0	(11,666)	0	0	0	0	0	1,583	02/25/2041	1.A
3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 6.043% 06/25/42		03/25/2022	Paydown		0	0	44,520	44,520	0	(44,520)	0	(44,520)	0	0	0	0	0	1,821	06/25/2042	1.A
3136A6-V3-5	FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27		03/01/2022	Paydown		0	0	3,541	3,541	0	(3,541)	0	(3,541)	0	0	0	0	0	813	07/25/2027	1.A
3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 5.593% 07/25/42		03/25/2022	Paydown		0	0	83,811	83,811	0	(83,811)	0	(83,811)	0	0	0	0	0	4,260	07/25/2042	1.A
3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 5.543% 08/25/42		03/25/2022	Paydown		0	0	35,367	35,367	0	(35,367)	0	(35,367)	0	0	0	0	0	1,732	08/25/2042	1.A
3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 6.143% 09/25/42		03/25/2022	Paydown		0	0	10,212	10,212	0	(10,212)	0	(10,212)	0	0	0	0	0	780	09/25/2042	1.A
3136A8-RU-6	FANNIE MAE SERIES 2012-102 CLASS SH 2.439% 09/25/42		03/01/2022	Paydown		15,180	15,180	1,010	1,010	0	14,170	0	14,170	0	15,180	0	0	0	45	09/25/2042	1.A
3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 6.143% 10/25/42		03/25/2022	Paydown		0	0	43,788	43,788	0	(43,788)	0	(43,788)	0	0	0	0	0	1,963	10/25/2042	1.A
3136A9-ZR-2	FANNIE MAE SERIES 2012-126 CLASS SY 3.543% 11/25/42		03/25/2022	Paydown		133,723	133,723	65,005	65,005	0	68,719	0	68,719	0	133,723	0	0	0	925	11/25/2042	1.A
3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 5.643% 12/25/42		03/25/2022	Paydown		0	0	81,799	81,799	0	(81,799)	0	(81,799)	0	0	0	0	0	5,177	12/25/2042	1.A
3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33		03/01/2022	Paydown		0	0	46,709	46,709	0	(46,709)	0	(46,709)	0	0	0	0	0	1,716	02/25/2033	1.A
3136AD-PL-7	FANNIE MAE SERIES 2013-34 CLASS CS 4.543% 04/25/43		03/25/2022	Paydown		124,509	124,509	81,870	81,870	0	42,639	0	42,639	0	124,509	0	0	0	689	04/25/2043	1.A
3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 5.713% 05/25/43		03/25/2022	Paydown		0	0	102,653	102,653	0	(102,653)	0	(102,653)	0	0	0	0	0	4,799	05/25/2043	1.A
3136AE-DC-8	FANNIE MAE SERIES 2013-51 CLASS SH 5.315% 05/25/33		03/25/2022	Paydown		19,786	19,786	14,365	14,365	0	5,422	0	5,422	0	19,786	0	0	0	109	05/25/2033	1.A
3136AE-HR-1	FANNIE MAE SERIES 2013-57 CLASS QS 5.654% 06/25/43		03/01/2022	Paydown		15,466	15,466	13,321	13,321	0	2,145	0	2,145	0	15,466	0	0	0	140	06/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33		03/01/2022	Paydown		0	0	88,130	88,130	0	(88,130)	0	(88,130)	0	0	0	0	0	3,962	06/25/2033	1.A
3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 5.743% 07/25/43		03/25/2022	Paydown		0	0	87,652	87,652	0	(87,652)	0	(87,652)	0	0	0	0	0	4,166	07/25/2043	1.A
3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43		03/01/2022	Paydown		177,647	177,647	133,340	133,340	0	44,307	0	44,307	0	177,647	0	0	0	0	09/25/2043	1.A
3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43		03/25/2022	Paydown		421,939	421,939	299,985	299,985	0	121,954	0	121,954	0	421,939	0	0	0	0	10/25/2043	1.A
3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 5.643% 12/25/43		03/25/2022	Paydown		0	0	977,332	977,332	0	(977,332)	0	(977,332)	0	0	0	0	0	49,456	12/25/2043	1.A
3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.570% 04/25/44		03/01/2022	Paydown		4,333	4,333	4,875	4,875	0	(542)	0	(542)	0	4,333	0	0	0	38	04/25/2044	1.A
3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44		03/01/2022	Paydown		127,203	127,203	104,325	104,325	0	22,877	0	22,877	0	127,203	0	0	0	0	04/25/2044	1.A
3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45		03/01/2022	Paydown		0	0	83,079	83,079	0	(83,079)	0	(83,079)	0	0	0	0	0	3,871	06/25/2045	1.A
3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 5.593% 02/25/46		03/25/2022	Paydown		0	0	97,588	97,588	0	(97,588)	0	(97,588)	0	0	0	0	0	5,337	02/25/2046	1.A
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 5.793% 10/25/45		03/25/2022	Paydown		0	0	649,766	649,766	0	(649,766)	0	(649,766)	0	0	0	0	0	33,391	10/25/2045	1.A
3136AR-4K-1	FANNIE MAE SERIES 2016-26 CLASS KO 0.000% 11/25/42		03/25/2022	Paydown		169,532	169,532	79,253	79,253	0	90,279	0	90,279	0	169,532	0	0	0	0	11/25/2042	1.A
3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 5.643% 04/25/46		03/25/2022	Paydown		0	0	245,585	245,585	0	(245,585)	0	(245,585)	0	0	0	0	0	14,019	04/25/2046	1.A
3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46		03/01/2022	Paydown		0	0	52,748	52,748	0	(52,748)	0	(52,748)	0	0	0	0	0	1,876	05/25/2046	1.A
3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 5.543% 08/25/46		03/25/2022	Paydown		0	0	169,005	169,005	0	(169,005)	0	(169,005)	0	0	0	0	0	6,275	08/25/2046	1.A
3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 5.643% 09/25/46		03/25/2022	Paydown		0	0	46,656	46,656	0	(46,656)	0	(46,656)	0	0	0	0	0	2,704	09/25/2046	1.A
3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 5.643% 11/25/46		03/25/2022	Paydown		0	0	689,307	689,307	0	(689,307)	0	(689,307)	0	0	0	0	0	32,614	11/25/2046	1.A
3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 5.643% 11/25/46		03/25/2022	Paydown		0	0	60,218	60,218	0	(60,218)	0	(60,218)	0	0	0	0	0	3,107	11/25/2046	1.A
3136AU-HU-8	FANNIE MAE SERIES 2016-79 CLASS SA 5.643% 11/25/46		03/25/2022	Paydown		0	0	987,028	987,028	0	(987,028)	0	(987,028)	0	0	0	0	0	51,211	11/25/2046	1.A
3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 5.643% 12/25/46		03/25/2022	Paydown		0	0	62,273	62,273	0	(62,273)	0	(62,273)	0	0	0	0	0	4,391	12/25/2046	1.A
3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 5.643% 04/25/49		03/25/2022	Paydown		0	0	127,945	127,945	0	(127,945)	0	(127,945)	0	0	0	0	0	7,854	04/25/2049	1.A
3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 5.693% 05/25/49		03/25/2022	Paydown		0	0	214,425	214,425	0	(214,425)	0	(214,425)	0	0	0	0	0	11,922	05/25/2049	1.A
3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 5.643% 05/25/49		03/25/2022	Paydown		0	0	175,440	175,440	0	(175,440)	0	(175,440)	0	0	0	0	0	8,577	05/25/2049	1.A
3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 5.693% 07/25/49		03/25/2022	Paydown		0	0	877,633	877,633	0	(877,633)	0	(877,633)	0	0	0	0	0	47,456	07/25/2049	1.A
3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 5.593% 10/25/49		03/25/2022	Paydown		0	0	434,384	434,384	0	(434,384)	0	(434,384)	0	0	0	0	0	23,233	10/25/2049	1.A
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48		03/01/2022	Paydown		0	0	175,298	0	0	(175,298)	0	(175,298)	0	0	0	0	0	6,654	08/25/2048	1.A
3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50		03/01/2022	Paydown		0	0	288,642	288,642	0	(288,642)	0	(288,642)	0	0	0	0	0	9,652	11/25/2050	1.A
3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51		03/01/2022	Paydown		0	0	314,559	314,559	0	(314,559)	0	(314,559)	0	0	0	0	0	14,971	01/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 5.799% 05/25/58		03/25/2022	Paydown		0	0	302,801	0	0	(302,801)	0	(302,801)	0	0	0	0	0	9,407	05/25/2058	1.A
3136FA-RT-9	FANNIEMAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32		03/01/2022	Paydown		57,684	57,684	52,295	52,295	0	5,390	0	5,390	0	57,684	0	0	0	0	09/25/2032	1.A
3136FC-A6-3	FANNIEMAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35		03/01/2022	Paydown		0	0	6,019	6,019	0	(6,019)	0	(6,019)	0	0	0	0	0	261	10/25/2035	1.A
3136FC-QN-9	FANNIEMAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34		03/01/2022	Paydown		0	0	1,329	1,329	0	(1,329)	0	(1,329)	0	0	0	0	0	127	12/25/2034	1.A
3136FC-T2-2	FANNIEMAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36		03/01/2022	Paydown		17,571	17,571	15,499	15,499	0	2,072	0	2,072	0	17,571	0	0	0	0	08/25/2036	1.A
3136FC-ZJ-8	FANNIEMAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36		03/01/2022	Paydown		0	0	2,278	2,278	0	(2,278)	0	(2,278)	0	0	0	0	0	97	01/25/2036	1.A
3136FE-AA-0	FANNIEMAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36		03/01/2022	Paydown		107,466	107,466	95,768	95,768	0	11,698	0	11,698	0	107,466	0	0	0	0	06/25/2036	1.A
31371L-JM-2	FNMA POOL 255068 6.000% 01/01/24		03/01/2022	Paydown		775	775	810	781	0	(6)	0	(6)	0	775	0	0	0	8	01/01/2024	1.A
31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34		03/01/2022	Paydown		3,445	3,445	3,393	3,398	0	47	0	47	0	3,445	0	0	0	34	03/01/2034	1.A
31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35		03/01/2022	Paydown		7,216	7,216	7,044	7,068	0	148	0	148	0	7,216	0	0	0	67	10/01/2035	1.A
3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40		03/01/2022	Paydown		11,241	11,241	7,661	7,661	0	3,580	0	3,580	0	11,241	0	0	0	0	08/15/2040	1.A
3137A2-X4-8	FREDDIE MAC SERIES 3752 CLASS VS 9.539% 11/15/40		03/01/2022	Paydown		184,495	184,495	166,469	166,469	0	18,026	0	18,026	0	184,495	0	0	0	3,053	11/15/2040	1.A
3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40		03/01/2022	Paydown		39,907	39,907	44,018	44,018	0	(4,111)	0	(4,111)	0	39,907	0	0	0	259	10/15/2040	1.A
3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 6.053% 01/15/41		03/15/2022	Paydown		0	0	15,260	15,260	0	(15,260)	0	(15,260)	0	0	0	0	0	833	01/15/2041	1.A
3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 6.083% 01/15/41		03/15/2022	Paydown		0	0	13,053	13,053	0	(13,053)	0	(13,053)	0	0	0	0	0	709	01/15/2041	1.A
3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 6.093% 01/15/41		03/15/2022	Paydown		0	0	29,250	29,250	0	(29,250)	0	(29,250)	0	0	0	0	0	2,085	01/15/2041	1.A
3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41		03/01/2022	Paydown		37,285	37,285	40,944	40,944	0	(3,659)	0	(3,659)	0	37,285	0	0	0	310	05/15/2041	1.A
3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 5.523% 07/15/41		03/15/2022	Paydown		0	0	19,174	19,174	0	(19,174)	0	(19,174)	0	0	0	0	0	945	07/15/2041	1.A
3137AF-BF-8	FREDDIE MAC SERIES 3930 CLASS PS 6.253% 10/15/39		03/15/2022	Paydown		0	0	6,511	6,511	0	(6,511)	0	(6,511)	0	0	0	0	0	1,536	10/15/2039	1.A
3137AG-3Q-1	FREDDIE MAC SERIES 3943 CLASS ES 6.353% 02/15/26		02/15/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	625	02/15/2026	1.A
3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 6.003% 07/15/41		03/15/2022	Paydown		0	0	61,148	61,148	0	(61,148)	0	(61,148)	0	0	0	0	0	2,979	07/15/2041	1.A
3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 6.153% 11/15/41		03/15/2022	Paydown		0	0	52,907	52,907	0	(52,907)	0	(52,907)	0	0	0	0	0	3,218	11/15/2041	1.A
3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41		03/01/2022	Paydown		0	0	9,549	9,549	0	(9,549)	0	(9,549)	0	0	0	0	0	445	06/15/2041	1.A
3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 6.103% 02/15/42		03/15/2022	Paydown		0	0	56,656	56,656	0	(56,656)	0	(56,656)	0	0	0	0	0	2,563	02/15/2042	1.A
3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 6.253% 02/15/32		03/15/2022	Paydown		0	0	39,094	39,094	0	(39,094)	0	(39,094)	0	0	0	0	0	3,942	02/15/2032	1.A
3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37		03/01/2022	Paydown		52,726	52,726	46,139	46,139	0	6,587	0	6,587	0	52,726	0	0	0	0	03/15/2037	1.A
3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 5.603% 07/15/42		03/15/2022	Paydown		0	0	86,101	86,101	0	(86,101)	0	(86,101)	0	0	0	0	0	3,144	07/15/2042	1.A
3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 5.153% 07/15/42		03/15/2022	Paydown		0	0	62,062	62,062	0	(62,062)	0	(62,062)	0	0	0	0	0	3,055	07/15/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42		03/01/2022	Paydown		0	0	38,205	38,205	0	(38,205)	0	(38,205)	0	0	0	0	0	1,827	04/15/2042	1.A
3137AT-C5-9	FREDDIE MAE SERIES 4096 CLASS MS 2.440% 08/15/42		02/01/2022	Paydown		15,264	15,264	10,715	0	0	15,264	0	15,264	0	15,264	0	0	0	46	08/15/2042	1.A
3137AT-LS-9	FREDDIE MAE SERIES 4097 CLASS KS 5.803% 09/15/31		03/15/2022	Paydown		0	0	34,668	34,668	0	(34,668)	0	(34,668)	0	0	0	0	0	4,174	09/15/2031	1.A
3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 5.653% 09/15/42		03/15/2022	Paydown		0	0	134,240	134,240	0	(134,240)	0	(134,240)	0	0	0	0	0	6,097	09/15/2042	1.A
3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 5.753% 12/15/42		03/15/2022	Paydown		0	0	54,153	54,153	0	(54,153)	0	(54,153)	0	0	0	0	0	2,424	12/15/2042	1.A
3137AX-Y7-2	FREDDIE MAC SERIES 4159 CLASS PO 0.000% 11/15/42		03/01/2022	Paydown		89,173	89,173	26,182	26,182	0	62,991	0	62,991	0	89,173	0	0	0	0	11/15/2042	1.A
3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28		03/01/2022	Paydown		0	0	9,432	9,432	0	(9,432)	0	(9,432)	0	0	0	0	0	1,087	03/15/2028	1.A
3137B1-HX-3	FREDDIE MAC SERIES 4193 CLASS SA 11.075% 04/15/43		02/15/2022	Paydown		27,826	27,826	23,359	23,359	0	4,467	0	4,467	0	27,826	0	0	0	549	04/15/2043	1.A
3137B2-JN-1	FREDDIE MAC SERIES 4217 CLASS CS 4.804% 06/15/43		03/15/2022	Paydown		144,547	144,547	92,206	89,857	0	54,691	0	54,691	0	144,547	0	0	0	1,318	06/15/2043	1.A
3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 5.603% 08/15/43		03/15/2022	Paydown		0	0	68,525	68,525	0	(68,525)	0	(68,525)	0	0	0	0	0	3,028	08/15/2043	1.A
3137B5-CY-7	FREDDIE MAC SERIES 4254 CLASS PO 0.000% 06/15/43		02/01/2022	Paydown		51,748	51,748	15,047	15,047	0	36,702	0	36,702	0	51,748	0	0	0	0	06/15/2043	1.A
3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 5.703% 05/15/35		03/15/2022	Paydown		0	0	317,007	317,007	0	(317,007)	0	(317,007)	0	0	0	0	0	18,086	05/15/2035	1.A
3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 5.603% 12/15/43		03/15/2022	Paydown		0	0	64,726	64,726	0	(64,726)	0	(64,726)	0	0	0	0	0	3,076	12/15/2043	1.A
3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 7.807% 07/15/39		03/15/2022	Paydown		74,130	74,130	69,616	69,616	0	4,514	0	4,514	0	74,130	0	0	0	1,148	07/15/2039	1.A
3137BE-3Q-5	FREDDIE MAC SERIES 4386 CLASS AS 5.753% 09/15/44		03/15/2022	Paydown		0	0	45,816	45,816	0	(45,816)	0	(45,816)	0	0	0	0	0	2,192	09/15/2044	1.A
3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 9.107% 01/15/41		03/15/2022	Paydown		26,257	26,257	26,393	26,393	0	(136)	0	(136)	0	26,257	0	0	0	396	01/15/2041	1.A
3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37		03/01/2022	Paydown		0	0	81,231	81,231	0	(81,231)	0	(81,231)	0	0	0	0	0	3,599	05/15/2037	1.A
3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 5.753% 06/15/45		03/15/2022	Paydown		0	0	83,656	83,656	0	(83,656)	0	(83,656)	0	0	0	0	0	4,252	06/15/2045	1.A
3137BM-Y2-6	FREDDIE MAC MULTIFAMILY STRUCT SERIES 4553 CLASS KO 0.000% 03/15/43		03/01/2022	Paydown		184,290	184,290	58,499	58,499	0	125,791	0	125,791	0	184,290	0	0	0	0	03/15/2043	1.A
3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 5.703% 05/15/46		03/15/2022	Paydown		0	0	196,479	196,479	0	(196,479)	0	(196,479)	0	0	0	0	0	14,695	05/15/2046	1.A
3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.836% 06/25/27		03/01/2022	Paydown		0	0	1,060	1,060	0	(1,060)	0	(1,060)	0	0	0	0	0	47	06/25/2027	1.A
3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 5.853% 01/15/39		03/15/2022	Paydown		0	0	161,840	161,840	0	(161,840)	0	(161,840)	0	0	0	0	0	9,809	01/15/2039	1.A
3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 5.703% 08/15/57		03/15/2022	Paydown		0	0	320,413	320,413	0	(320,413)	0	(320,413)	0	0	0	0	0	14,051	08/15/2057	1.A
3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 5.703% 04/15/38		03/15/2022	Paydown		0	0	187,838	187,838	0	(187,838)	0	(187,838)	0	0	0	0	0	10,510	04/15/2038	1.A
3137FR-UV-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K106 CLASS X1 1.354% 01/25/30		03/01/2022	Paydown		0	0	573	573	0	(573)	0	(573)	0	0	0	0	0	14	01/25/2030	1.A
3137FT-BP-1	FREDDIE MAC STRUCTURED SERIES K108 CLASS X1 1.690% 03/25/30		03/01/2022	Paydown		0	0	117	117	0	(117)	0	(117)	0	0	0	0	0	3	03/25/2030	1.A
3137G0-AB-5	FREDDIE MAC STACR SERIES 2013-DN1 CLASS M2 7.607% 07/25/23		03/25/2022	Paydown		14,156	14,156	14,779	14,779	0	(623)	0	(623)	0	14,156	0	0	0	156	07/25/2023	1.D

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
3137G0-AM-1	STRUCTURED AGENCY CREDIT RISK SERIES 14-DN1 CLASS M3 4.957% 02/25/24		03/25/2022	Paydown		376,600	376,600	381,103	381,103	0	(4,503)	0	(4,503)	0	376,600	0	0	0	2,670	02/25/2024	1.D
3137G0-AY-5	FREDDIE MAC STACR SERIES 2014-DN2 CLASS M3 4.057% 04/25/24		03/25/2022	Paydown		76,762	76,762	76,733	76,733	0	30	0	30	0	76,762	0	0	0	431	04/25/2024	1.D
3137G0-BK-4	STRUCTURED AGENCY CREDIT RISK SERIES 2014-DN3 CLASS M3 4.457% 08/25/24		03/25/2022	Paydown		24,634	24,634	23,767	23,767	0	867	0	867	0	24,634	0	0	0	161	08/25/2024	1.D
3137G0-CH-0	FREDDIE MAC STACR SERIES 2014-HQ2 CLASS M3 4.207% 09/25/24		03/25/2022	Paydown		176,482	176,482	169,842	169,842	0	6,640	0	6,640	0	176,482	0	0	0	1,050	09/25/2024	1.D
3137G0-DF-3	STRUCTURED AGENCY CREDIT RISK SERIES 14-HQ3 CLASS M3 5.207% 10/25/24		03/25/2022	Paydown		2,388	2,388	2,405	2,405	0	(17)	0	(17)	0	2,388	0	0	0	17	10/25/2024	1.D
3137G0-FJ-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-HQ2 CLASS M3 3.707% 05/25/25		03/25/2022	Paydown		9,521	9,521	9,470	9,470	0	51	0	51	0	9,521	0	0	0	48	05/25/2025	1.D
3137G0-GW-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-DNA3 CLASS M3 5.157% 04/25/28		03/25/2022	Paydown		78,726	78,726	85,728	85,728	0	(7,002)	0	(7,002)	0	78,726	0	0	0	594	04/25/2028	1.D
3137G0-HW-2	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA1 CLASS M3 6.007% 07/25/28		03/25/2022	Paydown		324,205	324,205	351,015	351,015	0	(26,810)	0	(26,810)	0	324,205	0	0	0	2,814	07/25/2028	1.D
3137G0-JJ-9	STRUCTURED AGENCY CREDIT RISK SERIES 16-HQA1 CLASS M3 6.807% 09/25/28		03/25/2022	Paydown		52,057	52,057	57,169	57,169	0	(5,113)	0	(5,113)	0	52,057	0	0	0	530	09/25/2028	1.D
3137G0-JU-4	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA2 CLASS M3 5.107% 10/25/28		03/25/2022	Paydown		879,682	879,682	920,097	352,369	0	(40,415)	0	(40,415)	0	879,682	0	0	0	5,659	10/25/2028	1.D
3137G0-KE-8	FREDDIE MAC STACR SERIES 2016-HQA2 CLASS M3 5.607% 11/25/28		03/25/2022	Paydown		924,035	924,035	973,018	477,292	0	(48,983)	0	(48,983)	0	924,035	0	0	0	6,718	11/25/2028	1.D
3137G0-KQ-1	FREDDIE MAC STACR SERIES 2016-DNA3 CLASS M3 5.457% 12/25/28		03/25/2022	Paydown		842,902	842,902	826,647	826,647	0	16,255	0	16,255	0	842,902	0	0	0	6,586	12/25/2028	1.D
3137G0-LJ-6	FREDDIE MAC STACR SERIES 2016-DNA4 CLASS M3 4.257% 03/25/29		02/09/2022	Call 104.2130		6,279,754	6,025,883	6,308,174	6,308,174	0	8,964	0	8,964	0	6,571,008	0	(291,255)	(291,255)	282,622	03/25/2029	1.D
3137G0-LJ-6	FREDDIE MAC STACR SERIES 2016-DNA4 CLASS M3 4.257% 03/25/29		01/25/2022	Paydown		314,834	314,834	329,583	329,583	0	(14,749)	0	(14,749)	0	314,834	0	0	0	990	03/25/2029	1.D
3137G0-QQ-5	FREDDIE MAC STACR SERIES 2017-DNA3 CLASS M2 2.957% 03/25/30		02/09/2022	Call 102.7320		1,321,287	1,286,149	1,311,470	0	0	0	0	0	0	1,346,608	0	(25,321)	(25,321)	39,232	03/25/2030	1.D
3137G0-QQ-5	FREDDIE MAC STACR SERIES 2017-DNA3 CLASS M2 2.957% 03/25/30		01/25/2022	Paydown		61,924	61,924	63,143	0	0	(1,219)	0	(1,219)	0	61,924	0	0	0	130	03/25/2030	1.D
3137G0-TH-2	FREDDIE MAC STACR SERIES 2018-DNA1 CLASS M2 2.257% 07/25/30		02/09/2022	Various		7,673,156	7,564,380	7,253,568	7,253,568	0	8,900	0	8,900	0	7,371,245	0	301,911	301,911	126,378	07/25/2030	1.D
3137G0-TH-2	FREDDIE MAC STACR SERIES 2018-DNA1 CLASS M2 2.257% 07/25/30		01/25/2022	Paydown		411,180	411,180	394,285	394,285	0	16,895	0	16,895	0	411,180	0	0	0	630	07/25/2030	1.D
3137G0-TU-3	FREDDIE MAC STACR SERIES 2018- DNA1 CLASS M2AI 1.250% 07/25/30		03/25/2022	Paydown		0	0	894	0	0	0	0	0	0	0	0	0	0	1,047	07/25/2030	1.D FE
3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 5.603% 09/15/40		03/15/2022	Paydown		0	0	70,853	70,853	0	(70,853)	0	(70,853)	0	0	0	0	0	5,173	09/15/2040	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 1.938% 01/25/31		03/01/2022	Paydown		0	0	3,305	3,305	0	(3,305)	0	(3,305)	0	0	0	0	0	86	01/25/2031	1.A
3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41		03/01/2022	Paydown		1,484	1,484	1,583	1,583	0	(99)	0	(99)	0	1,484	0	0	0	12	07/01/2041	1.A
3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41		03/01/2022	Paydown		492	492	511	511	0	(18)	0	(18)	0	492	0	0	0	4	07/01/2041	1.A
3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44		03/01/2022	Paydown		517,068	517,068	553,263	553,263	0	(36,195)	0	(36,195)	0	517,068	0	0	0	3,481	07/01/2044	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		03/01/2022	Paydown		8,333	8,333	8,280	8,280	0	52	0	52	0	8,333	0	0	0	50	06/01/2045	1.A
3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45		03/01/2022	Paydown		181,626	181,626	201,349	201,349	0	(19,723)	0	(19,723)	0	181,626	0	0	0	1,198	07/01/2045	1.A
313920-MC-1	FANNIE MAE SERIES 2001-36 CLASS S 8.293% 08/25/31		03/25/2022	Paydown		0	0	18	18	0	(18)	0	(18)	0	0	0	0	0	11	08/25/2031	1.A
313920-PQ-7	FANNIE MAE SERIES 2001-34 CLASS SB 8.232% 12/18/28		03/18/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	45	12/18/2028	1.A
31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 8.143% 02/25/28		03/25/2022	Paydown		0	0	372	372	0	(372)	0	(372)	0	0	0	0	0	117	02/25/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 17.677% 10/25/31		03/25/2022	Paydown		5,721	5,721	3,747	3,747	0	1,975	0	1,975	0	5,721	0	0	0	188	10/25/2031	1.A
31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31		03/01/2022	Paydown		6,768	6,768	7,936	7,936	0	(1,168)	0	(1,168)	0	6,768	0	0	0	77	12/25/2031	1.A
31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45		03/01/2022	Paydown		20,318	20,318	20,358	20,358	0	(39)	0	(39)	0	20,318	0	0	0	233	03/25/2045	1.A
31392C-AX-2	FANNIE MAE SERIES 2002-14 CLASS IO 0.318% 01/25/42		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	280	01/25/2042	1.A
31392C-P9-9	FANNIE MAE SERIES 2002-34 CLASS S 7.593% 05/25/32		03/25/2022	Paydown		0	0	733	733	0	(733)	0	(733)	0	0	0	0	0	214	05/25/2032	1.A
31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 7.643% 04/25/32		03/25/2022	Paydown		0	0	601	601	0	(601)	0	(601)	0	0	0	0	0	209	04/25/2032	1.A
31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 7.543% 10/25/32		03/25/2022	Paydown		0	0	427	427	0	(427)	0	(427)	0	0	0	0	0	110	10/25/2032	1.A
31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 7.643% 09/25/32		03/25/2022	Paydown		0	0	363	363	0	(363)	0	(363)	0	0	0	0	0	175	09/25/2032	1.A
31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 7.643% 09/25/32		03/25/2022	Paydown		0	0	113	113	0	(113)	0	(113)	0	0	0	0	0	114	09/25/2032	1.A
31392E-SQ-4	FANNIEMAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.906% 08/25/42		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	616	08/25/2042	1.A
31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 7.543% 09/25/32		03/25/2022	Paydown		0	0	584	584	0	(584)	0	(584)	0	0	0	0	0	150	09/25/2032	1.A
31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.492% 02/25/44		03/01/2022	Paydown		0	0	1,048	1,048	0	(1,048)	0	(1,048)	0	0	0	0	0	234	02/25/2044	1.A
31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32		03/25/2022	Paydown		0	0	271	271	0	(271)	0	(271)	0	0	0	0	0	15	08/25/2032	1.A
31392M-GR-7	FREDDIE MAC STRUCT PASS THROUG SERIES T-43 CLASS IO 0.250% 08/25/32		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	139	08/25/2032	1.A
31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32		03/01/2022	Paydown		10,001	10,001	10,417	10,417	0	(416)	0	(416)	0	10,001	0	0	0	82	06/15/2032	1.A
31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 7.603% 01/15/32		03/15/2022	Paydown		0	0	297	297	0	(297)	0	(297)	0	0	0	0	0	60	01/15/2032	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		03/01/2022	Paydown		6,549	6,549	7,810	7,810	0	(1,261)	0	(1,261)	0	6,549	0	0	0	66	06/25/2033	1.A
31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 21.050% 01/25/32		03/25/2022	Paydown		4,693	4,693	6,140	6,140	0	(1,447)	0	(1,447)	0	4,693	0	0	0	187	01/25/2032	1.A
31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 8.643% 07/25/33		03/25/2022	Paydown		8,946	8,946	9,761	9,761	0	(816)	0	(816)	0	8,946	0	0	0	129	07/25/2033	1.A
31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 7.160% 08/25/33		03/01/2022	Paydown		34,744	34,744	31,579	31,579	0	3,165	0	3,165	0	34,744	0	0	0	294	08/25/2033	1.A
31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33		03/15/2022	Paydown		0	0	347	347	0	(347)	0	(347)	0	0	0	0	0	15	02/15/2033	1.A
31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 13.187% 11/25/33		03/25/2022	Paydown		6,907	6,907	5,555	5,555	0	1,352	0	1,352	0	6,907	0	0	0	182	11/25/2033	1.A
31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33		03/25/2022	Paydown		0	0	243	243	0	(243)	0	(243)	0	0	0	0	0	11	12/25/2033	1.A
31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34		03/01/2022	Paydown		0	0	177	177	0	(177)	0	(177)	0	0	0	0	0	25	06/25/2034	1.A
31393Y-EY-7	FANNIE MAE SERIES 2004-28 CLASS QM 6.693% 01/25/34		03/25/2022	Paydown		0	0	2,841	2,841	0	(2,841)	0	(2,841)	0	0	0	0	0	1,220	01/25/2034	1.A
31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34		03/25/2022	Paydown		0	0	7,511	7,511	0	(7,511)	0	(7,511)	0	0	0	0	0	486	05/25/2034	1.A
31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 11.818% 06/25/34		03/25/2022	Paydown		7,641	7,641	4,407	4,407	0	3,234	0	3,234	0	7,641	0	0	0	155	06/25/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33		03/01/2022	Paydown		0	0	441	441	0	(441)	0	(441)	0	0	0	0	0	33	12/25/2033	1.A
31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34		03/01/2022	Paydown		0	0	2,041	2,041	0	(2,041)	0	(2,041)	0	0	0	0	0	111	09/25/2034	1.A
31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34		03/01/2022	Paydown		0	0	1,802	1,802	0	(1,802)	0	(1,802)	0	0	0	0	0	116	08/25/2034	1.A
31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34		03/01/2022	Paydown		0	0	1,852	1,852	0	(1,852)	0	(1,852)	0	0	0	0	0	119	08/25/2034	1.A
31394A-WQ-5	FANNIE MAE SERIES 2004-60 CLASS SA 43.182% 08/25/24		03/25/2022	Paydown		789	789	791	791	0	(1)	0	(1)	0	789	0	0	0	55	08/25/2024	1.A
31394A-WT-9	FANNIE MAE SERIES 2004-60 CLASS SE 13.287% 08/25/24		03/25/2022	Paydown		5,919	5,919	5,901	5,901	0	19	0	19	0	5,919	0	0	0	126	08/25/2024	1.A
31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34		03/01/2022	Paydown		0	0	1,780	1,780	0	(1,780)	0	(1,780)	0	0	0	0	0	132	04/25/2034	1.A
31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34		03/01/2022	Paydown		0	0	2,455	2,455	0	(2,455)	0	(2,455)	0	0	0	0	0	159	02/25/2034	1.A
31394B-QX-5	FANNIE MAE SERIES 2004-92 CLASS SD 13.626% 05/25/34		03/25/2022	Paydown		77,041	77,041	68,197	68,197	0	8,844	0	8,844	0	77,041	0	0	0	2,016	05/25/2034	1.A
31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 12.287% 11/25/33		03/25/2022	Paydown		17,689	17,689	10,958	10,958	0	6,731	0	6,731	0	17,689	0	0	0	378	11/25/2033	1.A
31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 6.293% 03/25/35		03/25/2022	Paydown		0	0	5,103	5,103	0	(5,103)	0	(5,103)	0	0	0	0	0	726	03/25/2035	1.A
31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 6.293% 04/25/35		03/25/2022	Paydown		0	0	2,314	2,314	0	(2,314)	0	(2,314)	0	0	0	0	0	263	04/25/2035	1.A
31394D-P8-7	FANNIE MAE SERIES 2005-45 CLASS PT 8.000% 10/25/34		03/25/2022	Paydown		10,744	10,744	11,237	11,237	0	(493)	0	(493)	0	10,744	0	0	0	144	10/25/2034	1.A
31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 23.217% 07/25/35		03/25/2022	Paydown		33,123	33,123	44,498	44,498	0	(11,375)	0	(11,375)	0	33,123	0	0	0	1,416	07/25/2035	1.A
31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 15.313% 10/25/35		03/25/2022	Paydown		3,230	3,230	1,229	1,229	0	2,001	0	2,001	0	3,230	0	0	0	79	10/25/2035	1.A
31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 22.709% 07/25/35		03/25/2022	Paydown		57,932	57,932	66,882	66,882	0	(8,950)	0	(8,950)	0	57,932	0	0	0	2,301	07/25/2035	1.A
31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 5.543% 07/25/35		03/25/2022	Paydown		0	0	6,368	6,368	0	(6,368)	0	(6,368)	0	0	0	0	0	383	07/25/2035	1.A
31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 6.243% 10/25/35		03/25/2022	Paydown		0	0	11,500	11,500	0	(11,500)	0	(11,500)	0	0	0	0	0	539	10/25/2035	1.A
31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 12.614% 10/15/33		03/15/2022	Paydown		6,947	6,947	3,868	3,868	0	3,078	0	3,078	0	6,947	0	0	0	151	10/15/2033	1.A
31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 18.544% 11/25/35		03/25/2022	Paydown		2,954	2,954	0	0	0	2,954	0	2,954	0	2,954	0	0	0	97	11/25/2035	1.A
31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 6.243% 11/25/35		03/25/2022	Paydown		0	0	39,995	39,995	0	(39,995)	0	(39,995)	0	0	0	0	0	4,870	11/25/2035	1.A
31394V-EU-0	FANNIE MAE SERIES 2005-122 CLASS SV 21.502% 11/25/35		03/25/2022	Paydown		31,472	31,472	36,110	36,110	0	(4,639)	0	(4,639)	0	31,472	0	0	0	1,038	11/25/2035	1.A
31394V-EV-8	FANNIE MAE SERIES 2005-122 CLASS SW 6.143% 11/25/35		03/25/2022	Paydown		0	0	1,959	1,959	0	(1,959)	0	(1,959)	0	0	0	0	0	327	11/25/2035	1.A
31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 18.324% 01/25/36		03/25/2022	Paydown		7,735	7,735	6,384	6,384	0	1,351	0	1,351	0	7,735	0	0	0	205	01/25/2036	1.A
31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 6.023% 01/25/36		03/25/2022	Paydown		0	0	764	764	0	(764)	0	(764)	0	0	0	0	0	332	01/25/2036	1.A
31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36		03/01/2022	Paydown		31,741	31,741	29,312	29,294	0	2,447	0	2,447	0	31,741	0	0	0	0	03/25/2036	1.A
31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 6.173% 03/25/36		03/25/2022	Paydown		0	0	1,799	1,799	0	(1,799)	0	(1,799)	0	0	0	0	0	1,239	03/25/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 13.507% 04/15/34		03/15/2022	Paydown		19,191	19,191	17,514	17,514	0	1,677	0	1,677	0	19,191	0	0	0	392	04/15/2034	1.A
31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 12.864% 04/15/32		03/15/2022	Paydown		12,131	12,131	8,872	8,872	0	3,258	0	3,258	0	12,131	0	0	0	234	04/15/2032	1.A
31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32		03/15/2022	Paydown		0	0	3,416	3,416	0	(3,416)	0	(3,416)	0	0	0	0	0	187	12/15/2032	1.A
31394Y-VD-3	FREDDIE MAC SERIES 2795 CLASS TS 1.950% 03/15/24		03/15/2022	Paydown		0	0	296	296	0	(296)	0	(296)	0	0	0	0	0	76	03/15/2024	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		03/01/2022	Paydown		9,274	9,274	9,959	9,959	0	(685)	0	(685)	0	9,274	0	0	0	78	06/15/2034	1.A
31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 6.243% 03/25/36		03/25/2022	Paydown		0	0	31,113	31,113	0	(31,113)	0	(31,113)	0	0	0	0	0	2,500	03/25/2036	1.A
31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 18.544% 03/25/36		03/25/2022	Paydown		976	976	0	0	0	976	0	976	0	976	0	0	0	32	03/25/2036	1.A
31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34		03/15/2022	Paydown		6,275	6,275	6,820	6,820	0	(546)	0	(546)	0	6,275	0	0	0	74	06/15/2034	1.A
31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 24.601% 02/15/33		03/15/2022	Paydown		9,927	9,927	6,990	6,990	0	2,937	0	2,937	0	9,927	0	0	0	385	02/15/2033	1.A
31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 6.243% 05/25/36		03/25/2022	Paydown		0	0	17,955	17,955	0	(17,955)	0	(17,955)	0	0	0	0	0	1,494	05/25/2036	1.A
31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 31.168% 05/25/36		03/25/2022	Paydown		1,679	1,679	0	0	0	1,679	0	1,679	0	1,679	0	0	0	74	05/25/2036	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 6.193% 03/25/36		03/25/2022	Paydown		0	0	14,212	14,212	0	(14,212)	0	(14,212)	0	0	0	0	0	1,425	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 6.143% 06/25/36		03/25/2022	Paydown		0	0	11,802	11,802	0	(11,802)	0	(11,802)	0	0	0	0	0	1,385	06/25/2036	1.A
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 22.526% 06/25/36		03/25/2022	Paydown		5,424	5,424	3,425	3,425	0	1,999	0	1,999	0	5,424	0	0	0	247	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 18.572% 12/15/34		03/15/2022	Paydown		30,658	30,658	18,900	18,900	0	11,758	0	11,758	0	30,658	0	0	0	1,169	12/15/2034	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34		03/01/2022	Paydown		29,779	29,779	32,680	32,680	0	(2,901)	0	(2,901)	0	29,779	0	0	0	290	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35		03/01/2022	Paydown		0	0	3,225	3,225	0	(3,225)	0	(3,225)	0	0	0	0	0	211	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36		03/25/2022	Paydown		11,714	11,714	13,307	13,307	0	(1,594)	0	(1,594)	0	11,714	0	0	0	120	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36		03/01/2022	Paydown		15,555	15,555	3,165	3,165	0	12,390	0	12,390	0	15,555	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 6.143% 06/25/36		03/25/2022	Paydown		0	0	1,211	1,211	0	(1,211)	0	(1,211)	0	0	0	0	0	880	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36		03/25/2022	Paydown		26,286	26,286	23,219	23,219	0	3,067	0	3,067	0	26,286	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 6.113% 07/25/36		03/25/2022	Paydown		0	0	38,647	38,647	0	(38,647)	0	(38,647)	0	0	0	0	0	2,571	07/25/2036	1.A
31395Q-CP-3	FANNIEMAE STRIP SERIES 410 CLASS C 3.000% 04/25/27		03/01/2022	Paydown		0	0	27,461	27,461	0	(27,461)	0	(27,461)	0	0	0	0	0	2,721	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 6.303% 11/15/34		03/15/2022	Paydown		0	0	12,086	12,086	0	(12,086)	0	(12,086)	0	0	0	0	0	727	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 18.709% 05/15/35		03/15/2022	Paydown		23,664	23,664	13,510	13,510	0	10,155	0	10,155	0	23,664	0	0	0	620	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 20.414% 05/15/35		03/15/2022	Paydown		32,955	32,955	42,398	42,398	0	(9,442)	0	(9,442)	0	32,955	0	0	0	1,090	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 19.030% 07/15/35		03/15/2022	Paydown		4,840	4,840	4,546	4,546	0	294	0	294	0	4,840	0	0	0	162	07/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 15.634% 10/15/35		03/15/2022	Paydown		11,415	11,415	14,172	14,172	0	(2,758)	0	(2,758)	0	11,415	0	0	0	212	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35		03/01/2022	Paydown		16,607	16,607	12,732	12,732	0	3,875	0	3,875	0	16,607	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 18.569% 12/15/35		03/15/2022	Paydown		36,956	36,956	21,463	21,463	0	15,493	0	15,493	0	36,956	0	0	0	1,207	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35		03/01/2022	Paydown		26,452	26,452	29,719	29,719	0	(3,267)	0	(3,267)	0	26,452	0	0	0	224	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 19.800% 11/15/35		03/15/2022	Paydown		30,091	30,091	38,253	38,253	0	(8,162)	0	(8,162)	0	30,091	0	0	0	984	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 6.203% 02/15/36		03/15/2022	Paydown		0	0	863	863	0	(863)	0	(863)	0	0	0	0	0	448	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36		03/15/2022	Paydown		0	0	3,106	3,106	0	(3,106)	0	(3,106)	0	0	0	0	0	193	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 6.253% 04/15/36		03/15/2022	Paydown		0	0	16,079	16,079	0	(16,079)	0	(16,079)	0	0	0	0	0	849	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 6.143% 10/25/36		03/25/2022	Paydown		0	0	22,376	22,376	0	(22,376)	0	(22,376)	0	0	0	0	0	1,630	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 6.743% 08/25/36		03/25/2022	Paydown		0	0	10,257	10,257	0	(10,257)	0	(10,257)	0	0	0	0	0	830	08/25/2036	1.A
31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 6.693% 09/25/36		03/25/2022	Paydown		0	0	20,996	20,996	0	(20,996)	0	(20,996)	0	0	0	0	0	2,817	09/25/2036	1.A
31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 5.923% 12/25/36		03/25/2022	Paydown		0	0	653	653	0	(653)	0	(653)	0	0	0	0	0	332	12/25/2036	1.A
31396L-6K-1	FANNIE MAE SERIES 2006-119 CLASS SY 28.260% 01/25/37		03/25/2022	Paydown		2,723	2,723	3,624	3,624	0	(901)	0	(901)	0	2,723	0	0	0	124	01/25/2037	1.A
31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 6.123% 10/25/36		03/25/2022	Paydown		0	0	31,902	31,902	0	(31,902)	0	(31,902)	0	0	0	0	0	2,113	10/25/2036	1.A
31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 6.123% 10/25/36		03/25/2022	Paydown		0	0	9,411	9,411	0	(9,411)	0	(9,411)	0	0	0	0	0	1,000	10/25/2036	1.A
31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 6.183% 12/25/36		03/25/2022	Paydown		0	0	4,499	4,499	0	(4,499)	0	(4,499)	0	0	0	0	0	669	12/25/2036	1.A
31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 6.213% 11/25/36		03/25/2022	Paydown		0	0	2,960	2,960	0	(2,960)	0	(2,960)	0	0	0	0	0	336	11/25/2036	1.A
31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 6.303% 04/15/36		03/15/2022	Paydown		0	0	1,611	1,611	0	(1,611)	0	(1,611)	0	0	0	0	0	799	04/15/2036	1.A
31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36		03/01/2022	Paydown		19,293	19,293	16,679	16,679	0	2,614	0	2,614	0	19,293	0	0	0	0	03/15/2036	1.A
31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 5.943% 03/25/37		03/25/2022	Paydown		0	0	446	446	0	(446)	0	(446)	0	0	0	0	0	70	03/25/2037	1.A
31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37		03/25/2022	Paydown		8,824	8,824	7,012	7,012	0	1,812	0	1,812	0	8,824	0	0	0	0	03/25/2037	1.A
31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 6.293% 03/25/37		03/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	707	03/25/2037	1.A
31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39		03/01/2022	Paydown		7,594	7,594	8,350	8,350	0	(756)	0	(756)	0	7,594	0	0	0	70	08/25/2039	1.A
31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 6.253% 05/15/36		03/15/2022	Paydown		0	0	1,800	1,800	0	(1,800)	0	(1,800)	0	0	0	0	0	1,145	05/15/2036	1.A
31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 6.253% 05/15/36		03/15/2022	Paydown		0	0	43,857	43,857	0	(43,857)	0	(43,857)	0	0	0	0	0	3,908	05/15/2036	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 31.117% 05/15/36		03/15/2022	Paydown		10,210	10,210	12,359	12,359	0	(2,149)	0	(2,149)	0	10,210	0	0	0	496	05/15/2036	1.A
31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35		03/01/2022	Paydown		12,048	12,048	8,762	8,762	0	3,286	0	3,286	0	12,048	0	0	0	0	11/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 5.993% 05/25/37		03/25/2022	Paydown		0	0	1,457	1,457	0	(1,457)	0	(1,457)	0	0	0	0	0	142	05/25/2037	1.A
31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 5.983% 04/25/37		03/25/2022	Paydown		0	0	136,126	136,126	0	(136,126)	0	(136,126)	0	0	0	0	0	6,171	04/25/2037	1.A
31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 1.066% 01/25/36		03/25/2022	Paydown		140,629	140,629	142,970	142,970	0	(2,341)	0	(2,341)	0	140,629	0	0	0	142	01/25/2036	1.A
31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 7.293% 12/25/32		03/25/2022	Paydown		0	0	17,903	17,903	0	(17,903)	0	(17,903)	0	0	0	0	0	1,958	12/25/2032	1.A
31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36		03/01/2022	Paydown		82,696	82,696	72,898	72,898	0	9,798	0	9,798	0	82,696	0	0	0	0	06/25/2036	1.A
31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37		03/25/2022	Paydown		0	0	40	40	0	(40)	0	(40)	0	0	0	0	0	2	07/25/2037	1.A
31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 36.741% 07/25/37		03/25/2022	Paydown		6,501	6,501	6,201	0	0	6,501	0	6,501	0	6,501	0	0	0	526	07/25/2037	1.A
31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 26.974% 08/25/37		03/25/2022	Paydown		782	782	494	494	0	288	0	288	0	782	0	0	0	37	08/25/2037	1.A
31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 6.043% 09/25/37		03/25/2022	Paydown		0	0	9,915	9,915	0	(9,915)	0	(9,915)	0	0	0	0	0	917	09/25/2037	1.A
31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 16.626% 03/25/38		03/25/2022	Paydown		4,576	4,576	5,909	5,909	0	(1,333)	0	(1,333)	0	4,576	0	0	0	135	03/25/2038	1.A
31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 5.813% 02/25/38		03/25/2022	Paydown		0	0	70,034	70,034	0	(70,034)	0	(70,034)	0	0	0	0	0	3,858	02/25/2038	1.A
31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 14.359% 03/25/38		03/25/2022	Paydown		11,874	11,874	6,716	6,716	0	5,159	0	5,159	0	11,874	0	0	0	192	03/25/2038	1.A
31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 5.843% 03/25/38		03/25/2022	Paydown		0	0	6,706	6,706	0	(6,706)	0	(6,706)	0	0	0	0	0	814	03/25/2038	1.A
31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 5.393% 03/25/38		03/25/2022	Paydown		0	0	13,697	13,697	0	(13,697)	0	(13,697)	0	0	0	0	0	1,094	03/25/2038	1.A
31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 7.383% 09/15/36		03/15/2022	Paydown		0	0	2,415	2,415	0	(2,415)	0	(2,415)	0	0	0	0	0	387	09/15/2036	1.A
31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36		03/15/2022	Paydown		14,310	14,310	12,125	12,125	0	2,184	0	2,184	0	14,310	0	0	0	0	09/15/2036	1.A
31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 6.253% 09/15/36		03/15/2022	Paydown		0	0	4,458	4,458	0	(4,458)	0	(4,458)	0	0	0	0	0	248	09/15/2036	1.A
31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 6.183% 09/15/36		03/15/2022	Paydown		0	0	2,377	2,377	0	(2,377)	0	(2,377)	0	0	0	0	0	476	09/15/2036	1.A
31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 36.621% 01/15/32		03/15/2022	Paydown		16,853	16,853	17,616	17,616	0	(763)	0	(763)	0	16,853	0	0	0	990	01/15/2032	1.A
31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 24.814% 10/15/36		03/15/2022	Paydown		18,273	18,273	6,936	6,936	0	11,337	0	11,337	0	18,273	0	0	0	668	10/15/2036	1.A
31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36		03/15/2022	Paydown		24,275	24,275	15,879	15,879	0	8,396	0	8,396	0	24,275	0	0	0	0	05/15/2036	1.A
31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 6.223% 11/15/36		03/15/2022	Paydown		0	0	58,968	58,968	0	(58,968)	0	(58,968)	0	0	0	0	0	4,572	11/15/2036	1.A
31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 5.553% 11/15/36		03/15/2022	Paydown		0	0	11,402	11,402	0	(11,402)	0	(11,402)	0	0	0	0	0	1,707	11/15/2036	1.A
31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 6.323% 12/15/36		03/15/2022	Paydown		0	0	18,817	18,817	0	(18,817)	0	(18,817)	0	0	0	0	0	1,812	12/15/2036	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 6.303% 03/15/37		03/15/2022	Paydown		0	0	6,850	6,850	0	(6,850)	0	(6,850)	0	0	0	0	0	402	03/15/2037	1.A
31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 5.683% 05/15/37		03/15/2022	Paydown		0	0	302	302	0	(302)	0	(302)	0	0	0	0	0	113	05/15/2037	1.A
31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 6.343% 05/15/37		03/15/2022	Paydown		0	0	5,183	5,183	0	(5,183)	0	(5,183)	0	0	0	0	0	628	05/15/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		03/01/2022	Paydown		14,714	14,714	16,038	16,038	0	(1,324)	0	(1,324)	0	14,714	0	0	0	115	07/15/2037	1.A
31397L-B8-1	FANNIE MAE SERIES 2008-53 CLASS KI 5.793% 07/25/23		03/25/2022	Paydown		0	0	204	204	0	(204)	0	(204)	0	0	0	0	0	98	07/25/2023	1.A
31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 1.407% 07/25/38		03/25/2022	Paydown		4,723	4,723	4,921	4,921	0	(198)	0	(198)	0	4,723	0	0	0	10	07/25/2038	1.A
31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 1.677% 10/25/38		03/25/2022	Paydown		1,270	1,270	1,335	1,335	0	(65)	0	(65)	0	1,270	0	0	0	3	10/25/2038	1.A
31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 5.443% 07/25/49		03/25/2022	Paydown		0	0	34	34	0	(34)	0	(34)	0	0	0	0	0	10	07/25/2049	1.A
31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 5.193% 03/25/39		03/25/2022	Paydown		0	0	1,092	1,092	0	(1,092)	0	(1,092)	0	0	0	0	0	73	03/25/2039	1.A
31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39		03/01/2022	Paydown		0	0	12,295	12,295	0	(12,295)	0	(12,295)	0	0	0	0	0	762	03/25/2039	1.A
31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38		03/01/2022	Paydown		13,675	13,675	7,935	7,935	0	5,739	0	5,739	0	13,675	0	0	0	0	08/25/2038	1.A
31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 5.573% 12/15/37		03/15/2022	Paydown		0	0	7,762	7,762	0	(7,762)	0	(7,762)	0	0	0	0	0	848	12/15/2037	1.A
31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 5.863% 01/15/38		03/15/2022	Paydown		0	0	3,796	3,796	0	(3,796)	0	(3,796)	0	0	0	0	0	473	01/15/2038	1.A
31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 6.073% 01/25/41		03/25/2022	Paydown		0	0	125,115	125,115	0	(125,115)	0	(125,115)	0	0	0	0	0	5,988	01/25/2041	1.A
31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 6.603% 03/25/41		03/25/2022	Paydown		0	0	161,393	161,393	0	(161,393)	0	(161,393)	0	0	0	0	0	6,769	03/25/2041	1.A
31397Q-YB-8	FANNIE MAE SERIES 2011-15 CLASS HI 5.500% 03/25/26		03/01/2022	Paydown		0	0	2	2	0	(2)	0	(2)	0	0	0	0	0	2	03/25/2026	1.A
31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 6.033% 02/15/38		03/15/2022	Paydown		0	0	29,281	29,281	0	(29,281)	0	(29,281)	0	0	0	0	0	1,363	02/15/2038	1.A
31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 16.609% 02/15/38		03/15/2022	Paydown		31,167	31,167	35,076	35,076	0	(3,908)	0	(3,908)	0	31,167	0	0	0	746	02/15/2038	1.A
31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 5.333% 03/15/37		03/15/2022	Paydown		0	0	61,091	61,091	0	(61,091)	0	(61,091)	0	0	0	0	0	2,712	03/15/2037	1.A
31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 0.397% 07/15/34		03/15/2022	Paydown		5,421	5,421	5,264	5,264	0	157	0	157	0	5,421	0	0	0	1	07/15/2034	1.A
31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 5.593% 07/25/41		03/25/2022	Paydown		0	0	3,808	3,808	0	(3,808)	0	(3,808)	0	0	0	0	0	840	07/25/2041	1.A
31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 5.463% 07/25/41		03/25/2022	Paydown		0	0	8,059	8,059	0	(8,059)	0	(8,059)	0	0	0	0	0	292	07/25/2041	1.A
31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38		03/01/2022	Paydown		62,672	62,672	65,962	65,962	0	(3,290)	0	(3,290)	0	62,672	0	0	0	521	06/15/2038	1.A
31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 6.153% 07/15/36		03/15/2022	Paydown		0	0	29,269	29,269	0	(29,269)	0	(29,269)	0	0	0	0	0	1,931	07/15/2036	1.A
31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38		03/01/2022	Paydown		7,475	7,475	8,106	8,106	0	(631)	0	(631)	0	7,475	0	0	0	62	08/15/2038	1.A
31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 5.453% 01/15/39		03/15/2022	Paydown		0	0	631	631	0	(631)	0	(631)	0	0	0	0	0	170	01/15/2039	1.A
31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 1.307% 07/15/37		03/15/2022	Paydown		20,118	20,118	20,912	20,912	0	(793)	0	(793)	0	20,118	0	0	0	35	07/15/2037	1.A
31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39		03/01/2022	Paydown		0	0	12,036	12,036	0	(12,036)	0	(12,036)	0	0	0	0	0	476	10/25/2039	1.A
31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 5.693% 11/25/39		03/25/2022	Paydown		0	0	5,839	5,839	0	(5,839)	0	(5,839)	0	0	0	0	0	752	11/25/2039	1.A
31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 1.027% 02/25/38		03/25/2022	Paydown		2,833	2,833	2,434	2,434	0	399	0	399	0	2,833	0	0	0	2	02/25/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40		03/01/2022	Paydown		59,362	59,362	38,599	38,599	0	20,763	0	20,763	0	59,362	0	0	0	0	02/25/2040	1.A
31398J-VR-1	FREDDIE MAC SERIES 3570 CLASS AI 5.500% 04/15/37		03/01/2022	Paydown		0	0	10	10	0	(10)	0	(10)	0	0	0	0	0	19	04/15/2037	1.A
31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38		03/01/2022	Paydown		13,831	13,831	12,932	12,932	0	898	0	898	0	13,831	0	0	0	0	05/15/2038	1.A
31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36		03/01/2022	Paydown		25,636	25,636	17,709	17,709	0	7,927	0	7,927	0	25,636	0	0	0	0	04/15/2036	1.A
31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38		03/01/2022	Paydown		11,604	11,604	9,391	9,391	0	2,214	0	2,214	0	11,604	0	0	0	0	07/15/2038	1.A
31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 1.347% 08/15/35		03/15/2022	Paydown		8,239	8,239	8,642	8,642	0	(403)	0	(403)	0	8,239	0	0	0	14	08/15/2035	1.A
31398K-N5-5	FREDDIE MAC SERIES 3602 CLASS AS 22.005% 11/15/24		03/15/2022	Paydown		7,533	7,533	7,646	7,646	0	(113)	0	(113)	0	7,533	0	0	0	269	11/15/2024	1.A
31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39		03/01/2022	Paydown		15,129	15,129	15,856	15,856	0	(727)	0	(727)	0	15,129	0	0	0	161	12/15/2039	1.A
31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 5.953% 12/15/39		03/15/2022	Paydown		0	0	181,707	181,707	0	(181,707)	0	(181,707)	0	0	0	0	0	7,135	12/15/2039	1.A
31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36		03/01/2022	Paydown		11,641	11,641	9,007	9,007	0	2,635	0	2,635	0	11,641	0	0	0	0	11/25/2036	1.A
31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 6.143% 09/25/40		03/25/2022	Paydown		0	0	7,005	7,005	0	(7,005)	0	(7,005)	0	0	0	0	0	948	09/25/2040	1.A
31398N-JX-3	FANNIE MAE SERIES 2010-100 CLASS QS 6.193% 09/25/40		03/25/2022	Paydown		0	0	41,835	41,835	0	(41,835)	0	(41,835)	0	0	0	0	0	2,927	09/25/2040	1.A
31398N-KB-9	FANNIE MAE SERIES 2010-100 CLASS CS 6.193% 09/25/40		03/25/2022	Paydown		0	0	90,754	90,754	0	(90,754)	0	(90,754)	0	0	0	0	0	5,599	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 5.543% 10/25/40		03/25/2022	Paydown		0	0	15,808	15,808	0	(15,808)	0	(15,808)	0	0	0	0	0	974	10/25/2040	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		03/01/2022	Paydown		2,417	2,417	2,633	2,620	0	(204)	0	(204)	0	2,417	0	0	0	22	05/25/2040	1.A
31398R-HM-0	FANNIE MAE SERIES 2010-67 CLASS SC 5.343% 06/25/40		03/25/2022	Paydown		0	0	18,071	18,071	0	(18,071)	0	(18,071)	0	0	0	0	0	960	06/25/2040	1.A
31398R-J8-9	FANNIE MAE SERIES 2010-56 CLASS SA 5.963% 06/25/40		03/25/2022	Paydown		0	0	20,119	20,119	0	(20,119)	0	(20,119)	0	0	0	0	0	1,387	06/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 12.130% 05/25/40		03/25/2022	Paydown		152,536	152,536	150,355	150,355	0	2,181	0	2,181	0	152,536	0	0	0	3,047	05/25/2040	1.A
31398R-MQ-5	FANNIE MAE SERIES 2010-59 CLASS SD 5.313% 06/25/40		03/25/2022	Paydown		0	0	121,179	121,179	0	(121,179)	0	(121,179)	0	0	0	0	0	8,498	06/25/2040	1.A
31398S-KW-2	FANNIE MAE SERIES 2010-142 CLASS SC 6.143% 12/25/40		03/25/2022	Paydown		0	0	8,968	8,968	0	(8,968)	0	(8,968)	0	0	0	0	0	395	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 5.563% 12/25/40		03/25/2022	Paydown		0	0	48,621	48,621	0	(48,621)	0	(48,621)	0	0	0	0	0	3,519	12/25/2040	1.A
31398S-T3-7	FANNIE MAE SERIES 2010-140 CLASS GS 5.543% 07/25/39		01/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	339	07/25/2039	1.A
31398S-XB-4	FANNIE MAE SERIES 2010-139 CLASS SB 5.543% 12/25/40		03/25/2022	Paydown		0	0	21,854	21,854	0	(21,854)	0	(21,854)	0	0	0	0	0	2,044	12/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 6.023% 07/25/40		03/25/2022	Paydown		0	0	2,721	2,721	0	(2,721)	0	(2,721)	0	0	0	0	0	473	07/25/2040	1.A
31398V-SY-3	FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36		03/01/2022	Paydown		12,545	12,545	12,735	12,735	0	(191)	0	(191)	0	12,545	0	0	0	114	08/15/2036	1.A
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34		03/01/2022	Paydown		338	338	333	333	0	5	0	5	0	338	0	0	0	3	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 1.950% 03/01/35		03/01/2022	Paydown		5,129	5,129	5,110	5,110	0	19	0	19	0	5,129	0	0	0	16	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 1.610% 08/01/35		03/01/2022	Paydown		328	328	330	330	0	(2)	0	(2)	0	328	0	0	0	1	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 1.686% 09/01/35		03/01/2022	Paydown		1,191	1,191	1,191	1,191	0	0	0	0	0	1,191	0	0	0	3	09/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31407Y-SP-5	FNMA POOL 844826 5.500% 01/01/36		03/01/2022	Paydown		658	658	642	643	0	15	0	15	0	658	0	0	0	6	01/01/2036	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47		03/01/2022	Paydown		203,239	203,239	215,751	215,751	0	(12,512)	0	(12,512)	0	203,239	0	0	0	1,636	08/01/2047	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38		03/01/2022	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	0	02/01/2038	1.A
31410K-NG-5	FNMA POOL 889691 6.000% 07/01/38		03/01/2022	Paydown		742	742	748	748	0	(6)	0	(6)	0	742	0	0	0	8	07/01/2038	1.A
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37		03/01/2022	Paydown		291	291	292	292	0	(2)	0	(2)	0	291	0	0	0	4	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37		03/01/2022	Paydown		7,450	7,450	7,671	7,748	0	(298)	0	(298)	0	7,450	0	0	0	39	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38		03/01/2022	Paydown		72	72	72	72	0	(1)	0	(1)	0	72	0	0	0	1	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38		03/01/2022	Paydown		2,809	2,809	2,755	2,755	0	54	0	54	0	2,809	0	0	0	13	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42		03/01/2022	Paydown		502,369	502,369	514,928	514,928	0	(12,559)	0	(12,559)	0	502,369	0	0	0	3,239	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33		03/01/2022	Paydown		45,508	45,508	48,799	48,157	0	(2,649)	0	(2,649)	0	45,508	0	0	0	268	09/01/2033	1.A
31418D-FQ-0	FNMA POOL MA3774 3.000% 09/01/49		03/01/2022	Paydown		66,479	66,479	67,663	67,663	0	(1,184)	0	(1,184)	0	66,479	0	0	0	308	09/01/2049	1.A
31418D-GM-8	FNMA POOL MA3803 3.500% 10/01/49		03/01/2022	Paydown		110,052	110,052	113,573	113,573	0	(3,521)	0	(3,521)	0	110,052	0	0	0	616	10/01/2049	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		03/01/2022	Paydown		18,015	18,015	19,194	18,957	0	(942)	0	(942)	0	18,015	0	0	0	162	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		03/01/2022	Paydown		6,774	6,774	7,341	7,341	0	(566)	0	(566)	0	6,774	0	0	0	84	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		03/01/2022	Paydown		17,538	17,538	18,289	18,289	0	(751)	0	(751)	0	17,538	0	0	0	154	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		03/01/2022	Paydown		3,427	3,427	3,703	3,671	0	(244)	0	(244)	0	3,427	0	0	0	42	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		03/01/2022	Paydown		17,402	17,402	18,136	18,136	0	(734)	0	(734)	0	17,402	0	0	0	146	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		03/01/2022	Paydown		14,012	14,012	14,603	14,603	0	(591)	0	(591)	0	14,012	0	0	0	105	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		03/01/2022	Paydown		2,983	2,983	3,176	3,176	0	(193)	0	(193)	0	2,983	0	0	0	25	08/01/2040	1.A
35563K-AH-3	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS M2 144A 3.107% 01/25/49		03/25/2022	Paydown		144,571	144,571	133,887	133,887	0	10,684	0	10,684	0	144,571	0	0	0	826	01/25/2049	1.A
35563T-AL-5	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2AT144 1.707% 12/25/30		03/25/2022	Paydown		48,360	48,360	48,366	48,366	0	(6)	0	(6)	0	48,360	0	0	0	163	12/25/2030	1.A
35563W-AH-7	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2 144A 2.557% 09/25/48		03/25/2022	Paydown		220,892	220,892	198,367	198,367	0	22,525	0	22,525	0	220,892	0	0	0	998	09/25/2048	1.A
35565A-AH-3	FREDDIE MAC STACR SERIES 2019-DNA4 CLASS M2 144A 2.407% 10/25/49		03/25/2022	Paydown		597,876	597,876	500,880	500,880	0	96,995	0	96,995	0	597,876	0	0	0	1,897	10/25/2049	1.A
359900-7H-4	FULTON CNTY GA DEV AUTH SERIES B 3.472% 03/15/22		03/15/2022	Maturity		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,083	03/15/2022	1.F FE
38373A-UX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-68 CLASS PS 6.469% 11/16/38		03/16/2022	Paydown		0	0	2,523	2,523	0	(2,523)	0	(2,523)	0	0	0	0	0	1,251	11/16/2038	1.A
48542R-SV-7	KANSAS ST DEV FIN AUTH REVENUE SERIES K 2.774% 05/01/51		03/17/2022	BARCLAYS CAPITAL		1,540,261	1,845,000	1,824,381	1,824,533	0	151	0	151	0	1,824,684	0	(284,423)	(284,423)	19,903	05/01/2051	1.D FE
495290-EE-4	KING CNTY WA SWR REVENUE SERIES A 2.841% 07/01/47		03/17/2022	BARCLAYS CAPITAL		1,023,336	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(176,664)	(176,664)	20,929	07/01/2047	1.B FE
64972E-D6-3	NEW YORK CITY NY HSG DEV CORP SERIES J 2.878% 11/01/41		03/17/2022	BARCLAYS CAPITAL		753,191	875,000	875,000	875,000	0	0	0	0	0	875,000	0	(121,809)	(121,809)	10,143	11/01/2041	1.C FE
658203-Z2-3	NORTH CAROLINA ST MUNI PWR AGY 3.340% 01/01/22		01/01/2022	Maturity		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	4,676	01/01/2022	1.F FE
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH SERIES A 2.900% 07/01/42		03/17/2022	BARCLAYS CAPITAL		499,103	615,000	615,000	615,000	0	0	0	0	0	615,000	0	(115,897)	(115,897)	6,094	07/01/2042	1.D FE
68189T-BA-3	OMAHA NE SPL OBLG 6.400% 02/01/26		03/17/2022	CITI GROUP		148,679	140,000	150,966	149,239	0	1,419	0	1,419	0	150,659	0	(1,980)	(1,980)	5,724	02/01/2026	1.D FE
68189T-BA-3	OMAHA NE SPL OBLG 6.400% 02/01/26		02/01/2022	Call 100.0000		45,000	45,000	48,525	47,970	0	(141)	0	(141)	0	47,829	0	(2,829)	(2,829)	1,440	02/01/2026	1.D FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		01/15/2022	Redemption 100.0000		19,100	19,100	18,643	18,637	0	463	0	463	0	19,100	0	0	0	381	07/15/2048	1.E FE
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR SERIES B 2.926% 07/01/45		03/17/2022	RBC CAPITAL MARKETS		1,014,516	1,200,000	1,214,514	1,214,083	0	(317)	0	(317)	0	1,213,766	0	(199,250)	(199,250)	25,456	07/01/2045	1.E FE
744434-CW-9	PUBLIC PWR GENERATION AGY NE R 7.242% 01/01/41		01/01/2022	Call 100.0000		20,000	20,000	23,172	22,996	0	0	0	0	0	22,996	0	(2,996)	(2,996)	724	01/01/2041	1.G FE
74529J-PU-3	PUERTO RICO SALES TAX FING COR SERIES A-1 4.500% 07/01/34		03/30/2022	JP MORGAN CHASE		6,136	6,000	6,000	6,000	0	0	0	0	0	6,000	0	136	136	203	07/01/2034	5.B
74529J-PV-1	PUERTO RICO SALES TAX FING COR SERIES A-1 4.550% 07/01/40		03/30/2022	JP MORGAN CHASE		3,090	3,000	3,000	3,000	0	0	0	0	0	3,000	0	90	90	102	07/01/2040	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74529J-PW-9	PUERTO RICO SALES TAX FING COR SERIES A-1 4.750% 07/01/53		03/30/2022	JP MORGAN CHASE		21,628	21,000	21,000	21,000	0	0	0	0	0	21,000	0	628	628	748	07/01/2053	5.B GI
74529J-PX-7	PUERTO RICO SALES TAX FING COR SERIES A-1 5.000% 07/01/58		03/30/2022	JP MORGAN CHASE		55,602	53,000	53,000	53,000	0	0	0	0	0	53,000	0	2,602	2,602	1,988	07/01/2058	5.B
74529J-QB-4	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/24		03/30/2022	JP MORGAN CHASE		2,775	3,000	2,339	2,672	0	31	0	31	0	2,703	0	72	72	0	07/01/2024	5.B GI
74529J-QC-2	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/27		03/30/2022	JP MORGAN CHASE		4,114	5,000	3,399	3,881	0	45	0	45	0	3,925	0	189	189	0	07/01/2027	5.B GI
74529J-QD-0	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/29		03/30/2022	JP MORGAN CHASE		3,752	5,000	3,117	3,554	0	40	0	40	0	3,594	0	158	158	0	07/01/2029	5.B GI
74529J-QE-8	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/31		03/30/2022	JP MORGAN CHASE		4,744	7,000	3,940	4,503	0	52	0	52	0	4,555	0	189	189	0	07/01/2031	5.B GI
74529J-QF-5	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/33		03/30/2022	JP MORGAN CHASE		4,985	8,000	4,119	4,704	0	54	0	54	0	4,758	0	226	226	0	07/01/2033	5.B GI
74529J-QG-3	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/46		03/30/2022	JP MORGAN CHASE		22,096	74,000	16,833	19,667	0	265	0	265	0	19,933	0	2,164	2,164	0	07/01/2046	5.B GI
74529J-QH-1	PUERTO RICO SALES TAX FING COR SERIES A-1 0.000% 07/01/51		03/30/2022	JP MORGAN CHASE		13,146	60,000	9,663	11,365	0	160	0	160	0	11,525	0	1,621	1,621	0	07/01/2051	5.B GI
74529J-RH-0	PUERTO RICO SALES TAX FING COR SERIES A-2 4.329% 07/01/40		03/30/2022	JP MORGAN CHASE		29,522	29,000	29,000	29,000	0	0	0	0	0	29,000	0	522	522	942	07/01/2040	5.B GI
74529J-RK-3	PUERTO RICO SALES TAX FING COR SERIES A-2 4.536% 07/01/53		03/30/2022	JP MORGAN CHASE		1,016	1,000	1,000	1,000	0	0	0	0	0	1,000	0	16	16	34	07/01/2053	5.B GI
74529J-RL-1	PUERTO RICO SALES TAX FING COR SERIES A-2 4.784% 07/01/58		03/30/2022	JP MORGAN CHASE		12,380	12,000	12,000	12,000	0	0	0	0	0	12,000	0	380	380	431	07/01/2058	5.B GI
89546R-TF-1	TRI CNTY OR MET TRANSPRTN DIST SERIES B 2.856% 09/01/41		03/17/2022	BARCLAYS CAPITAL		132,557	150,000	150,998	150,980	0	(21)	0	(21)	0	150,959	0	(18,402)	(18,402)	1,714	09/01/2041	1.A FE
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN 2.916% 01/01/48		03/17/2022	BARCLAYS CAPITAL		988,289	1,195,000	1,197,856	1,197,741	0	(89)	0	(89)	0	1,197,652	0	(209,363)	(209,363)	18,681	01/01/2048	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						52,164,580	52,891,743	63,497,621	60,439,894	0	(11,749,707)	0	(11,749,707)	0	52,127,871	0	36,708	36,708	1,459,385	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 0.567% 01/25/37		03/25/2022	Paydown		32,690	32,690	19,884	19,884	0	12,806	0	12,806	0	32,690	0	0	0	12	01/25/2037	1.D FM
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		03/31/2022	Redemption 100.0000		95,881	95,881	95,881	95,881	0	0	0	0	0	95,881	0	0	0	769	12/31/2035	2.C PL
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42		02/15/2022	Redemption 100.0000		77,176	77,176	77,176	77,176	0	0	0	0	0	77,176	0	0	0	1,833	02/15/2042	2.A PL
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35		03/22/2022	Various		134,813	134,813	134,779	134,779	0	34	0	34	0	134,813	0	0	0	3,876	03/22/2035	3.A FE
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 08/15/27		02/15/2022	Redemption 100.0000		48,993	48,993	48,993	48,993	0	0	0	0	0	48,993	0	0	0	1,176	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33		03/31/2022	Various		153,953	153,953	153,953	153,953	0	0	0	0	0	153,953	0	0	0	1,797	06/30/2033	2.C PL
01959L-AE-2	ALLINA HEALTH SYSTEM SERIES 2021 2.902% 11/15/51		03/17/2022	RBC CAPITAL MARKETS		691,397	815,000	815,000	815,000	0	0	0	0	0	815,000	0	(123,603)	(123,603)	8,606	11/15/2051	1.D FE
02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 26.774% 07/25/36		03/25/2022	Paydown		5,072	6,423	3,764	3,764	0	1,308	0	1,308	0	5,072	0	0	0	354	07/25/2036	1.D FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36		03/01/2022	Paydown		4,377	4,374	3,416	3,416	0	961	0	961	0	4,377	0	0	0	42	08/25/2036	1.D FM
02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 26.574% 08/25/36		03/25/2022	Paydown		381	463	258	258	0	123	0	123	0	381	0	0	0	31	08/25/2036	1.D FM
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 38.961% 10/25/37		02/25/2022	Paydown		3,271	2,718	1,212	1,212	0	2,060	0	2,060	0	3,271	0	0	0	230	10/25/2037	1.D FM
02151N-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007 18CB CLASS 1A6 36.261% 08/25/37		03/25/2022	Paydown		14,614	13,609	7,799	7,799	0	6,815	0	6,815	0	14,614	0	0	0	1,120	08/25/2037	1.D FM
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		03/17/2022	Various		3,297,090	3,500,000	3,370,330	996,320	0	574	0	574	0	3,370,994	0	(73,904)	(73,904)	31,745	05/12/2041	1.D 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
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29		02/15/2022	Redemption 100.0000		11,875	11,875	11,875	11,875	0	0	0	0	0	11,875	0	0	0	217	02/15/2029	2.A FE
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		03/22/2022	Redemption 100.0000		592	592	550	550	0	42	0	42	0	592	0	0	0	11	09/22/2027	2.A FE
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.180% 08/15/23		02/15/2022	Redemption 100.0000		100,630	100,630	100,630	100,630	0	0	0	0	0	100,630	0	0	0	2,606	08/15/2023	3.A PL
02660T-CC-5	AMERICAN HOME MORTGAGE INVESTM SERIES 04-4 CLASS 1A1 1.137% 02/25/45		03/25/2022	Paydown		12,843	12,843	12,843	12,843	0	0	0	0	0	12,843	0	0	0	17	02/25/2045	1.A FM
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 1.157% 09/25/45		02/25/2022	Paydown		1,573	1,573	1,057	1,057	0	516	0	516	0	1,573	0	0	0	1	09/25/2045	1.D FM
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 1.157% 09/25/45		03/25/2022	Paydown		670	2,140	1,438	1,438	0	(768)	0	(768)	0	670	0	0	0	4	09/25/2045	2.B FM
02660X-AD-6	AMERICAN HOME MORTGAGE ASSETS SERIES 06-2 CLASS 2A1 0.837% 09/25/46		03/25/2022	Paydown		411,914	376,597	299,108	299,108	0	112,806	0	112,806	0	411,914	0	0	0	187	09/25/2046	1.D FM
026874-DC-8	AMERICAN INTL GROUP 3.875% 01/15/35		01/25/2022	DEUTSCHE BANK		809,475	750,000	834,038	833,827	0	(397)	0	(397)	0	833,430	0	(23,955)	(23,955)	15,500	01/15/2035	2.B FE
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 1.197% 12/25/33		03/25/2022	Paydown		9,784	9,784	9,784	9,784	0	0	0	0	0	9,784	0	0	0	13	12/25/2033	1.A FM
037833-BG-4	APPLE INC 3.200% 05/13/25		03/09/2022	Various		10,307,500	10,000,000	9,965,200	9,987,018	0	625	0	625	0	9,987,643	0	319,857	319,857	96,889	05/13/2025	1.B FE
038370-AA-0	AQUA FINANCE TRUST SERIES 2019-A CLASS A 144A 3.140% 07/16/40		03/15/2022	GOLDMAN SACHS & CO.		573,218	576,800	576,769	576,769	0	(5)	0	(5)	0	576,765	0	(3,547)	(3,547)	4,629	07/16/2040	1.F FE
038370-AA-0	AQUA FINANCE TRUST SERIES 2019-A CLASS A 144A 3.140% 07/16/40		03/15/2022	Paydown		119,707	119,707	119,701	119,701	0	6	0	6	0	119,707	0	0	0	622	07/16/2040	1.F FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		01/30/2022	Paydown		3,750	3,750	3,762	3,762	0	(12)	0	(12)	0	3,750	0	0	0	30	07/30/2050	2.C FE
04002R-AA-8	AREIT CRE TRUST SERIES 2020-CRE4 144A 2.784% 04/15/37		01/16/2022	Paydown		116,630	116,630	117,580	117,580	0	(950)	0	(950)	0	116,630	0	0	0	290	04/15/2037	1.A FE
042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49		03/01/2022	Paydown		54,365	54,365	50,642	50,642	0	3,723	0	3,723	0	54,365	0	0	0	341	04/25/2049	1.A
04774#-AA-0	ATLANTIC CITY ELECTRIC CO STADIUM CO LLC 3.590% 09/01/42		03/01/2022	Redemption 100.0000		1,443	1,443	1,443	1,443	0	0	0	0	0	1,443	0	0	0	26	09/01/2042	2.B PL
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35		03/31/2022	Various		106,000	106,000	105,010	105,010	0	990	0	990	0	106,000	0	0	0	1,789	06/30/2035	2.C FE
053332-AR-3	AUTOZONE INC 3.250% 04/15/25		03/14/2022	JANE STREET CAPITAL		10,012,700	10,000,000	9,973,100	9,990,107	0	582	0	582	0	9,990,688	0	22,012	22,012	135,417	04/15/2025	2.B FE
05568B-AA-6	BNSF RAILWAY CO SERIES 2006-1 5.720% 01/15/24		01/15/2022	Redemption 100.0000		137,159	137,159	137,159	137,159	0	0	0	0	0	137,159	0	0	0	3,923	01/15/2024	1.B FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26		02/23/2022	Redemption 100.0000		67,712	67,712	67,712	67,712	0	0	0	0	0	67,712	0	0	0	1,331	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26		02/23/2022	Redemption 100.0000		31,864	31,864	31,864	31,864	0	0	0	0	0	31,864	0	0	0	626	02/23/2026	1.D
05591V-AA-3	BPR TRUST SERIES 2021-WILL CLASS A 144A 2.147% 06/15/38		03/15/2022	Paydown		47,055	47,055	47,055	47,055	0	0	0	0	0	47,055	0	0	0	157	06/15/2038	1.A FE
05607Q-AU-2	BX TRUST SERIES 2020-BXLP CLASS E 144A 1.997% 12/15/36		02/15/2022	Paydown		835,041	835,041	788,856	788,856	0	46,185	0	46,185	0	835,041	0	0	0	2,438	12/15/2036	1.A
05609R-AJ-3	BX TRUST SERIES 2021-BXMF CLASS C 144A 1.588% 10/15/26		03/15/2022	WACHOVIA		963,125	1,000,000	991,839	991,839	0	2,944	0	2,944	0	994,783	0	(31,658)	(31,658)	3,401	10/15/2026	1.A
058927-AB-0	BANC OF AMERICA FUNDING CORPO SERIES 2006-A CLASS 1A2 2.606% 02/20/36		03/01/2022	Paydown		17,308	2,988	0	0	0	17,308	0	17,308	0	17,308	0	0	0	149	02/20/2036	1.D FM
059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 1.107% 07/25/46		03/25/2022	Paydown		3,544	3,744	2,851	2,851	0	693	0	693	0	3,544	0	0	0	5	07/25/2046	1.D FM
059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.614% 04/25/37		03/01/2022	Paydown		11,663	11,285	8,649	8,649	0	3,015	0	3,015	0	11,663	0	0	0	89	04/25/2037	1.D FM
059496-BV-0	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 4A1 4.796% 04/25/37		03/01/2022	Paydown		12,943	12,956	8,214	8,214	0	4,729	0	4,729	0	12,943	0	0	0	88	04/25/2037	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					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
05949A-ZG-8	BANC OF AMERICA MORTGAGE SECUR SERIES 2004-L CLASS 4A1 2.297% 01/25/35		03/01/2022	Paydown		539	539	534	534	0	5	0	5	0	539	0	0	0	2	01/25/2035	1.A FM
05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 21.430% 03/25/36		03/25/2022	Paydown		2,524	4,218	2,167	2,167	0	357	0	357	0	2,524	0	0	0	165	03/25/2036	1.D FM
05951G-BE-1	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 1.057% 03/25/37		03/25/2022	Paydown		3,484	7,076	5,472	5,472	0	(1,988)	0	(1,988)	0	3,484	0	0	0	14	03/25/2037	1.D FM
05951G-BG-6	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 1.057% 03/25/37		03/25/2022	Paydown		3,628	7,369	5,866	5,866	0	(2,238)	0	(2,238)	0	3,628	0	0	0	11	03/25/2037	1.D FM
05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 0.639% 10/20/46		03/20/2022	Paydown		1,132	1,130	969	969	0	163	0	163	0	1,132	0	0	0	1	10/20/2046	1.A FM
059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 0.631% 07/25/47		03/01/2022	Paydown		0	11,064	6,962	6,962	0	(6,962)	0	(6,962)	0	0	0	0	0	10	07/25/2047	1.D FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 44.651% 07/25/47		03/01/2022	Paydown		0	709	536	536	0	(536)	0	(536)	0	0	0	0	0	53	07/25/2047	1.D FM
06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 6.043% 11/25/36		03/25/2022	Paydown		0	0	1,870	1,870	0	(1,870)	0	(1,870)	0	0	0	0	0	1,220	11/25/2036	5.B GI
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.725% 11/15/50		03/01/2022	Paydown		0	0	1,427	1,427	0	(1,427)	0	(1,427)	0	0	0	0	0	51	11/15/2050	1.A FE
06654D-AG-2	BANNER HEALTH 2.907% 01/01/42		03/17/2022	RBC CAPITAL MARKETS		915,882	1,035,000	1,040,620	1,040,576	0	(47)	0	(47)	0	1,040,529	0	(124,647)	(124,647)	11,450	01/01/2042	1.D FE
07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 23.602% 02/25/37		03/25/2022	Paydown		16,325	17,058	13,735	13,735	0	2,590	0	2,590	0	16,325	0	0	0	473	02/25/2037	1.D FM
07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 6.743% 02/25/37		03/25/2022	Paydown		0	0	5,811	5,811	0	(5,811)	0	(5,811)	0	0	0	0	0	965	02/25/2037	5.C FE
07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33		03/01/2022	Paydown		8,583	8,583	8,528	8,528	0	56	0	56	0	8,583	0	0	0	78	10/25/2033	1.A FM
07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 1.097% 04/25/34		03/25/2022	Paydown		9,578	9,578	9,578	9,578	0	0	0	0	0	9,578	0	0	0	10	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LP 4.890% 10/08/25		03/30/2022	Redemption 100.0000		3,846	3,846	3,847	3,847	0	(1)	0	(1)	0	3,846	0	0	0	41	10/08/2025	2.C PL
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36		03/01/2022	Paydown		27,155	27,155	13,932	13,932	0	13,223	0	13,223	0	27,155	0	0	0	150	02/25/2036	1.D FM
073882-AC-6	BEAR STEARNS ADJUSTABLE RATE M SERIES 2006-4 CLASS 2A1 2.797% 10/25/36		03/01/2022	Paydown		33,890	34,476	19,079	19,079	0	14,811	0	14,811	0	33,890	0	0	0	164	10/25/2036	1.D FM
07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 33.583% 07/25/36		03/25/2022	Paydown		11,962	11,207	11,307	11,307	0	654	0	654	0	11,962	0	0	0	471	07/25/2036	3.B FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 0.647% 01/25/37		03/25/2022	Paydown		48,758	48,758	46,474	46,474	0	2,285	0	2,285	0	48,758	0	0	0	23	01/25/2037	1.A FM
078767-AB-6	BELLEMEADE RE LT SERIES 2017-1 CLASS M2 144A 3.807% 10/25/27		03/25/2022	Paydown		899,916	899,916	901,041	0	0	(1,125)	0	(1,125)	0	899,916	0	0	0	2,476	10/25/2027	2.C FE
078768-AD-0	BELLEMEADE RE LT SERIES 2018-1A CLASS M1B 144A 1.708% 04/25/28		02/25/2022	Paydown		126,743	126,743	126,743	126,743	0	0	0	0	0	126,743	0	0	0	209	04/25/2028	1.G FE
07876L-AA-7	BELLEMEADE RE LT SERIES 2019-4A CLASS M1A 144A 1.857% 10/25/29		01/25/2022	Paydown		21,886	21,886	21,886	21,886	0	0	0	0	0	21,886	0	0	0	25	10/25/2029	1.E FE
07876L-AB-5	BELLEMEADE RE LT SERIES 2019-4A CLASS M1B 144A 2.457% 10/25/29		03/25/2022	Paydown		514,733	514,733	514,733	514,733	0	0	0	0	0	514,733	0	0	0	1,681	10/25/2029	2.B FE
084664-DA-6	BERKSHIRE HATHAWAY FIN 2.875% 03/15/32		03/15/2022	BANK OF AMERICA		1,924,980	2,000,000	1,999,300	0	0	0	0	0	0	1,999,300	0	(74,320)	(74,320)	319	03/15/2032	1.C FE
09247X-AS-0	BLACKROCK INC 2.100% 02/25/32		02/25/2022	JANE STREET CAPITAL		922,690	1,000,000	945,210	0	0	288	0	288	0	945,498	0	(22,808)	(22,808)	4,725	02/25/2032	1.D FE
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		01/31/2022	Redemption 100.0000		55,960	55,960	55,960	55,960	0	0	0	0	0	55,960	0	0	0	651	10/31/2024	1.G PL
101137-AT-4	BOSTON SCIENTIFIC CORP 4.550% 03/01/39		03/17/2022	Call 108.0530		3,183,241	2,946,000	3,730,343	3,683,945	0	(7,399)	0	(7,399)	0	3,913,788	0	(730,547)	(730,547)	310,220	03/01/2039	2.B FE
10567@-AA-0	BRAVES STADIUM COMPANY LLC 3.770% 09/30/41		03/30/2022	Redemption 100.0000		1,509	1,509	1,509	1,509	0	0	0	0	0	1,509	0	0	0	28	09/30/2041	2.C PL
110122-AX-6	BRISTOL-MYERS SQUIBB CO 4.500% 03/01/44		03/04/2022	Call 118.0950		1,180,950	1,000,000	993,835	994,729	0	24	0	24	0	1,175,703	0	5,247	5,247	203,825	03/01/2044	1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/52		02/25/2022	JANE STREET CAPITAL		3,036,510	3,000,000	2,987,010	0	0	0	0	0	0	2,987,010	0	49,500	49,500	0	03/15/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		03/15/2022	Redemption 100.0000		143	143	143	143	0	0	0	0	0	143	0	0	0	1	03/15/2035	1.F FE
115637-AT-7	BROWN FORMAN CORP 4.000% 04/15/38		01/25/2022	U.S. BANCORP INVESTMENTS INC		1,116,290	1,000,000	1,220,550	1,206,457	0	(803)	0	(803)	0	1,205,654	0	(89,364)	(89,364)	11,333	04/15/2038	1.G FE
12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35		02/01/2022	Paydown		10,239	10,239	0	0	0	10,239	0	10,239	0	10,239	0	0	0	52	05/25/2035	1.A FM
12489W-QE-7	CREDIT-BASED ASSET SERVICING SERIES 05-CB8 CLASS AF3 3.191% 12/25/35		03/01/2022	Paydown		58,985	58,985	58,730	58,730	0	255	0	255	0	58,985	0	0	0	319	12/25/2035	1.A FM
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 5.505% 02/25/37		03/01/2022	Paydown		15,396	15,396	5,872	5,872	0	9,524	0	9,524	0	15,396	0	0	0	79	02/25/2037	1.D FM
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.863% 08/15/50		03/01/2022	Paydown		0	0	3,295	3,295	0	(3,295)	0	(3,295)	0	0	0	0	0	144	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC 6.400% 09/30/30		03/31/2022	Redemption 100.0000		87,335	87,335	87,335	87,334	0	1	0	1	0	87,335	0	0	0	1,397	09/30/2030	3.B PL
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		03/01/2022	Paydown		72,617	72,617	71,939	71,939	0	678	0	678	0	72,617	0	0	0	450	08/25/2048	1.A
12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48		03/01/2022	Paydown		309,863	309,863	311,935	311,935	0	(2,072)	0	(2,072)	0	309,863	0	0	0	1,921	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		03/01/2022	Paydown		59,530	59,530	63,012	63,012	0	(3,483)	0	(3,483)	0	59,530	0	0	0	391	05/25/2049	1.A
12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49		03/01/2022	Paydown		124,669	124,669	131,084	131,084	0	(6,416)	0	(6,416)	0	124,669	0	0	0	860	02/25/2049	1.A
12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49		03/01/2022	Paydown		3,427	3,427	3,309	3,309	0	118	0	118	0	3,427	0	0	0	26	02/25/2049	1.A
12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49		03/01/2022	Paydown		16,613	16,613	17,418	17,418	0	(805)	0	(805)	0	16,613	0	0	0	54	08/25/2049	1.A
12557L-AC-9	CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49		03/01/2022	Paydown		44,176	44,176	45,240	45,240	0	(1,064)	0	(1,064)	0	44,176	0	0	0	232	08/25/2049	1.A
12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49		03/01/2022	Paydown		14,725	14,725	14,934	14,934	0	(209)	0	(209)	0	14,725	0	0	0	77	08/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		03/01/2022	Paydown		77,235	77,235	81,456	81,456	0	(4,221)	0	(4,221)	0	77,235	0	0	0	376	04/25/2050	1.A
12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 33.217% 07/25/37		03/25/2022	Paydown		15,704	16,065	12,079	12,079	0	3,625	0	3,625	0	15,704	0	0	0	907	07/25/2037	1.D FM
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		03/16/2022	BARCLAYS CAPITAL		4,076,160	4,000,000	3,993,274	3,994,560	0	374	0	374	0	3,994,934	0	81,226	81,226	49,200	11/15/2025	2.B FE
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		03/01/2022	Paydown		65,841	65,841	65,958	65,958	0	(116)	0	(116)	0	65,841	0	0	0	358	06/25/2047	1.A
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.389% 05/25/43		03/01/2022	Paydown		7,846	7,846	7,603	7,603	0	243	0	243	0	7,846	0	0	0	32	05/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.626% 10/25/43		03/01/2022	Paydown		9,942	9,942	9,670	9,670	0	272	0	272	0	9,942	0	0	0	51	10/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.579% 11/25/43		03/01/2022	Paydown		11,080	11,080	10,853	10,853	0	227	0	227	0	11,080	0	0	0	50	11/25/2043	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.820% 04/25/44		03/01/2022	Paydown		17,834	17,834	18,929	18,929	0	(1,095)	0	(1,095)	0	17,834	0	0	0	98	04/25/2044	1.A
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.820% 04/25/44		03/01/2022	Paydown		7,727	7,727	7,713	7,713	0	14	0	14	0	7,727	0	0	0	43	04/25/2044	1.A
12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 4.073% 07/25/44		03/01/2022	Paydown		11,532	11,532	11,258	11,258	0	274	0	274	0	11,532	0	0	0	72	07/25/2044	1.A
12653B-AN-0	CREDIT SUISSE COMMERCIAL MORTG SERIES 2018-TOP CLASS E 144A 2.647% 08/15/35		02/15/2022	Paydown		276,084	276,084	244,114	244,114	0	31,970	0	31,970	0	276,084	0	0	0	1,121	08/15/2035	1.A
12657V-AG-7	CREDIT SUISSE COMMERCIAL MORT SERIES 2021-SOP2 CLASS B 144A 1.663% 06/15/34		03/15/2022	WACHOVIA		1,661,069	1,712,442	1,713,823	1,713,823	0	5,172	0	5,172	0	1,718,995	0	(57,927)	(57,927)	6,155	06/15/2034	1.D 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
12657V-AG-7	CREDIT SUISSE COMMERCIAL MORT SERIES 2021-SOP2 CLASS B 144A 1.663% 06/15/34		02/15/2022	Paydown		287,558	287,558	287,790	287,790	0	(232)	0	(232)	0	287,558	0	0	0	681	06/15/2034	1.D FE
12657V-AJ-1	CREDIT SUISSE COMMERCIAL MORT SERIES 2021-SOP2 CLASS C 144A 1.963% 06/15/34		02/15/2022	Paydown		143,779	143,779	143,897	143,897	0	(118)	0	(118)	0	143,779	0	0	0	415	06/15/2034	1.G FE
12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34		03/01/2022	Paydown		8,713	16,100	14,254	14,254	0	(5,541)	0	(5,541)	0	8,713	0	0	0	200	12/25/2034	1.D FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 0.707% 05/25/35		01/25/2022	Paydown		292	292	193	193	0	99	0	99	0	292	0	0	0	0	05/25/2035	3.B FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 0.707% 05/25/35		03/25/2022	Paydown		4,476	4,476	2,963	2,963	0	1,513	0	1,513	0	4,476	0	0	0	9	05/25/2035	4.B FM
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 15.936% 06/25/35		03/25/2022	Paydown		5,710	5,466	4,128	4,128	0	1,582	0	1,582	0	5,710	0	0	0	154	06/25/2035	1.D FM
12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 18.544% 07/25/35		03/25/2022	Paydown		3,361	3,352	2,424	2,424	0	937	0	937	0	3,361	0	0	0	109	07/25/2035	1.D FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 0.957% 07/25/35		03/25/2022	Paydown		4,605	4,605	3,219	3,219	0	1,386	0	1,386	0	4,605	0	0	0	5	07/25/2035	1.D FM
12668B-UH-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-HY10 CLASS 2A1 2.900% 05/25/36		03/01/2022	Paydown		23,925	31,731	17,252	17,252	0	6,673	0	6,673	0	23,925	0	0	0	166	05/25/2036	1.D FM
12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 26.774% 05/25/36		03/25/2022	Paydown		4,143	4,087	2,550	2,550	0	1,594	0	1,594	0	4,143	0	0	0	211	05/25/2036	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		03/01/2022	Paydown		88,028	90,197	63,094	63,094	0	24,934	0	24,934	0	88,028	0	0	0	433	11/25/2035	1.D FM
12669E-EH-5	COUNTRYWIDE HOME LOANS SERIES 2003-15 CLASS 1A2 12.330% 05/25/22		01/25/2022	Paydown		51,042	50,684	50,194	50,194	0	848	0	848	0	51,042	0	0	0	521	05/25/2022	1.A FM
12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 2.474% 12/25/33		03/01/2022	Paydown		39,222	39,222	39,803	39,803	0	(580)	0	(580)	0	39,222	0	0	0	166	12/25/2033	1.A FM
12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34		03/01/2022	Paydown		221,249	221,249	200,246	200,246	0	21,003	0	21,003	0	221,249	0	0	0	1,653	03/25/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 0.787% 02/25/35		03/25/2022	Paydown		8,667	8,667	7,727	7,727	0	939	0	939	0	8,667	0	0	0	13	02/25/2035	1.D FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.119% 04/25/35		02/01/2022	Paydown		157	2,531	2,292	2,292	0	(2,135)	0	(2,135)	0	157	0	0	0	13	04/25/2035	1.D FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.119% 04/25/35		03/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/25/2035	4.B FM
14040H-CH-6	CAPITAL ONE FINANCIAL CO 1.878% 11/02/27		01/26/2022	MORGAN STANLEY		4,883,400	5,000,000	4,957,800	4,958,068	0	512	0	512	0	4,958,580	0	(75,180)	(75,180)	22,171	11/02/2027	2.A FE
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI 3.377% 04/05/40		01/25/2022	DEUTSCHE BANK		853,350	858,000	894,611	894,554	0	(109)	0	(109)	0	894,445	0	(41,095)	(41,095)	9,014	04/05/2040	2.C FE
14856C-AB-5	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2018-1 CLASS B 144A 5.300% 06/15/43		03/15/2022	Paydown		50,499	50,499	50,627	50,627	0	(128)	0	(128)	0	50,499	0	0	0	669	06/15/2043	3.A FE
152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 0.757% 01/25/32		03/25/2022	Paydown		4,138	4,138	4,138	4,138	0	0	0	0	0	4,138	0	0	0	4	01/25/2032	1.A FM
161546-EF-9	CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 1.117% 11/25/32		03/25/2022	Paydown		8,044	8,044	8,044	8,044	0	0	0	0	0	8,044	0	0	0	12	11/25/2032	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49		03/01/2022	Paydown		146,276	146,276	151,837	151,837	0	(5,561)	0	(5,561)	0	146,276	0	0	0	1,035	04/25/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		03/01/2022	Paydown		172,702	172,702	177,365	177,365	0	(4,664)	0	(4,664)	0	172,702	0	0	0	852	07/25/2049	1.A
16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50		03/01/2022	Paydown		77,237	77,237	78,279	78,279	0	(1,042)	0	(1,042)	0	77,237	0	0	0	498	03/25/2050	1.A
16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50		03/01/2022	Paydown		19,309	19,309	19,830	19,830	0	(521)	0	(521)	0	19,309	0	0	0	125	03/25/2050	1.A
16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 0.657% 09/25/36		03/25/2022	Paydown		11,512	10,974	9,078	9,078	0	2,434	0	2,434	0	11,512	0	0	0	5	09/25/2036	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 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
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		03/30/2022	Redemption 100.0000		55,762	55,762	55,762	55,762	0	0	0	0	0	55,762	0	0	0	707	12/30/2033	2.C PL
16876D-AA-6	CHILDREN S HOSPITAL DC SERIES 2020 2.928% 07/15/50		03/17/2022	CITI GROUP		614,903	750,000	770,820	770,625	0	(106)	0	(106)	0	770,519	0	(155,617)	(155,617)	15,006	07/15/2050	1.E FE
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 4.750% 03/15/41		03/15/2022	Redemption 100.0000		463,333	463,333	463,333	463,333	0	0	0	0	0	463,333	0	0	0	11,004	03/15/2041	1.G
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION 3.430% 03/15/37		03/15/2022	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,286	03/15/2037	1.G Z
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.828% 05/10/49		03/01/2022	Paydown		0	0	11,177	11,177	0	(11,177)	0	(11,177)	0	0	0	0	0	583	05/10/2049	1.A FE
17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 3.202% 10/25/35		03/01/2022	Paydown		6,795	11,399	9,312	9,312	0	(2,516)	0	(2,516)	0	6,795	0	0	0	61	10/25/2035	1.D FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		03/01/2022	Paydown		35,857	36,275	33,290	33,290	0	2,567	0	2,567	0	35,857	0	0	0	350	11/25/2035	1.D FM
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 2.623% 10/25/35		03/01/2022	Paydown		78,154	78,154	68,440	68,440	0	9,713	0	9,713	0	78,154	0	0	0	461	10/25/2035	1.D FM
17310C-AB-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-8 CLASS A2 144A 4.443% 10/25/35		02/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,894	10/25/2035	5.B Z
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		03/01/2022	Paydown		57,673	57,673	59,422	59,422	0	(1,749)	0	(1,749)	0	57,673	0	0	0	482	06/25/2058	1.A
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.134% 04/14/50		03/01/2022	Paydown		0	0	119,976	119,976	0	(119,976)	0	(119,976)	0	0	0	0	0	5,007	04/14/2050	1.A FE
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.812% 08/15/50		03/01/2022	Paydown		0	0	554	554	0	(554)	0	(554)	0	0	0	0	0	25	08/15/2050	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 0.886% 09/15/50		03/01/2022	Paydown		0	0	674	674	0	(674)	0	(674)	0	0	0	0	0	26	09/15/2050	1.A FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.081% 10/12/50		03/01/2022	Paydown		0	0	705	705	0	(705)	0	(705)	0	0	0	0	0	31	10/12/2050	1.A FE
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		03/25/2022	Paydown		218,123	218,123	217,973	217,973	0	150	0	150	0	218,123	0	0	0	1,520	09/25/2045	1.B FE
20269D-AC-9	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44		03/25/2022	Paydown		47,015	47,015	46,979	46,979	0	36	0	36	0	47,015	0	0	0	268	02/25/2044	1.B FE
210518-DA-1	CONSUMERS ENERGY CO 3.950% 07/15/47		02/25/2022	JANE STREET CAPITAL		5,178,400	5,000,000	4,980,440	4,980,866	0	140	0	140	0	4,981,006	0	197,394	197,394	123,986	07/15/2047	1.F FE
212168-AA-6	CONTINENTAL WIND SERIES 144A 6.000% 02/28/33		02/28/2022	Various		161,317	161,317	164,221	164,330	0	(3,013)	0	(3,013)	0	161,317	0	0	0	4,840	02/28/2033	2.B FE
22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 7.543% 01/25/32		03/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	420	01/25/2032	3.C FE
22540V-G6-3	CREDIT SUISSE FIRST BOSTON MOR SERIES 2002-9 CLASS 1A1 7.000% 03/25/32		03/01/2022	Paydown		4,290	4,290	4,330	4,330	0	(40)	0	(40)	0	4,290	0	0	0	44	03/25/2032	3.B FM
22540W-EE-6	FIRST NATIONWIDE TRUST SERIES 2001-4 CLASS 4A2 7.493% 09/25/31		03/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	09/25/2031	5.B GI
22541Q-YG-1	CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33		03/01/2022	Paydown		2,014	2,014	2,122	2,122	0	(107)	0	(107)	0	2,014	0	0	0	18	10/25/2033	1.A FM
225458-5U-8	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 18.264% 10/25/35		03/25/2022	Paydown		1,747	1,747	1,239	1,239	0	508	0	508	0	1,747	0	0	0	50	10/25/2035	1.D FM
225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 0.857% 06/25/35		03/25/2022	Paydown		22,275	20,420	14,262	14,262	0	8,013	0	8,013	0	22,275	0	0	0	13	06/25/2035	1.D FM
225470-RU-9	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS 3A1 7.000% 01/25/36		01/01/2022	Paydown		6	6	0	0	0	6	0	6	0	6	0	0	0	0	01/25/2036	1.D FM
225470-SE-4	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36		03/01/2022	Paydown		0	0	580	580	0	(580)	0	(580)	0	0	0	0	0	234	01/25/2036	5.B GI
225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36		03/01/2022	Paydown		0	0	3,868	3,868	0	(3,868)	0	(3,868)	0	0	0	0	0	243	03/25/2036	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36		03/01/2022	Paydown		0	0	2,620	2,620	0	(2,620)	0	(2,620)	0	0	0	0	0	527	07/25/2036	5.B GI
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A 4.030% 11/20/47		02/20/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	164	11/20/2047	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49		02/20/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	122	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		02/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	35	11/20/2051	2.B FE
233851-BW-3	DAIMLER FINANCE NA LLC SERIES 144A 3.300% 05/19/25		03/14/2022	JANE STREET CAPITAL		7,040,530	7,000,000	6,985,790	6,994,664	0	305	0	305	0	6,994,969	0	45,561	45,561	74,433	05/19/2025	1.G FE
25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 1.207% 10/25/47		03/25/2022	Paydown		286,444	231,866	186,899	186,899	0	99,545	0	99,545	0	286,444	0	0	0	489	10/25/2047	1.D FM
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		02/17/2022	MITSUBISHI UFJ SECURITIES		535,030	500,000	500,775	500,506	0	(16)	0	(16)	0	500,491	0	34,539	34,539	10,957	03/11/2026	2.C FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		01/25/2022	Paydown		2,250	2,250	2,250	2,250	0	0	0	0	0	2,250	0	0	0	23	07/25/2047	2.A FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		01/25/2022	Paydown		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	46	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		01/25/2022	Paydown		3,000	3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	28	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		01/25/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	30	04/25/2051	2.A FE
26138E-AJ-8	KEURIG DR PEPPER INC 7.450% 05/01/38		01/24/2022	Various		3,843,346	2,392,000	2,991,506	2,876,829	0	(1,210)	0	(1,210)	0	4,326,964	0	(483,618)	(483,618)	1,492,432	05/01/2038	2.B FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.641% 04/20/49		01/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	58	04/20/2049	2.C FE
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A 2.532% 10/01/30		02/25/2022	JANE STREET CAPITAL		1,610,700	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(139,300)	(139,300)	18,463	10/01/2030	2.C FE
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		03/25/2022	Paydown		17,823	17,823	17,557	17,557	0	266	0	266	0	17,823	0	0	0	116	08/25/2042	1.C FE
26857E-AB-4	ELFI GRADUATE LOAN PROGRAM SERIES 2019-A CLASS B 144A 2.940% 03/25/44		03/25/2022	Paydown		53,170	53,170	53,144	53,144	0	25	0	25	0	53,170	0	0	0	267	03/25/2044	1.B FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35		02/28/2022	Various		98,698	98,698	98,698	98,698	0	0	0	0	0	98,698	0	0	0	2,310	11/30/2035	2.C PL
28501*-AC-9	ELECTRIC TRANSMISSION TEX 5.590% 02/16/22		02/16/2022	Various		3,550,000	3,550,000	3,550,000	3,550,000	0	0	0	0	0	3,550,000	0	0	0	99,223	02/16/2022	2.B
30070R-AG-7	EXANTAS CAPITAL CORP SERIES 2020-RS08 CLASS C 144A 2.335% 03/15/35		03/15/2022	Paydown		7,500,000	7,500,000	7,524,739	7,524,739	0	(24,739)	0	(24,739)	0	7,500,000	0	0	0	43,643	03/15/2035	1.D FE
30227F-AG-5	EXTENDED STAY AMERICA TRUST SERIES 2021-ESH CLASS C 144A 2.097% 07/15/38		01/15/2022	Paydown		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	3	07/15/2038	1.A
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 0.697% 10/25/36		03/25/2022	Paydown		11,747	11,747	8,338	8,338	0	3,409	0	3,409	0	11,747	0	0	0	11	10/25/2036	1.D FM
31745#-AA-9	FCI 2019-1 5.750% 10/24/29		03/01/2022	Paydown		81,541	81,541	81,547	81,547	0	(6)	0	(6)	0	81,541	0	0	0	(3,250)	10/24/2029	1.E PL
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.872% 04/25/50		03/01/2022	Paydown		43,530	43,530	42,738	42,738	0	792	0	792	0	43,530	0	0	0	249	04/25/2050	1.A
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		03/01/2022	Paydown		287,721	287,721	276,600	276,600	0	11,121	0	11,121	0	287,721	0	0	0	1,420	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		03/01/2022	Paydown		713,614	713,614	704,154	704,154	0	9,460	0	9,460	0	713,614	0	0	0	3,628	10/25/2047	1.A
33850T-AG-3	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 03/25/48		03/01/2022	Paydown		306,023	306,023	304,210	304,210	0	1,813	0	1,813	0	306,023	0	0	0	1,386	03/25/2048	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		03/01/2022	Paydown		10,769	10,769	10,431	10,431	0	339	0	339	0	10,769	0	0	0	63	03/25/2048	1.A
33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.934% 10/25/48		03/01/2022	Paydown		5,704	5,704	5,613	5,613	0	92	0	92	0	5,704	0	0	0	47	10/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51		03/01/2022	Paydown		0	0	9,026	9,026	0	(9,026)	0	(9,026)	0	0	0	0	0	385	08/25/2051	1.B FE
33851G-BG-9	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX18 14 0.500% 08/25/51		03/01/2022	Paydown		0	0	30,295	30,295	0	(30,295)	0	(30,295)	0	0	0	0	0	1,285	08/25/2051	1.B FE
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		03/01/2022	Paydown		26,963	26,963	27,166	27,166	0	(203)	0	(203)	0	26,963	0	0	0	202	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		03/01/2022	Paydown		15,746	15,746	15,424	15,424	0	322	0	322	0	15,746	0	0	0	92	04/25/2048	1.A
33851R-AR-2	FLAGSTAR MORTGAGE TRUST SERIES 2021-10INV CLASS AX4 14 0.500% 10/25/51		03/01/2022	Paydown		0	0	262,869	262,869	0	(262,869)	0	(262,869)	0	0	0	0	0	10,123	10/25/2051	1.A FE
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		03/01/2022	Paydown		118,876	118,876	121,562	121,562	0	(2,686)	0	(2,686)	0	118,876	0	0	0	549	03/25/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49		03/01/2022	Paydown		20,232	20,232	20,685	20,685	0	(453)	0	(453)	0	20,232	0	0	0	107	10/25/2049	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		03/01/2022	Paydown		118,130	118,130	120,299	120,299	0	(2,169)	0	(2,169)	0	118,130	0	0	0	693	12/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38		03/31/2022	Redemption 100.0000		3,340	3,340	3,340	3,340	0	0	0	0	0	3,340	0	0	0	69	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022	Redemption 100.0000		66,198	66,198	66,198	66,198	0	0	0	0	0	66,198	0	0	0	1,128	08/15/2038	2.B PL
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A 3.000% 12/01/31		01/26/2022	RBC CAPITAL MARKETS		1,474,425	1,500,000	1,510,470	1,510,332	0	(74)	0	(74)	0	1,510,258	0	(35,833)	(35,833)	7,125	12/01/2031	2.C FE
362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 0.637% 12/25/36		03/25/2022	Paydown		137,312	137,312	48,369	48,369	0	88,943	0	88,943	0	137,312	0	0	0	54	12/25/2036	1.D FM
36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 2.389% 10/25/33		03/01/2022	Paydown		3,973	3,973	4,025	4,025	0	(52)	0	(52)	0	3,973	0	0	0	15	10/25/2033	1.A FM
36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 2.579% 10/25/33		03/01/2022	Paydown		1,636	1,636	1,623	1,623	0	13	0	13	0	1,636	0	0	0	9	10/25/2033	1.A FM
3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 0.857% 03/25/37		03/25/2022	Paydown		41,519	41,519	14,156	14,156	0	27,363	0	27,363	0	41,519	0	0	0	33	03/25/2037	1.D FM
362341-7S-2	GSR MORTGAGE LOAN TRUST SERIES 2006-1F CLASS 4A1 5.500% 02/25/36		03/01/2022	Paydown		0	5,678	5,171	5,171	0	(5,171)	0	(5,171)	0	0	0	0	0	56	02/25/2036	4.B FM
362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 3.142% 11/25/35		03/01/2022	Paydown		7,814	5,731	4,913	4,913	0	2,901	0	2,901	0	7,814	0	0	0	47	11/25/2035	1.D FM
362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 0.897% 01/25/36		03/25/2022	Paydown		303,565	303,565	114,899	114,899	0	188,665	0	188,665	0	303,565	0	0	0	505	01/25/2036	1.D FM
362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 0.817% 12/25/46		03/25/2022	Paydown		13,077	13,077	5,041	5,041	0	8,037	0	8,037	0	13,077	0	0	0	8	12/25/2046	1.D FM
36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.957% 06/25/35		03/25/2022	Paydown		647	647	642	643	0	4	0	4	0	647	0	0	0	1	06/25/2035	1.A FM
36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 0.807% 03/25/35		03/25/2022	Paydown		94,233	94,233	87,189	87,189	0	7,044	0	7,044	0	94,233	0	0	0	73	03/25/2035	1.D FM
36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.199% 10/10/49		03/01/2022	Paydown		0	0	5,423	5,423	0	(5,423)	0	(5,423)	0	0	0	0	0	233	10/10/2049	1.A FE
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		03/01/2022	Paydown		131,206	131,206	136,331	136,331	0	(5,125)	0	(5,125)	0	131,206	0	0	0	933	11/25/2049	1.A
36257M-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2019-70P CLASS A 144A 1.397% 10/15/36		01/26/2022	JP MORGAN CHASE		1,990,000	2,000,000	1,942,938	1,942,938	0	2,904	0	2,904	0	1,945,843	0	44,157	44,157	2,710	10/15/2036	1.A FE
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50		03/01/2022	Paydown		97,745	97,745	101,329	101,329	0	(3,584)	0	(3,584)	0	97,745	0	0	0	547	03/25/2050	1.A
36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.986% 03/25/50		03/01/2022	Paydown		3,749	3,749	3,923	3,923	0	(174)	0	(174)	0	3,749	0	0	0	24	03/25/2050	1.A
36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.986% 03/25/50		03/01/2022	Paydown		7,643	7,643	7,960	7,960	0	(317)	0	(317)	0	7,643	0	0	0	49	03/25/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50		03/01/2022	Paydown		28,741	28,741	30,373	30,373	0	(1,632)	0	(1,632)	0	28,741	0	0	0	149	05/25/2050	1.A
36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50		03/01/2022	Paydown		114,968	114,968	117,976	117,976	0	(3,008)	0	(3,008)	0	114,968	0	0	0	598	05/25/2050	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		03/01/2022	Paydown		145,358	145,358	153,720	153,720	0	(8,362)	0	(8,362)	0	145,358	0	0	0	655	01/25/2051	1.A
36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51		03/01/2022	Paydown		75,551	75,551	78,703	78,703	0	(3,153)	0	(3,153)	0	75,551	0	0	0	385	03/27/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		03/01/2022	Paydown		102,331	102,331	108,484	108,484	0	(6,153)	0	(6,153)	0	102,331	0	0	0	529	07/25/2050	1.A
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		03/01/2022	Paydown		3,781	3,781	3,765	3,765	0	15	0	15	0	3,781	0	0	0	24	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		03/01/2022	Paydown		700,161	700,161	705,527	705,527	0	(5,366)	0	(5,366)	0	700,161	0	0	0	5,192	06/25/2059	1.A
36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59		03/01/2022	Paydown		24,154	24,154	23,149	23,149	0	1,005	0	1,005	0	24,154	0	0	0	156	02/25/2059	1.A
36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59		03/01/2022	Paydown		24,154	24,154	22,775	22,775	0	1,378	0	1,378	0	24,154	0	0	0	139	02/25/2059	1.A
36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59		03/01/2022	Paydown		21,014	21,014	19,196	19,196	0	1,818	0	1,818	0	21,014	0	0	0	121	02/25/2059	1.A
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		03/17/2022	JP MORGAN CHASE		1,083,870	1,000,000	1,102,150	0	0	(211)	0	(211)	0	1,101,939	0	(18,069)	(18,069)	20,069	04/01/2040	1.G FE
375558-BS-1	GILEAD SCIENCES INC 2.600% 10/01/40		01/25/2022	CITI GROUP		909,900	1,000,000	986,480	987,103	0	39	0	39	0	987,142	0	(77,242)	(77,242)	8,378	10/01/2040	2.A FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		03/20/2022	Paydown		27,286	27,286	27,274	27,274	0	13	0	13	0	27,286	0	0	0	88	05/20/2048	1.F FE
384802-AC-8	WW GRAINGER INC 3.750% 05/15/46		02/25/2022	Various		7,947,108	7,800,000	7,747,116	7,753,079	0	195	0	195	0	7,753,274	0	193,834	193,834	86,125	05/15/2046	1.E FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/24		02/10/2022	Redemption 100.0000		980,027	980,027	980,040	980,019	0	7	0	7	0	980,027	0	0	0	17,665	02/10/2024	5.C FE
39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 0.687% 01/25/37		03/25/2022	Paydown		859	391	87	87	0	772	0	772	0	859	0	0	0	1	01/25/2037	1.A FM
39813#-AA-9	GRIDFLEX GENERATION LLC 5.210% 12/31/30		03/31/2022	Redemption 100.0000		187,836	187,836	187,836	187,835	0	0	0	0	0	187,836	0	0	0	2,447	12/31/2030	2.C PL
406216-BG-5	HALLIBURTON CO 3.800% 11/15/25		02/23/2022	Call 105.8190		4,102,601	3,877,000	3,866,106	3,872,292	0	168	0	168	0	4,098,061	0	4,540	4,540	265,706	11/15/2025	2.A FE
40637C-A@-9	HALMA PLC 2.960% 01/06/23		03/15/2022	INTL FCSTONE FINANCIA INC		251,550	250,000	250,000	250,000	0	0	0	0	0	250,000	0	1,550	1,550	5,100	01/06/2023	2.A
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 0.599% 01/25/47		03/21/2022	Paydown		520,428	520,428	455,599	455,599	0	64,829	0	64,829	0	520,428	0	0	0	200	01/25/2047	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 0.777% 05/25/38		03/25/2022	Paydown		177,599	184,344	162,812	162,812	0	14,787	0	14,787	0	177,599	0	0	0	125	05/25/2038	2.B FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 0.639% 09/19/37		03/21/2022	Paydown		34,901	34,901	32,034	32,034	0	2,867	0	2,867	0	34,901	0	0	0	18	09/19/2037	1.A FM
44416*-AB-2	HUDSON TRANSMISSION PARTN 4.420% 05/31/33		02/28/2022	Redemption 100.0000		180,717	180,717	180,718	180,717	0	0	0	0	0	180,717	0	0	0	1,997	05/31/2033	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		02/28/2022	Redemption 100.0000		1,156	1,156	1,156	1,171	0	(16)	0	(16)	0	1,156	0	0	0	13	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		02/28/2022	Redemption 100.0000		1,314	1,314	1,314	1,332	0	(18)	0	(18)	0	1,314	0	0	0	15	11/30/2032	2.A PL
44416*-AG-1	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		02/28/2022	Redemption 100.0000		7,886	7,886	7,886	7,976	0	(91)	0	(91)	0	7,886	0	0	0	88	11/30/2032	2.A PL
446150-AW-4	HUNTINGTON BANCSHARES SERIES 144A 2.487% 08/15/36		02/25/2022	JANE STREET CAPITAL		226,025	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,975)	(23,975)	3,368	08/15/2036	2.A FE
44962L-AA-5	IHS MARKIT LTD SERIES 144A 5.000% 11/01/22		03/02/2022	Taxable Exchange		66,118	65,000	65,650	65,060	0	(16)	0	(16)	0	65,044	0	1,074	1,074	1,092	11/01/2022	3.A FE
45138L-BD-4	IDAHO POWER CO SERIES MTN 3.650% 03/01/45		02/25/2022	JANE STREET CAPITAL		5,497,220	5,550,000	5,511,927	5,517,318	0	148	0	148	0	5,517,466	0	(20,247)	(20,247)	101,288	03/01/2045	1.G FE

STATEMENT AS OF MARCH 31, 2022 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45661K-AU-4	INDYMAC INDX MORTGAGE LOAN TRU SERIES 2006-AR11 CLASS 5A1 3.030% 06/25/36		03/01/2022	Paydown		17,734	17,718	11,404	11,404	0	6,330	0	6,330	0	17,734	0	0	0	124	06/25/2036	1.D FM
458140-BV-1	INTEL CORP 2.800% 08/12/41		01/25/2022	U.S. BANCORP INVESTMENTS INC		1,417,080	1,500,000	1,498,635	1,498,655	0	4	0	4	0	1,498,658	0	(81,578)	(81,578)	19,250	08/12/2041	1.E FE
45866F-AP-9	INTERCONTINENTALEXCHANGE 2.650% 09/15/40		01/26/2022	SUSQUEHANNA FINANCIAL GROUP		1,384,455	1,500,000	1,489,800	1,490,353	0	31	0	31	0	1,490,384	0	(105,929)	(105,929)	14,685	09/15/2040	1.G FE
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A 3.268% 11/15/40		01/25/2022	DEUTSCHE BANK		605,219	620,000	637,422	637,394	0	(51)	0	(51)	0	637,343	0	(32,124)	(32,124)	4,052	11/15/2040	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39		03/15/2022	Redemption 100.0000		7,788	7,788	7,788	7,804	0	(16)	0	(16)	0	7,788	0	0	0	44	06/15/2039	1.E PL
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 5.015% 10/25/49		03/01/2022	Paydown		5,086	5,086	4,958	4,958	0	128	0	128	0	5,086	0	0	0	41	10/25/2049	1.A
46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.482% 11/25/49		03/01/2022	Paydown		3,539	3,539	3,753	3,753	0	(214)	0	(214)	0	3,539	0	0	0	33	11/25/2049	1.A
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 1.807% 04/25/47		03/25/2022	Paydown		36,778	36,778	36,778	36,778	0	0	0	0	0	36,778	0	0	0	133	04/25/2047	1.A FE
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 1.807% 04/25/47		02/25/2022	Paydown		51,973	51,973	51,973	51,973	0	0	0	0	0	51,973	0	0	0	126	04/25/2047	1.C FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50		03/01/2022	Paydown		85,358	85,358	90,274	90,274	0	(4,916)	0	(4,916)	0	85,358	0	0	0	433	03/25/2050	1.A
46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.409% 05/25/50		03/01/2022	Paydown		4,615	4,615	4,331	4,331	0	284	0	284	0	4,615	0	0	0	33	05/25/2050	1.A
46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50		03/01/2022	Paydown		77,097	77,097	81,989	81,989	0	(4,892)	0	(4,892)	0	77,097	0	0	0	368	06/25/2050	1.A
46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50		03/01/2022	Paydown		0	0	54,551	54,551	0	(54,551)	0	(54,551)	0	0	0	0	0	3,950	08/25/2050	1.A FE
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		03/01/2022	Paydown		29,274	29,274	31,411	31,411	0	(2,137)	0	(2,137)	0	29,274	0	0	0	184	08/25/2050	1.A
46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51		03/01/2022	Paydown		0	0	29,630	29,630	0	(29,630)	0	(29,630)	0	0	0	0	0	1,206	07/25/2051	1.A FE
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		03/15/2022	Paydown		25,404	25,404	25,582	25,582	0	(178)	0	(178)	0	25,404	0	0	0	128	09/15/2072	1.A FE
466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 2.602% 02/25/35		03/01/2022	Paydown		11,045	11,045	11,567	11,567	0	(522)	0	(522)	0	11,045	0	0	0	37	02/25/2035	1.A FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 2.613% 01/25/36		01/01/2022	Paydown		167,402	646,011	434,563	434,563	0	(267,161)	0	(267,161)	0	167,402	0	0	0	1,439	01/25/2036	1.D FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 2.613% 01/25/36		03/01/2022	Paydown		20,104	20,243	13,617	13,617	0	6,486	0	6,486	0	20,104	0	0	0	120	01/25/2036	2.B FM
46629P-AK-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2006-LDP9 CLASS X 0.735% 05/15/47		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	339	05/15/2047	6. FE
466330-AJ-6	JP MORGAN CHASE COMMERCIAL SERIES 2021-MHC CLASS C 144A 1.697% 04/15/38		03/16/2022	BARCLAYS CAPITAL		2,265,422	2,325,000	2,325,000	2,325,000	0	0	0	0	0	2,325,000	0	(59,578)	(59,578)	8,663	04/15/2038	1.A
46643B-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2014-IVR3 CLASS B1 144A 2.383% 09/25/44		03/01/2022	Paydown		43,280	43,280	42,656	42,656	0	624	0	624	0	43,280	0	0	0	179	09/25/2044	1.A
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.410% 10/25/46		03/01/2022	Paydown		153,547	153,547	154,480	154,480	0	(933)	0	(933)	0	153,547	0	0	0	1,049	10/25/2046	1.A
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47		03/01/2022	Paydown		143,287	143,287	132,689	132,689	0	10,598	0	10,598	0	143,287	0	0	0	818	08/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.460% 01/25/47		03/01/2022	Paydown		87,184	87,184	86,958	86,958	0	226	0	226	0	87,184	0	0	0	398	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		03/01/2022	Paydown		118,419	118,419	117,471	117,471	0	947	0	947	0	118,419	0	0	0	623	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.662% 05/25/47		03/01/2022	Paydown		5,317	5,317	5,298	5,298	0	19	0	19	0	5,317	0	0	0	32	05/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		03/01/2022	Paydown		100,968	100,968	100,080	100,080	0	887	0	887	0	100,968	0	0	0	446	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		03/01/2022	Paydown		117,289	117,289	117,060	117,060	0	229	0	229	0	117,289	0	0	0	635	11/25/2048	1.A
46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.392% 11/25/48		03/01/2022	Paydown		0	0	38,277	38,277	0	(38,277)	0	(38,277)	0	0	0	0	0	3,367	11/25/2048	1.A FE
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		03/01/2022	Paydown		390,709	390,709	377,328	377,328	0	13,382	0	13,382	0	390,709	0	0	0	2,119	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49		03/01/2022	Paydown		44,053	44,053	44,232	44,232	0	(179)	0	(179)	0	44,053	0	0	0	275	05/25/2049	1.A
46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.108% 01/25/49		03/01/2022	Paydown		8,398	8,398	8,813	8,813	0	(415)	0	(415)	0	8,398	0	0	0	58	01/25/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 4.000% 08/25/49		03/01/2022	Paydown		48,959	48,959	51,915	51,915	0	(2,955)	0	(2,955)	0	48,959	0	0	0	367	08/25/2049	1.A
46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.491% 08/25/49		02/01/2022	Paydown		2,720	2,720	2,851	2,851	0	(131)	0	(131)	0	2,720	0	0	0	15	08/25/2049	1.A
46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71		03/15/2022	Paydown		23,264	23,264	23,448	23,448	0	(184)	0	(184)	0	23,264	0	0	0	132	08/17/2071	1.A FE
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144 4.000% 12/25/49		03/01/2022	Paydown		224,495	224,495	251,193	251,193	0	(26,697)	0	(26,697)	0	224,495	0	0	0	1,469	12/25/2049	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.745% 12/25/49		03/01/2022	Paydown		21,654	21,654	23,314	23,314	0	(1,660)	0	(1,660)	0	21,654	0	0	0	130	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.745% 12/25/49		03/01/2022	Paydown		5,414	5,414	5,767	5,767	0	(354)	0	(354)	0	5,414	0	0	0	33	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49		03/01/2022	Paydown		43,508	43,508	46,842	46,842	0	(3,333)	0	(3,333)	0	43,508	0	0	0	244	12/25/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49		03/01/2022	Paydown		29,005	29,005	29,000	29,000	0	6	0	6	0	29,005	0	0	0	162	12/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50		03/01/2022	Paydown		41,658	41,658	42,994	42,994	0	(1,337)	0	(1,337)	0	41,658	0	0	0	199	02/25/2050	1.A
46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50		03/01/2022	Paydown		135,387	135,387	136,338	136,338	0	(951)	0	(951)	0	135,387	0	0	0	644	02/25/2050	1.A
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.255% 02/25/50		03/01/2022	Paydown		10,963	10,963	10,182	10,182	0	781	0	781	0	10,963	0	0	0	58	02/25/2050	1.A
46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 3.591% 10/25/49		03/01/2022	Paydown		3,111	3,111	2,547	2,547	0	564	0	564	0	3,111	0	0	0	20	10/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.500% 02/25/50		03/01/2022	Paydown		69,142	69,142	72,139	72,139	0	(2,997)	0	(2,997)	0	69,142	0	0	0	481	02/25/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50		03/01/2022	Paydown		262,709	262,709	65,163	65,163	0	197,546	0	197,546	0	262,709	0	0	0	1,230	03/25/2050	1.A
46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.459% 03/25/50		03/01/2022	Paydown		11,364	11,364	12,210	12,210	0	(846)	0	(846)	0	11,364	0	0	0	73	03/25/2050	1.A
46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.459% 03/25/50		03/01/2022	Paydown		7,576	7,576	8,045	8,045	0	(469)	0	(469)	0	7,576	0	0	0	49	03/25/2050	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		03/15/2022	Paydown		45,391	45,391	46,894	46,894	0	(1,503)	0	(1,503)	0	45,391	0	0	0	302	10/17/2072	1.A FE
46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50		03/01/2022	Paydown		375,637	375,637	392,841	392,841	0	(17,204)	0	(17,204)	0	375,637	0	0	0	1,916	06/25/2050	1.A
46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.864% 06/25/50		03/01/2022	Paydown		5,414	5,414	5,471	5,471	0	(57)	0	(57)	0	5,414	0	0	0	35	06/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		03/01/2022	Paydown		159,179	159,179	162,393	162,393	0	(3,214)	0	(3,214)	0	159,179	0	0	0	796	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		03/01/2022	Paydown		85,993	85,993	90,103	90,103	0	(4,109)	0	(4,109)	0	85,993	0	0	0	339	03/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51		03/01/2022	Paydown		32,248	32,248	33,373	33,373	0	(1,126)	0	(1,126)	0	32,248	0	0	0	127	03/25/2051	1.A
46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51		03/01/2022	Paydown		0	0	10,495	10,495	0	(10,495)	0	(10,495)	0	0	0	0	0	464	03/25/2051	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50		03/01/2022	Paydown		70,882	70,882	75,588	75,588	0	(4,705)	0	(4,705)	0	70,882	0	0	0	333	12/25/2050	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		03/15/2022	BARCLAYS CAPITAL		3,234,811	3,262,337	3,381,595	3,381,595	0	41,157	0	41,157	0	3,422,751	0	(187,940)	(187,940)	20,661	11/25/2050	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		02/01/2022	Paydown		1,344,551	1,344,551	1,393,702	1,393,702	0	(49,151)	0	(49,151)	0	1,344,551	0	0	0	5,226	11/25/2050	1.A
46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50		03/01/2022	Paydown		222,468	222,468	238,208	238,208	0	(15,739)	0	(15,739)	0	222,468	0	0	0	1,061	11/25/2050	1.A
46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52		03/01/2022	Paydown		103,049	103,049	103,041	103,041	0	8	0	8	0	103,049	0	0	0	485	05/25/2052	1.C FE
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50		02/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	28	02/15/2050	2.B FE
478160-BA-1	JOHNSON & JOHNSON 4.850% 05/15/41		02/25/2022	JANE STREET CAPITAL		6,035,250	5,000,000	5,746,809	5,721,937	0	(4,015)	0	(4,015)	0	5,717,922	0	317,328	317,328	71,403	05/15/2041	1.A FE
48121@-AD-3	JRD HOLDINGS LLC HOLDINGS LLC 4.130% 03/27/24		03/27/2022	Various		228,548	228,548	228,547	228,548	0	0	0	0	0	228,548	0	0	0	4,798	03/27/2024	2.B PL
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		03/15/2022	Redemption 100.0000		26,984	26,984	26,984	26,984	0	0	0	0	0	26,984	0	0	0	202	03/15/2051	2.A PL
48661E-A#-5	KAYNE ANDERSON KYE FUND 4.000% 03/22/22		02/22/2022	Various		230,771	230,771	230,984	230,785	0	(8)	0	(8)	0	230,777	0	(6)	(6)	4,333	03/22/2022	1.A FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.739% 09/16/52		03/01/2022	Paydown		0	0	32,013	32,013	0	(32,013)	0	(32,013)	0	0	0	0	0	1,089	09/16/2052	1.A FE
494368-BR-3	KIMBERLY CLARK CORP 3.050% 08/15/25		02/07/2022	MORGAN STANLEY & CO. INC.		10,389,400	10,000,000	9,963,100	9,985,368	0	403	0	403	0	9,985,771	0	403,629	403,629	147,417	08/15/2025	1.F FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		03/15/2022	Paydown		36,402	36,402	36,402	36,402	0	0	0	0	0	36,402	0	0	0	267	12/15/2062	1.A PL
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC 5.880% 03/31/24		03/31/2022	Redemption 100.0000		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,286	03/31/2024	3.C
52521F-AE-7	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 6.173% 02/25/37		03/25/2022	Paydown		0	0	6,157	6,157	0	(6,157)	0	(6,157)	0	0	0	0	0	3,986	02/25/2037	5.B GI
52521J-AP-4	LEHMAN MORTGAGE TRUST SERIES 2007-3 CLASS 1A5 6.243% 03/25/37		03/25/2022	Paydown		0	0	39	39	0	(39)	0	(39)	0	0	0	0	0	4	03/25/2037	5.B GI
52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 6.213% 06/25/37		03/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	06/25/2037	6. FE
52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 0.897% 06/25/47		03/25/2022	Paydown		440,459	440,459	395,133	395,133	0	45,326	0	45,326	0	440,459	0	0	0	333	06/25/2047	1.D FM
52532X-AH-8	LEIDOS INC SERIES WI 2.300% 02/15/31		03/14/2022	JANE STREET CAPITAL		866,620	1,000,000	948,126	950,589	0	956	0	956	0	951,545	0	(84,925)	(84,925)	13,417	02/15/2031	2.C FE
53688T-AA-2	LFRF -2015-1 4.000% 10/30/27		01/29/2022	Paydown		34,294	34,294	34,294	34,294	0	0	0	0	0	34,294	0	0	0	343	10/30/2027	1.G PL
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		03/20/2022	Paydown		45,039	45,039	44,995	44,995	0	43	0	43	0	45,039	0	0	0	195	07/20/2047	1.F FE
540424-AP-3	LOEWS CORP 6.000% 02/01/35		02/25/2022	JANE STREET CAPITAL		933,023	750,000	1,057,155	1,033,683	0	(2,939)	0	(2,939)	0	1,030,744	0	(97,722)	(97,722)	26,250	02/01/2035	1.G FE
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33		03/01/2022	Paydown		2,028	2,028	2,101	2,101	0	(73)	0	(73)	0	2,028	0	0	0	18	12/25/2033	1.A FM
55312Y-BD-3	ML CFC COMMEERCIAL MORTGAGE SERIES 2007-5 CLASS X 0.535% 08/12/48		03/01/2022	Paydown		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	0	08/12/2048	6. FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVES 4.560% 09/30/25		01/05/2022	Redemption 100.0000		157,333	157,333	157,333	157,333	0	0	0	0	0	157,333	0	0	0	3,587	09/30/2025	3.A PL
571748-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		02/25/2022	JANE STREET CAPITAL		1,396,185	1,500,000	1,444,635	0	0	305	0	305	0	1,444,940	0	(48,755)	(48,755)	8,214	12/15/2031	1.G FE
576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35		02/01/2022	Paydown		216	216	220	220	0	(3)	0	(3)	0	216	0	0	0	1	02/25/2035	1.A FM
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/25/2022	JANE STREET CAPITAL		1,349,625	1,500,000	1,381,860	0	0	708	0	708	0	1,382,568	0	(32,943)	(32,943)	15,108	02/15/2031	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
58013M-ER-1	MCDONALD S CORP SERIES MTN 3.625% 05/01/43		01/25/2022	GOLDMAN SACHS & CO.		1,026,170	1,000,000	1,125,560	1,120,853	0	(304)	0	(304)	0	1,120,549	0	(94,379)	(94,379)	8,660	05/01/2043	2.A FE
585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.152% 04/25/51		03/01/2022	Paydown		0	0	90,013	90,013	0	(90,013)	0	(90,013)	0	0	0	0	0	3,569	04/25/2051	1.A FE
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144 3.500% 03/25/48		03/01/2022	Paydown		111,664	111,664	110,974	110,974	0	690	0	690	0	111,664	0	0	0	607	03/25/2048	1.A
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.355% 10/25/48		03/01/2022	Paydown		43,154	43,154	43,524	43,524	0	(370)	0	(370)	0	43,154	0	0	0	178	10/25/2048	1.A
58933Y-BB-0	MERCK & CO INC 2.450% 06/24/50		01/24/2022	U.S. BANCORP INVESTMENTS INC		446,510	500,000	439,765	440,814	0	94	0	94	0	440,908	0	5,602	5,602	1,089	06/24/2050	1.E FE
589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 1.097% 01/25/29		03/25/2022	Paydown		3,336	3,336	3,336	3,336	0	0	0	0	0	3,336	0	0	0	4	01/25/2029	1.A FM
59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 1.017% 07/25/29		03/25/2022	Paydown		15,360	15,360	14,666	14,666	0	694	0	694	0	15,360	0	0	0	9	07/25/2029	1.A FM
59560U-AA-9	MID STATW TRUST SERIES 2004-1 CLASS A 6.005% 08/15/37		01/01/2022	Paydown		92,618	92,618	92,594	92,622	0	(4)	0	(4)	0	92,618	0	0	0	742	08/15/2037	1.B FE
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		03/01/2022	Paydown		910	910	895	895	0	15	0	15	0	910	0	0	0	5	01/25/2061	1.A
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		03/20/2022	Paydown		65,899	65,899	65,828	65,828	0	71	0	71	0	65,899	0	0	0	390	07/20/2043	1.F FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		03/20/2022	Paydown		27,063	27,063	27,177	27,177	0	(114)	0	(114)	0	27,063	0	0	0	190	03/20/2043	1.F FE
615369-AV-7	MOODY'S CORPORATION 2.750% 08/19/41		01/25/2022	MORGAN KEEGAN & COMPANY INC		230,670	250,000	244,303	244,380	0	15	0	15	0	244,395	0	(13,725)	(13,725)	3,017	08/19/2041	2.A FE
61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 1.807% 03/25/33		03/25/2022	Paydown		104,732	104,732	105,509	105,509	0	(776)	0	(776)	0	104,732	0	0	0	214	03/25/2033	1.A FM
61754J-AH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2007-T27 CLASS AJ 6.014% 06/11/42		01/01/2022	Paydown		7,348,396	7,348,396	7,335,293	7,335,293	0	13,103	0	13,103	0	7,348,396	0	0	0	36,830	06/11/2042	1.A FM
61760R-AJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C3 CLASS C 144A 5.086% 07/15/49		03/01/2022	Paydown		70,688	70,688	71,134	71,134	0	(446)	0	(446)	0	70,688	0	0	0	613	07/15/2049	1.A FM
61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40		03/20/2022	Paydown		25,768	25,768	25,776	25,776	0	(8)	0	(8)	0	25,768	0	0	0	113	09/20/2040	1.D FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		03/20/2022	Paydown		74,219	74,219	74,270	74,270	0	(52)	0	(52)	0	74,219	0	0	0	535	12/21/2043	1.F FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		03/20/2022	Paydown		28,854	28,854	28,816	28,816	0	38	0	38	0	28,854	0	0	0	189	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		03/20/2022	Paydown		48,775	48,775	48,311	48,311	0	464	0	464	0	48,775	0	0	0	233	04/20/2046	1.F FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46		03/20/2022	Paydown		23,146	23,146	22,996	22,996	0	150	0	150	0	23,146	0	0	0	76	12/20/2046	1.G FE
61977K-AG-1	MOTEL 6 TRUST SERIES 2021-MTL6 CLASS C 144A 1.897% 09/15/38		03/15/2022	Paydown		158,998	158,998	158,998	158,998	0	0	0	0	0	158,998	0	0	0	595	09/15/2038	1.A
61977K-AL-0	MOTEL 6 TRUST SERIES 2021-MTL6 CLASS E 144A 3.097% 09/15/38		03/15/2022	Paydown		317,996	317,996	317,996	317,996	0	0	0	0	0	317,996	0	0	0	2,068	09/15/2038	1.A
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27		02/17/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2027	1.F PL
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27		03/30/2022	Redemption 100.0000		113,995	113,995	117,805	117,805	0	(3,810)	0	(3,810)	0	113,995	0	0	0	1,770	06/30/2027	1.F PL
64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57		03/01/2022	Paydown		6,201	6,201	5,969	5,969	0	231	0	231	0	6,201	0	0	0	41	08/27/2057	1.A
651639-AP-1	NEWMONT CORP 4.875% 03/15/42		01/25/2022	DEUTSCHE BANK		604,030	500,000	621,780	621,611	0	(327)	0	(327)	0	621,284	0	(17,254)	(17,254)	8,938	03/15/2042	2.A FE
666807-BN-1	NORTHROP GRUMMAN CORP 3.250% 01/15/28		01/26/2022	MORGAN STANLEY		4,802,906	4,600,000	4,932,442	4,930,221	0	(3,859)	0	(3,859)	0	4,926,362	0	(123,456)	(123,456)	79,733	01/15/2028	2.A FE
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		03/17/2022	JP MORGAN CHASE		1,001,750	1,000,000	1,014,610	0	0	(20)	0	(20)	0	1,014,590	0	(12,840)	(12,840)	16,528	04/01/2040	1.G FE
670861-BA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-J2 CLASS AX1 144A 0.127% 07/25/51		03/01/2022	Paydown		0	0	43,418	43,418	0	(43,418)	0	(43,418)	0	0	0	0	0	1,541	07/25/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48		03/01/2022	Paydown		96,936	96,936	100,856	100,856	0	(3,919)	0	(3,919)	0	96,936	0	0	0	634	11/25/2048	1.A
67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59		03/01/2022	Paydown		63,051	63,051	63,199	63,199	0	(149)	0	(149)	0	63,051	0	0	0	387	10/25/2059	1.A
67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 4.988% 10/25/59		03/01/2022	Paydown		4,992	4,992	4,639	4,639	0	353	0	353	0	4,992	0	0	0	42	10/25/2059	1.A
67113A-BL-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B21A 14 4.988% 10/25/59		03/01/2022	Paydown		10,563	10,563	9,487	9,487	0	1,076	0	1,076	0	10,563	0	0	0	88	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		03/01/2022	Paydown		68,043	68,043	71,603	71,603	0	(3,560)	0	(3,560)	0	68,043	0	0	0	389	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		03/01/2022	Paydown		425,551	425,551	434,731	434,731	0	(9,180)	0	(9,180)	0	425,551	0	0	0	3,085	06/25/2059	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		03/01/2022	Paydown		50,867	50,867	51,231	51,231	0	(364)	0	(364)	0	50,867	0	0	0	369	01/25/2059	1.A
68383N-CE-1	OPTEUM MORTGAGE ACCEPTANCE SERIES 2005-4 CLASS 1A2 1.237% 11/25/35		03/25/2022	Paydown		2,622	2,622	2,622	2,622	0	0	0	0	0	2,622	0	0	0	2	11/25/2035	1.A FM
69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37		03/01/2022	Paydown		100	100	22	22	0	78	0	78	0	100	0	0	0	0	05/25/2037	1.D FM
693476-BN-2	PNC FUNDING CORP 3.300% 03/08/22		02/07/2022	Call 100.0000		5,000,000	5,000,000	4,972,200	4,999,397	0	344	0	344	0	4,999,740	0	260	260	68,292	03/08/2022	1.G FE
69348R-TC-0	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.491% 11/25/29		03/01/2022	Paydown		8,843	8,843	8,882	8,882	0	(39)	0	(39)	0	8,843	0	0	0	74	11/25/2029	1.A FM
69348R-TD-8	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB2 7.491% 11/25/29		03/01/2022	Paydown		215	717	672	672	0	(457)	0	(457)	0	215	0	0	0	24	11/25/2029	1.D FM
69348R-TD-8	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB2 7.491% 11/25/29		01/01/2022	Paydown		1,545	2,294	2,149	2,149	0	(603)	0	(603)	0	1,545	0	0	0	55	11/25/2029	5.B FM
693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50		03/01/2022	Paydown		64,974	64,974	67,331	67,331	0	(2,357)	0	(2,357)	0	64,974	0	0	0	285	11/25/2050	1.A
693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50		03/01/2022	Paydown		130,433	130,433	135,724	135,724	0	(5,291)	0	(5,291)	0	130,433	0	0	0	764	01/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		03/01/2022	Paydown		111,006	111,006	109,823	109,823	0	1,183	0	1,183	0	111,006	0	0	0	625	02/25/2048	1.A
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49		03/01/2022	Paydown		116,509	116,509	117,658	117,658	0	(1,149)	0	(1,149)	0	116,509	0	0	0	681	10/25/2049	1.A
69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49		03/01/2022	Paydown		164,961	164,961	165,949	165,950	0	(989)	0	(989)	0	164,961	0	0	0	755	11/25/2049	1.A
70450Y-AD-5	PAYPAL HOLDINGS INC 2.650% 10/01/26		01/26/2022	MORGAN STANLEY		9,017,925	8,750,000	9,187,588	9,183,860	0	(6,827)	0	(6,827)	0	9,177,033	0	(159,108)	(159,108)	74,715	10/01/2026	1.G FE
718172-BQ-1	PHILIP MORRIS INTL INC 3.375% 08/11/25		03/17/2022	Various		8,100,565	8,000,000	7,960,800	7,968,779	0	1,889	0	1,889	0	7,970,668	0	129,897	129,897	164,063	08/11/2025	1.F FE
72014T-AE-9	PIEDMONT HEALTHCARE INC 2.864% 01/01/52		03/17/2022	RBC CAPITAL MARKETS		861,904	1,066,000	1,071,430	1,071,378	0	(26)	0	(26)	0	1,071,352	0	(209,448)	(209,448)	15,774	01/01/2052	1.E FE
723133-AA-2	PINELAWN DEPOSITOR CORP SERIES 144A 6.350% 06/30/25		03/30/2022	Redemption 100.0000		230,991	230,991	230,771	231,016	0	(24)	0	(24)	0	230,991	0	0	0	3,667	06/30/2025	2.B
72650R-AZ-5	PLAINS ALL AMER PIPELINE 3.650% 06/01/22		03/01/2022	Call 100.0000		2,875,000	2,875,000	2,531,006	2,848,520	0	10,418	0	10,418	0	2,858,937	0	16,063	16,063	26,234	06/01/2022	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		03/05/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	12/05/2049	2.C FE
73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.634% 07/25/35		03/01/2022	Paydown		254,363	254,363	250,916	250,916	0	3,447	0	3,447	0	254,363	0	0	0	1,372	07/25/2035	1.A FM
74164M-AB-4	PRIMERICA INC 2.800% 11/19/31		03/14/2022	JANE STREET CAPITAL		907,850	1,000,000	995,500	995,547	0	79	0	79	0	995,626	0	(87,776)	(87,776)	9,022	11/19/2031	1.G FE
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		01/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	28	07/30/2049	2.B FE
743820-AB-8	PROV ST JOSEPH HLTH OBL SERIES 21A 2.700% 10/01/51		03/17/2022	HILLTOP SECURITIES		1,556,432	1,950,000	1,917,804	1,917,944	0	157	0	157	0	1,918,101	0	(361,669)	(361,669)	24,863	10/01/2051	1.D FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		03/01/2022	Paydown		27,092	27,092	28,291	28,291	0	(1,199)	0	(1,199)	0	27,092	0	0	0	122	02/25/2050	1.A
747525-AF-0	QUALCOMM INCORPORATED 3.450% 05/20/25		03/15/2022	BANK OF AMERICA		2,552,125	2,500,000	2,491,000	2,496,599	0	199	0	199	0	2,496,798	0	55,327	55,327	28,031	05/20/2025	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 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
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 43.507% 11/25/36		03/25/2022	Paydown		11,066	12,774	9,855	9,855	0	1,212	0	1,212	0	11,066	0	0	0	1,187	11/25/2036	1.D FM
749357-AA-7	WOODWARD CAPITAL MANAGEMENT SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49		03/01/2022	Paydown		60,776	60,776	63,584	63,584	0	(2,808)	0	(2,808)	0	60,776	0	0	0	283	09/25/2049	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		03/01/2022	Paydown		221,957	221,957	226,970	226,970	0	(5,013)	0	(5,013)	0	221,957	0	0	0	1,165	02/25/2050	1.A
74949L-AD-4	RELX CAPITAL INC 3.000% 05/22/30		01/24/2022	MORGAN STANLEY & CO. INC.		1,030,430	1,000,000	993,420	994,348	0	42	0	42	0	994,390	0	36,040	36,040	5,333	05/22/2030	2.A FE
749685-AY-9	RPM INTERNATIONAL INC 2.950% 01/15/32		03/14/2022	Various		1,426,373	1,500,000	1,496,670	0	0	24	0	24	0	1,496,694	0	(70,322)	(70,322)	3,995	01/15/2032	2.C FE
75049T-AB-7	RADNOR RE LTD SERIES 2019-2 CLASS M1B 144A 2.207% 06/25/29		03/25/2022	Paydown		143,435	143,435	143,435	143,435	0	0	0	0	0	143,435	0	0	0	413	06/25/2029	2.B FE
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 0.787% 04/25/37		03/25/2022	Paydown		6,477	7,414	5,632	5,632	0	846	0	846	0	6,477	0	0	0	5	04/25/2037	1.D FM
75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35		03/01/2022	Paydown		207,953	207,953	207,628	207,628	0	325	0	325	0	207,953	0	0	0	1,383	11/25/2035	1.A FM
75974@-AA-0	RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		03/31/2022	Redemption 100.0000		12,415	12,415	12,415	12,415	0	0	0	0	0	12,415	0	0	0	255	03/31/2035	2.C Z
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 0.857% 04/25/35		03/25/2022	Paydown		5,264	6,373	5,619	5,619	0	(354)	0	(354)	0	5,264	0	0	0	6	04/25/2035	1.D FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 1.141% 01/25/46		03/01/2022	Paydown		7,858	6,923	5,176	5,176	0	2,681	0	2,681	0	7,858	0	0	0	14	01/25/2046	1.D FM
761118-VY-1	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-Q02 CLASS A1 0.897% 02/25/46		03/25/2022	Paydown		2,513	2,513	443	443	0	2,071	0	2,071	0	2,513	0	0	0	2	02/25/2046	1.D FM
772739-AQ-1	ROCK-TENN CO 4.000% 03/01/23		03/22/2022	Call 102.1380		224,704	220,000	217,646	219,686	0	59	0	59	0	224,449	0	255	255	9,617	03/01/2023	2.B FE
778296-AG-8	ROSS STORES INC 1.875% 04/15/31		02/25/2022	JANE STREET CAPITAL		1,338,405	1,500,000	1,387,560	0	0	675	0	675	0	1,388,235	0	(49,830)	(49,830)	10,625	04/15/2031	1.F FE
78349A-AC-7	RWJ BARNABAS HEALTH 3.477% 07/01/49		03/17/2022	BARCLAYS CAPITAL		1,420,050	1,500,000	1,708,560	1,706,609	0	(1,185)	0	(1,185)	0	1,705,424	0	(285,374)	(285,374)	37,668	07/01/2049	1.D FE
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 0.857% 03/25/25		03/25/2022	Paydown		402	402	405	405	0	(2)	0	(2)	0	402	0	0	0	0	03/25/2025	4.B FE
78471W-AC-9	SOFI CONSUMER LOAN PROGRAM SERIES 2018-2 CLASS B 3.790% 04/26/27		01/25/2022	Paydown		47,126	47,126	46,781	46,781	0	345	0	345	0	47,126	0	0	0	149	04/26/2027	1.A FE
79466L-AL-8	SALESFORCE COM INC 2.900% 07/15/51		01/26/2022	RBC CAPITAL MARKETS		1,913,360	2,000,000	1,994,420	1,994,597	0	(109)	0	(109)	0	1,994,488	0	(81,128)	(81,128)	31,578	07/15/2051	1.F FE
808513-BP-9	CHARLES SCHWAB CORP 2.000% 03/20/28		01/26/2022	MORGAN STANLEY		8,788,216	8,900,000	8,996,565	8,995,946	0	(1,088)	0	(1,088)	0	8,994,858	0	(206,642)	(206,642)	62,794	03/20/2028	1.F FE
81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49		03/01/2022	Paydown		67,764	67,764	68,777	68,777	0	(1,013)	0	(1,013)	0	67,764	0	0	0	469	12/25/2049	1.A
81743P-AA-4	SEQUOIA MORTGAGE TRUST SERIES 2003-1 CLASS 1A 1.209% 04/20/33		03/20/2022	Paydown		4,162	4,162	4,175	4,175	0	(13)	0	(13)	0	4,162	0	0	0	6	04/20/2033	1.A FM
81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 1.089% 04/19/27		03/19/2022	Paydown		19,233	19,233	19,233	19,233	0	0	0	0	0	19,233	0	0	0	24	04/19/2027	1.A FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43		03/01/2022	Paydown		52,639	52,639	54,518	54,518	0	(1,879)	0	(1,879)	0	52,639	0	0	0	288	07/25/2043	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		03/01/2022	Paydown		62,559	62,559	62,707	62,707	0	(148)	0	(148)	0	62,559	0	0	0	370	07/25/2047	1.A
81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47		03/01/2022	Paydown		4,344	4,344	4,291	4,291	0	53	0	53	0	4,344	0	0	0	26	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		03/01/2022	Paydown		42,706	42,706	45,529	45,529	0	(2,823)	0	(2,823)	0	42,706	0	0	0	244	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		03/01/2022	Paydown		135,883	135,883	138,970	138,970	0	(3,087)	0	(3,087)	0	135,883	0	0	0	778	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		03/01/2022	Paydown		55,980	55,980	56,817	56,817	0	(837)	0	(837)	0	55,980	0	0	0	314	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		03/01/2022	Paydown		39,209	39,209	37,133	37,133	0	2,076	0	2,076	0	39,209	0	0	0	343	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		03/01/2022	Paydown		115,826	115,826	115,551	115,551	0	276	0	276	0	115,826	0	0	0	529	02/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		03/01/2022	Paydown		369,939	369,939	372,799	372,799	0	(2,859)	0	(2,859)	0	369,939	0	0	0	2,724	08/25/2048	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		03/01/2022	Paydown		226,433	226,433	235,386	235,386	0	(8,954)	0	(8,954)	0	226,433	0	0	0	1,768	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		03/01/2022	Paydown		108,843	108,843	109,372	109,372	0	(529)	0	(529)	0	108,843	0	0	0	697	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		03/01/2022	Paydown		323,536	323,536	322,505	322,505	0	1,031	0	1,031	0	323,536	0	0	0	2,082	06/25/2048	1.A
81747M-AA-7	SEQUOIA MORTGAGE TRUST SERIES 2019 CH1 CLASS A1 4.500% 03/25/49		03/01/2022	Paydown		48,486	48,486	49,644	49,644	0	(1,158)	0	(1,158)	0	48,486	0	0	0	331	03/25/2049	1.A
81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49		03/01/2022	Paydown		108,602	108,602	112,815	112,815	0	(4,213)	0	(4,213)	0	108,602	0	0	0	592	09/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		03/01/2022	Paydown		36,201	36,201	35,317	35,317	0	883	0	883	0	36,201	0	0	0	197	09/25/2049	1.A
81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.529% 09/25/49		03/01/2022	Paydown		5,123	5,123	5,423	5,423	0	(300)	0	(300)	0	5,123	0	0	0	39	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49		03/01/2022	Paydown		67,385	67,385	70,221	70,221	0	(2,836)	0	(2,836)	0	67,385	0	0	0	336	11/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		03/01/2022	Paydown		178,412	178,412	185,901	185,901	0	(7,489)	0	(7,489)	0	178,412	0	0	0	1,023	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		03/01/2022	Paydown		182,779	182,779	186,420	186,420	0	(3,641)	0	(3,641)	0	182,779	0	0	0	1,359	02/25/2050	1.A
81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50		03/01/2022	Paydown		57,137	57,137	58,641	58,641	0	(1,504)	0	(1,504)	0	57,137	0	0	0	187	11/25/2050	1.A
824348-AR-7	SHERWIN WILLIAMS CO 3.450% 08/01/25		03/15/2022	BANK OF AMERICA		2,537,550	2,500,000	2,499,262	2,499,414	0	70	0	70	0	2,499,484	0	38,066	38,066	54,146	08/01/2025	2.B FE
827048-AU-3	SILGAN HOLDINGS INC SERIES WI 4.750% 03/15/25		03/28/2022	Call 100.0000		625,000	625,000	599,116	611,888	0	625	0	625	0	612,513	0	12,487	12,487	15,916	03/15/2025	3.C FE
83405B-AC-6	SOFI CONSUMER LOAN PROGRAM SERIES 2019-4 CLASS C 144A 2.840% 08/25/28		03/15/2022	BANK OF AMERICA		1,500,176	1,500,000	1,498,087	1,498,087	0	415	0	415	0	1,498,502	0	1,674	1,674	9,703	08/25/2028	1.B FE
83405Q-AC-3	SOFI CONSUMER LOAN PROGRAM SERIES 2017-6 CLASS B 144A 3.520% 11/25/26		01/25/2022	Paydown		402,781	402,781	402,454	402,454	0	328	0	328	0	402,781	0	0	0	1,181	11/25/2026	1.A FE
83405R-AC-1	SOFI CONSUMER LOAN PROGRAM T SERIES 2018-1 CLASS B 144A 3.650% 02/25/27		03/25/2022	Paydown		848,518	848,518	847,937	847,937	0	581	0	581	0	848,518	0	0	0	5,809	02/25/2027	1.A FE
83406H-AC-2	SOFI CONSUMER LOAN PROGRAM SERIES 2018-4 CLASS C 144A 4.170% 11/26/27		03/25/2022	Paydown		817,836	817,836	816,532	816,532	0	1,304	0	1,304	0	817,836	0	0	0	5,528	11/26/2027	1.A FE
83407A-AC-6	SOFI CONSUMER LOAN PROGRAM SERIES 2020-1 CLASS C 144A 2.500% 01/25/29		03/15/2022	Various		1,990,156	2,000,000	1,997,614	1,997,614	0	385	0	385	0	1,997,999	0	(7,843)	(7,843)	11,389	01/25/2029	1.E FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		03/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	16	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A 2.636% 08/20/51		03/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	11	08/20/2051	2.B FE
863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28		03/01/2022	Paydown		2,480	2,480	2,433	2,433	0	47	0	47	0	2,480	0	0	0	37	07/25/2028	1.D FM
86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 1.097% 10/25/31		03/25/2022	Paydown		373	373	373	373	0	0	0	0	0	373	0	0	0	1	10/25/2031	5.B GI
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35		03/01/2022	Paydown		4,544	4,544	4,246	4,246	0	298	0	298	0	4,544	0	0	0	23	08/25/2035	1.D FM
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		03/15/2022	Paydown		18,573	18,573	18,573	18,573	0	0	0	0	0	18,573	0	0	0	149	03/15/2038	1.A FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		03/20/2022	Paydown		13,346	13,346	13,322	13,322	0	24	0	24	0	13,346	0	0	0	43	07/20/2048	1.G FE
86745A-AB-2	SNVA_22-A SERIES 2022-A CLASS B 144A 3.130% 02/22/49		03/20/2022	Paydown		3,630	3,630	3,549	0	0	81	0	81	0	3,630	0	0	0	9	02/22/2049	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48		01/20/2022	Paydown		36,467	36,467	35,804	35,804	0	664	0	664	0	36,467	0	0	0	888	07/20/2048	1.G FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55		01/30/2022	Paydown		9,078	9,078	9,036	9,036	0	42	0	42	0	9,078	0	0	0	76	02/01/2055	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		01/30/2022	Paydown		11,231	11,231	11,215	11,215	0	16	0	16	0	11,231	0	0	0	72	04/28/2056	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55		01/30/2022	Paydown		20,308	20,308	19,978	19,978	0	330	0	330	0	20,308	0	0	0	183	02/01/2055	1.F FE
86800R-AG-6	SUNTRUST ALTERNATIVE LOAN TRUS SERIES 2006-1F CLASS 3S 6.693% 04/25/36		03/25/2022	Paydown		0	0	250	250	0	(250)	0	(250)	0	0	0	0	0	109	04/25/2036	6. FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40		03/31/2022	Redemption 100.0000		35,610	35,610	35,610	35,610	0	0	0	0	0	35,610	0	0	0	947	09/30/2040	2.B PL
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2II 144A 4.940% 11/25/48		02/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	31	11/25/2048	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		02/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	32	08/25/2051	2.B FE
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375% 02/01/27		03/30/2022	Call 102.6880		616,128	600,000	600,000	600,000	0	0	0	0	0	616,128	0	0	0	37,538	02/01/2027	2.C FE
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		03/09/2022	DEUTSCHE BANK AG		1,417,125	1,500,000	1,464,750	0	0	323	0	323	0	1,465,073	0	(47,948)	(47,948)	18,333	04/01/2031	2.C FE
88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40		03/31/2022	Redemption 100.0000		7,460	7,460	7,460	7,460	0	0	0	0	0	7,460	0	0	0	86	08/31/2040	2.C PL
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		03/17/2022	JP MORGAN CHASE		889,540	1,000,000	906,660	0	0	199	0	199	0	906,859	0	(17,319)	(17,319)	16,178	10/15/2041	2.A FE
89417E-AL-3	TRAVELERS COS INC THE 3.750% 05/15/46		02/25/2022	JANE STREET CAPITAL		7,106,330	7,000,000	6,951,280	6,956,814	0	180	0	180	0	6,956,994	0	149,336	149,336	77,292	05/15/2046	1.F FE
89566E-AG-3	TRISTATE GENERATION & TRANSMI 3.700% 11/01/24		02/18/2022	MITSUBISHI UFJ SECURITIES		1,539,750	1,500,000	1,499,370	1,499,798	0	10	0	10	0	1,499,808	0	39,942	39,942	17,267	11/01/2024	1.G FE
89640A-AE-6	TRINITAS CLO TLD SERIES 2019-10A CLASS C 144A 3.339% 04/15/32		03/04/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,681	04/15/2032	1.F FE
89640A-AG-1	TRINITAS CLO TLD SERIES 2019-10A CLASS D 144A 4.389% 04/15/32		03/04/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,774	04/15/2032	2.C FE
90214G-AA-5	2014 ESA PROJECT COMPANY INC 6.070% 03/30/30		03/31/2022	Various		14,481	14,481	14,481	14,481	0	0	0	0	0	14,481	0	0	0	220	03/30/2030	2.B PL
904764-AS-6	UNILEVER CAPITAL CORP 3.100% 07/30/25		03/09/2022	Various		4,902,443	4,750,000	4,722,516	4,728,177	0	804	0	804	0	4,728,981	0	173,462	173,462	80,923	07/30/2025	1.E FE
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		03/17/2022	JP MORGAN CHASE		1,934,320	2,000,000	1,997,400	0	0	9	0	9	0	1,997,409	0	(63,089)	(63,089)	6,938	02/14/2042	1.G FE
90783V-AA-3	UNP RR CO 2005 PASS TRST SERIES 05-1 5.082% 01/02/29		01/03/2022	Redemption 100.0000		72,526	72,526	72,526	72,526	0	0	0	0	0	72,526	0	0	0	1,843	01/02/2029	1.D
90932J-AA-0	UNITED AIR 2019 2 AA PTT SERIES AA 2.700% 05/01/32		02/08/2022	ROBERT W. BAIRD & CO. INC.		1,808,005	1,871,157	1,871,157	1,871,157	0	0	0	0	0	1,871,157	0	(63,152)	(63,152)	13,893	05/01/2032	1.F FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		03/17/2022	JP MORGAN CHASE		1,306,630	1,000,000	1,342,850	0	0	(893)	0	(893)	0	1,341,957	0	(35,327)	(35,327)	11,367	01/15/2038	1.G FE
91159H-HC-7	US BANCORP SERIES MTN 3.000% 03/15/22		02/15/2022	Call 100.0000		1,100,000	1,100,000	1,068,914	1,099,162	0	523	0	523	0	1,099,685	0	315	315	13,750	03/15/2022	1.F FE
91159H-JB-7	US BANCORP 2.491% 11/03/36		02/25/2022	JANE STREET CAPITAL		1,389,435	1,500,000	1,435,035	0	0	229	0	229	0	1,435,264	0	(45,829)	(45,829)	12,247	11/03/2036	1.F FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Maturity		2,000,000	2,000,000	1,986,200	1,999,676	0	324	0	324	0	2,000,000	0	0	0	28,750	03/15/2022	1.F FE
91862@-AA-2	VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31		03/15/2022	Redemption 100.0000		32,008	32,008	32,008	32,008	0	0	0	0	0	32,008	0	0	0	89	10/15/2031	1.G PL
91862@-AB-0	VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41		03/15/2022	Redemption 100.0000		6,317	6,317	6,317	6,317	0	0	0	0	0	6,317	0	0	0	24	10/15/2041	2.B PL
92826C-AF-9	VISA INC 4.300% 12/14/45		03/17/2022	JP MORGAN CHASE		1,108,080	1,000,000	1,138,900	0	0	(206)	0	(206)	0	1,138,694	0	(30,614)	(30,614)	11,586	12/14/2045	1.D FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		03/31/2022	Redemption 100.0000		15,988	15,988	15,988	15,988	0	0	0	0	0	15,988	0	0	0	103	10/14/2049	1.F PL
92855H-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2020-1A CLASS A 144A 2.210% 07/31/51		01/30/2022	Paydown		72,289	72,289	71,988	71,988	0	301	0	301	0	72,289	0	0	0	799	07/31/2051	1.G FE
92914N-AL-5	VOYA CLO LTD SERIES 2015-1A CLASS A2R 144A 1.491% 01/18/29		03/21/2022	Various		377,323	381,000	381,000	381,000	0	0	0	0	0	381,000	0	(3,677)	(3,677)	2,346	01/18/2029	1.B FE
92917C-AG-7	VOYA CLO LTD SERIES 2013-1A CLASS A1BR 144A 1.589% 10/15/30		03/17/2022	Various		198,216	201,000	201,000	201,000	0	0	0	0	0	201,000	0	(2,784)	(2,784)	1,333	10/15/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE VOYA REIDF Class A Senior Note 3.523% 10/01/30		03/01/2022	Redemption 100.0000		3,596	3,596	3,596	3,186	0	0	0	0	0	3,596	0	0	0	40	10/01/2030	2.B PL
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33		03/01/2022	Paydown		8,433	8,433	8,846	8,846	0	(413)	0	(413)	0	8,433	0	0	0	45	06/25/2033	1.A FM
92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 2.859% 12/25/35		03/01/2022	Paydown		7,014	(42,218)	0	0	0	7,014	0	7,014	0	7,014	0	0	0	170	12/25/2035	1.D FM
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 1.437% 10/25/45		03/25/2022	Paydown		41,677	41,677	42,076	42,076	0	(399)	0	(399)	0	41,677	0	0	0	78	10/25/2045	1.A FM
92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 0.767% 01/25/45		03/25/2022	Paydown		1,206	1,206	1,206	1,206	0	0	0	0	0	1,206	0	0	0	1	01/25/2045	1.A FM
92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 1.137% 04/25/45		03/25/2022	Paydown		2,640	2,640	2,547	2,547	0	93	0	93	0	2,640	0	0	0	3	04/25/2045	1.A FM
92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 1.177% 07/25/45		03/25/2022	Paydown		2,984	2,984	2,299	2,299	0	685	0	685	0	2,984	0	0	0	5	07/25/2045	1.A FM
92922F-TB-4	WAMU MORTGAGE PASS THROUGH SERIES 2004-AR7 CLASS A6 2.553% 07/25/34		02/01/2022	Paydown		16,788	16,788	17,136	17,136	0	(348)	0	(348)	0	16,788	0	0	0	54	07/25/2034	1.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 1.217% 07/25/45		03/25/2022	Paydown		2,731	2,731	2,731	2,731	0	0	0	0	0	2,731	0	0	0	6	07/25/2045	1.A FM
92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 2.732% 08/25/34		03/01/2022	Paydown		4,710	4,710	4,672	4,672	0	38	0	38	0	4,710	0	0	0	18	08/25/2034	1.A FM
92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34		03/01/2022	Paydown		3,995	3,995	4,102	4,102	0	(107)	0	(107)	0	3,995	0	0	0	33	10/25/2034	1.A FM
92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 1.237% 10/25/44		03/25/2022	Paydown		5,442	5,442	5,442	5,442	0	0	0	0	0	5,442	0	0	0	6	10/25/2044	1.A FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 0.961% 12/25/46		03/01/2022	Paydown		10,786	10,615	8,295	8,295	0	2,491	0	2,491	0	10,786	0	0	0	18	12/25/2046	1.D FM
92940P-AG-9	WRKCO INC 3.000% 06/15/33		01/24/2022	U.S. BANCORP INVESTMENTS INC		2,004,720	2,000,000	1,995,280	1,995,773	0	21	0	21	0	1,995,795	0	8,925	8,925	6,833	06/15/2033	2.B FE
92966*-AC-3	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		01/31/2022	Redemption 100.0000		23,481	23,481	23,481	23,481	0	0	0	0	0	23,481	0	0	0	323	12/19/2024	1.F
92966*-AD-1	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		01/31/2022	Redemption 100.0000		16,772	16,772	16,772	16,772	0	0	0	0	0	16,772	0	0	0	231	12/19/2024	1.F
92966*-AE-9	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		01/31/2022	Redemption 100.0000		26,835	26,835	26,835	26,835	0	0	0	0	0	26,835	0	0	0	369	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		01/31/2022	Various		72,963	72,963	72,963	72,963	0	0	0	0	0	72,963	0	0	0	1,120	01/31/2028	1.F
93362Y-AA-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2006-AR5 CLASS A1A 1.131% 06/25/46		03/01/2022	Paydown		55,428	55,428	46,191	46,191	0	9,237	0	9,237	0	55,428	0	0	0	118	06/25/2046	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 0.841% 03/25/47		03/01/2022	Paydown		33,480	31,068	25,693	25,693	0	7,787	0	7,787	0	33,480	0	0	0	42	03/25/2047	1.D FM
933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 0.871% 01/25/47		03/01/2022	Paydown		8,230	5,005	225	225	0	8,005	0	8,005	0	8,230	0	0	0	14	01/25/2047	1.D FM
93363C-AD-1	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR7 CLASS 3A1B 1.723% 07/25/46		03/01/2022	Paydown		21,275	1,551	181	181	0	21,094	0	21,094	0	21,275	0	0	0	72	07/25/2046	1.D FM
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 0.627% 07/25/47		03/25/2022	Paydown		51,843	51,843	33,563	33,563	0	18,280	0	18,280	0	51,843	0	0	0	15	07/25/2047	1.D FM
93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 0.891% 06/25/47		03/01/2022	Paydown		23,425	23,425	20,200	20,200	0	3,225	0	3,225	0	23,425	0	0	0	24	06/25/2047	1.D FM
939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 0.857% 06/25/35		03/25/2022	Paydown		4,923	4,872	4,119	4,119	0	804	0	804	0	4,923	0	0	0	4	06/25/2035	1.D FM
939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 0.981% 11/25/46		03/01/2022	Paydown		30,782	30,190	21,163	21,163	0	9,619	0	9,619	0	30,782	0	0	0	48	11/25/2046	1.D FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 0.857% 07/25/35		03/25/2022	Paydown		2,895	3,116	2,619	2,619	0	277	0	277	0	2,895	0	0	0	3	07/25/2035	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
93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35		03/01/2022	Paydown		416	812	475	475	0	(60)	0	(60)	0	416	0	0	0	8	08/25/2035	1.D FM
93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35		03/01/2022	Paydown		33,663	34,481	31,297	31,297	0	2,366	0	2,366	0	33,663	0	0	0	338	10/25/2035	1.D FM
93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35		03/01/2022	Paydown		2,324	2,698	1,811	1,811	0	514	0	514	0	2,324	0	0	0	37	11/25/2035	1.D FM
93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36		03/01/2022	Paydown		16,557	22,921	9,642	9,642	0	6,915	0	6,915	0	16,557	0	0	0	218	02/25/2036	1.D FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 0.841% 04/25/47		03/01/2022	Paydown		31,582	25,993	21,816	21,816	0	9,766	0	9,766	0	31,582	0	0	0	45	04/25/2047	1.D FM
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 1.061% 09/25/46		03/01/2022	Paydown		12,399	11,561	8,254	8,254	0	4,145	0	4,145	0	12,399	0	0	0	22	09/25/2046	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 5.764% 10/25/36		03/01/2022	Paydown		4,058	4,058	2,376	2,376	0	1,682	0	1,682	0	4,058	0	0	0	14	10/25/2036	1.D FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 1.101% 08/25/46		03/01/2022	Paydown		31,224	25,291	15,759	15,759	0	15,465	0	15,465	0	31,224	0	0	0	48	08/25/2046	1.D FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 0.657% 12/25/36		03/25/2022	Paydown		13,946	13,946	8,231	8,231	0	5,714	0	5,714	0	13,946	0	0	0	6	12/25/2036	1.D FM
94973V-AL-1	ANTHEM INC 5.850% 01/15/36		02/07/2022	Various		2,529,940	2,000,000	2,312,330	2,316,181	0	(2,031)	0	(2,031)	0	2,314,150	0	215,790	215,790	66,300	01/15/2036	2.B FE
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		03/01/2022	Paydown		73,378	73,378	77,773	77,773	0	(4,395)	0	(4,395)	0	73,378	0	0	0	278	05/25/2050	1.A
949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50		03/01/2022	Paydown		58,702	58,702	61,758	61,758	0	(3,056)	0	(3,056)	0	58,702	0	0	0	223	05/25/2050	1.A
94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 2.899% 05/25/35		03/01/2022	Paydown		12,508	12,508	12,248	12,248	0	260	0	260	0	12,508	0	0	0	35	05/25/2035	1.A FM
94982X-AD-4	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-7 CLASS 2A1 6.000% 06/25/36		03/01/2022	Paydown		176,949	178,386	133,335	133,335	0	43,614	0	43,614	0	176,949	0	0	0	978	06/25/2036	1.D FM
949831-AA-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49		03/01/2022	Paydown		39,128	39,128	40,703	40,703	0	(1,575)	0	(1,575)	0	39,128	0	0	0	215	07/25/2049	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		03/01/2022	Paydown		33,911	33,911	34,030	34,030	0	(119)	0	(119)	0	33,911	0	0	0	186	07/25/2049	1.A
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 2.711% 03/25/36		03/01/2022	Paydown		20,621	20,641	17,265	17,265	0	3,356	0	3,356	0	20,621	0	0	0	88	03/25/2036	1.D FM
94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37		03/01/2022	Paydown		945	982	242	242	0	703	0	703	0	945	0	0	0	0	06/25/2037	1.D FM
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1 CLASS A1 144A 3.500% 07/25/47		03/01/2022	Paydown		76,988	76,988	71,201	71,201	0	5,788	0	5,788	0	76,988	0	0	0	470	07/25/2047	1.A
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.980% 11/25/48		03/01/2022	Paydown		65,449	65,449	65,640	65,640	0	(191)	0	(191)	0	65,449	0	0	0	431	11/25/2048	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		03/01/2022	Paydown		108,474	108,474	111,142	111,142	0	(2,668)	0	(2,668)	0	108,474	0	0	0	512	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		03/01/2022	Paydown		32,207	32,207	33,570	33,570	0	(1,364)	0	(1,364)	0	32,207	0	0	0	161	06/25/2050	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		03/15/2022	Paydown		7,925	7,925	7,913	7,913	0	12	0	12	0	7,925	0	0	0	77	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		03/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	17	06/15/2051	2.B FE
95630L-AA-9	WEST TOWN MALL TRUST SERIES 2017-KNOX CLASS A 144A 3.823% 07/05/30		03/01/2022	Paydown		18,636	18,636	18,616	18,616	0	20	0	20	0	18,636	0	0	0	124	07/05/2030	1.A FE
95709T-AL-4	EVERGY KANSAS CENTRAL 3.250% 12/01/25		03/16/2022	Various		10,226,900	10,000,000	9,999,900	10,000,000	0	17	0	17	0	10,000,017	0	226,883	226,883	95,243	12/01/2025	1.F FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40		01/31/2022	Redemption 100.0000		45,461	45,461	45,461	45,461	0	0	0	0	0	45,461	0	0	0	786	03/31/2040	2.C PL
97314@-AA-3	WIND ENERGY TRANSMISSION 3.670% 12/18/34		03/31/2022	Various		40,678	40,678	40,114	40,115	0	563	0	563	0	40,678	0	0	0	388	12/18/2034	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97806*-AG-7	WOLVERINE POWER SUPPLY CO 3.830% 09/10/45		03/10/2022	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	160	09/10/2045	1.F
981811-AF-9	WORTHINGTON INDUSTRIES 4.300% 08/01/32		01/26/2022	MESIROW FINANCIAL INC		3,285,090	3,000,000	3,411,420	3,375,617	0	(2,299)	0	(2,299)	0	3,373,318	0	(88,228)	(88,228)	63,425	08/01/2032	2.C FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		01/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	07/30/2051	2.B FE
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD 1.170% 07/19/24		03/30/2022	Tax Free Exchange		6,335,175	6,335,175	6,335,175	6,254,600	0	0	0	0	80,575	6,335,175	0	0	0	50,672	07/19/2024	2.B
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30	A	01/15/2022	Redemption 100.0000		38,400	38,400	34,776	35,048	0	3,352	0	3,352	0	38,400	0	0	0	634	01/15/2030	1.G FE
009090-AA-9	AIR CANADA 2015 1B PTT SERIES 144A 3.600% 03/15/27	A	03/15/2022	Redemption 100.0000		33,774	33,774	33,774	33,774	0	0	0	0	0	33,774	0	0	0	608	03/15/2027	1.F FE
13645R-BE-3	CANADIAN PACIFIC RAILWAY 1.750% 12/02/26	A	01/26/2022	MORGAN STANLEY		4,830,420	4,900,000	4,911,270	4,911,179	0	(162)	0	(162)	0	4,911,017	0	(80,597)	(80,597)	13,101	12/02/2026	2.B FE
C4111#-AF-8	GRAYMONT LTD 6.870% 01/10/23	A	01/10/2022	Various		676,923	676,923	687,653	682,814	0	(5,891)	0	(5,891)	0	676,923	0	0	0	23,252	01/10/2023	2.C PL
034863-BA-7	ANGLO AMERICAN CAPITAL SERIES 144A 2.875% 03/17/31	D	02/18/2022	BANK OF AMERICA		1,889,980	2,000,000	1,980,120	1,981,437	0	263	0	263	0	1,981,700	0	(91,720)	(91,720)	24,917	03/17/2031	2.B FE
046353-AG-3	ASTRAZENECA PLC 4.000% 09/18/42	D	01/26/2022	BANK OF AMERICA		280,130	247,000	303,321	301,088	0	(200)	0	(200)	0	300,888	0	(20,758)	(20,758)	3,568	09/18/2042	2.A FE
046353-AL-2	ASTRAZENECA PLC 3.375% 11/16/25	D	03/15/2022	BANK OF AMERICA		2,546,775	2,500,000	2,487,665	2,490,029	0	559	0	559	0	2,490,588	0	56,187	56,187	28,359	11/16/2025	2.A FE
05072M-AC-7	AUDAX SENIOR DEBT CLO LLC SERIES 2020-4A CLASS B 144A 2.841% 10/15/31	D	02/11/2022	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,189	10/15/2031	1.C FE
064255-AR-3	MUFG BANK LTD Series 144A 4.100% 09/09/23	D	02/08/2022	SMBC NIKKO SECS AMERICA		1,037,660	1,000,000	996,100	999,225	0	51	0	51	0	999,275	0	38,385	38,385	17,197	09/09/2023	1.E FE
06760P-AG-6	BABSON CLO LTD SERIES 2018-3A CLASS B1 144A 1.704% 07/20/29	D	03/17/2022	Various		2,465,528	2,500,000	2,474,915	2,474,915	0	8,029	0	8,029	0	2,482,944	0	(17,417)	(17,417)	17,204	07/20/2029	1.C FE
08186U-AG-7	BENEFIT STREET PARTNERS CLO LT SERIES 2020-22A CLASS C 144A 2.404% 01/20/32	D	03/25/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,104	01/20/2032	1.F FE
08866T-AA-0	BIB MERCHANT VOUCHER RECE 4.080% 04/07/27	D	01/07/2022	Redemption 100.0000		42,217	42,217	42,217	42,217	0	0	0	0	0	42,217	0	0	0	431	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECE 4.180% 04/07/28	D	01/07/2022	Redemption 100.0000		70,712	70,712	70,712	70,712	0	0	0	0	0	70,712	0	0	0	739	04/07/2028	2.A FE
26249G-AW-0	DRYDEN SENIOR LOAN FUND SERIES 2014-33A CLASS CR3 144A 2.239% 04/15/29	D	02/23/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,853	04/15/2029	1.F FE
279158-AC-3	ECOPETROL SA 5.875% 09/18/23	D	03/15/2022	BBVA SECURITIES INC		1,079,400	1,050,000	1,179,150	1,078,756	0	(3,415)	0	(3,415)	0	1,075,341	0	4,059	4,059	30,672	09/18/2023	3.A FE
35177P-AX-5	ORANGE SA 5.375% 01/13/42	D	01/25/2022	MORGAN KEEGAN & COMPANY INC		832,900	661,000	928,338	917,370	0	(688)	0	(688)	0	916,682	0	(83,783)	(83,783)	19,146	01/13/2042	2.A FE
377372-AJ-6	GLAXOSMITHKLINE CAP INC 4.200% 03/18/43	C	03/09/2022	BANK OF NEW YORK		400,266	370,000	469,637	465,785	0	(728)	0	(728)	0	465,057	0	(64,791)	(64,791)	7,468	03/18/2043	1.F FE
40052V-AB-0	GRUPO BIMBO SAB DE CV SERIES 144A 4.500% 01/25/22	D	01/25/2022	Maturity		200,000	200,000	215,100	200,162	0	(162)	0	(162)	0	200,000	0	0	0	4,500	01/25/2022	2.B FE
60687Y-AD-1	MIZUHO FINANCIAL GROUP SERIES 144A 3.477% 04/12/26	D	03/15/2022	BANK OF AMERICA		251,525	250,000	250,000	250,000	0	0	0	0	0	250,000	0	1,525	1,525	3,743	04/12/2026	1.G FE
65120F-AD-6	NEWCREST FINANCE PTY LTD SERIES 144A 3.250% 05/13/30	D	03/17/2022	JP MORGAN CHASE		971,600	1,000,000	996,780	997,589	0	(288)	0	(288)	0	997,301	0	(25,701)	(25,701)	11,556	05/13/2030	2.B FE
71643V-AA-3	PETROLEOS MEXICANOS SERIES 144A 6.700% 02/16/32	D	03/30/2022	Tax Free Exchange		7,887,595	7,865,000	7,888,438	7,865,000	0	22,595	0	22,595	0	7,887,595	0	0	0	152,231	02/16/2032	3.C FE
76720A-AG-1	RIO TINTO FINANCE USA PLC 4.125% 08/21/42	D	01/25/2022	GOLDMAN SACHS & CO.		1,428,225	1,250,000	1,505,750	1,504,255	0	(656)	0	(656)	0	1,503,600	0	(75,375)	(75,375)	22,344	08/21/2042	1.F FE
786584-A@-1	SAFRAN SA 4.280% 02/09/22	D	02/09/2022	Various		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	428,000	02/09/2022	2.A
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A 2.250% 11/24/30	D	01/26/2022	Various		954,525	1,000,000	994,050	994,641	0	40	0	40	0	994,681	0	(40,156)	(40,156)	3,906	11/24/2030	1.F FE
822582-BD-3	SHELL INTERNATIONAL FIN 3.250% 05/11/25	D	03/14/2022	JANE STREET CAPITAL		10,135,900	10,000,000	9,969,500	9,988,625	0	655	0	655	0	9,989,279	0	146,621	146,621	111,944	05/11/2025	1.D FE
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A 2.875% 03/11/41	D	01/25/2022	MORGAN STANLEY & CO. INC.		971,930	1,000,000	997,730	997,799	0	6	0	6	0	997,805	0	(25,875)	(25,875)	10,861	03/11/2041	1.E FE
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA 2.875% 02/17/22	D	02/17/2022	Maturity		1,000,000	1,000,000	1,001,580	1,000,026	0	(26)	0	(26)	0	1,000,000	0	0	0	14,375	02/17/2022	1.E FE
92915T-AU-1	VOYA CLO LTD SERIES 2016-4A CLASS CR 144A 2.404% 07/20/29	D	02/28/2022	Paydown		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	10,122	07/20/2029	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
92915W-AC-4	VOYA CLO LTD SERIES 2016-4A CLASS E2 144A 6.904% 07/20/29	D	02/28/2022	Paydown		450,000	450,000	419,786	419,786	0	30,214	0	30,214	0	450,000	0	0	0	11,164	07/20/2029	4.A FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	03/30/2022	Redemption 100.0000		134,882	134,882	134,882	134,883	0	(2)	0	(2)	0	134,882	0	0	0	0	09/30/2045	1.D PL
G2890*-AP-7	ED&F MAN JR FINCO LTD MANAGEMENT LTD 5.140% 09/15/23	D	03/31/2022	Taxable Exchange		189,632	1,053,512	189,632	514,763	0	603	325,733	(325,130)	0	189,632	0	0	0	29,332	09/15/2023	5.B Z
G2890*-AQ-5	ED&F MAN JR FINCO LTD MANAGEMENT LTD 5.540% 09/15/23	D	03/31/2022	Taxable Exchange		622,834	3,460,191	622,834	1,683,094	0	1,978	1,062,237	(1,060,259)	0	622,834	0	0	0	103,835	09/15/2023	5.B Z
G6764#-AA-0	OMEGA LEASING NO 9 LTD 2.400% 10/12/26	D	01/12/2022	Redemption 100.0000		5,263	5,263	5,263	5,263	0	0	0	0	0	5,263	0	0	0	32	10/12/2026	3.C
G9850@-AG-8	YORKSHIRE WATER SERVICES 5.070% 01/05/22	D	01/05/2022	Maturity		15,600,000	15,600,000	15,600,000	15,600,000	0	0	0	0	0	15,600,000	0	0	0	294,380	01/05/2022	2.B Z
K7017#-AA-8	MERIDIAN SPIRIT APS 4.110% 08/01/30	D	03/31/2022	Various		81,328	81,328	81,328	81,328	0	0	0	0	0	81,328	0	0	0	836	08/01/2030	2.A FE
N7660#-AM-9	SHV HOLDINGS NV 4.420% 03/28/22	D	03/28/2022	Various		23,900,000	23,900,000	23,900,000	23,900,000	0	0	0	0	0	23,900,000	0	0	0	528,190	03/28/2022	2.A
P7003*-AA-3	LA BUFA WIND SAPI DE CV 6.770% 09/30/37	D	03/31/2022	Various		8,467	8,467	8,467	8,468	0	0	0	0	0	8,467	0	0	0	143	09/30/2037	3.B PL
Q7397#-AN-4	VISY GMG 5.420% 07/13/23	D	07/31/2021	Taxable Exchange		11,900,000	11,900,000	11,900,000	11,900,000	0	0	0	0	0	11,900,000	0	0	0	32,249	07/13/2023	2.B PL
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	D	03/30/2022	Redemption 100.0000		134,697	134,697	134,697	134,697	0	0	0	0	0	134,697	0	0	0	3,138	03/30/2032	2.C PL
P3753#-AA-0	ERGON PERU SAC 4.87% Due 6/30/2034 JD30	D	01/01/2022	Transition adjustment		0	0	0	0	0	0	0	0	0	1,251	0	(1,251)	(1,251)	0	06/30/2034	2.A PL
G4910@-AB-8	INTERSERVE HOLDINGS LTD Due 3/15/2023	D	01/01/2022	Transition adjustment		0	0	0	0	0	0	0	0	0	174	14	(188)	(174)	0		1.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						405,677,426	405,659,922	406,113,912	382,214,500	0	114,996	1,387,970	(1,272,974)	80,575	408,463,185	14	(2,785,780)	(2,785,766)	7,391,160	XXX	XXX
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC TERM LOAN 11/03/24		12/31/2021	Redemption 100.0000		12,500	12,500	12,250	12,256	0	244	0	244	0	12,500	0	0	0	0	11/03/2024	2.A PL
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27		12/31/2021	Redemption 100.0000		3,440	3,440	3,397	3,399	0	41	0	41	0	3,440	0	0	0	2	06/11/2027	3.A PL
10463N-AB-4	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/26		03/25/2022	Redemption 100.0000		216,667	216,667	197,848	198,216	0	18,451	0	18,451	0	216,667	0	0	0	2,859	10/21/2026	3.A PL
10463N-AC-2	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27		03/31/2022	Redemption 100.0000		5,594	5,594	5,454	0	0	140	0	140	0	5,594	0	0	0	135	10/21/2027	3.A PL
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/08/25		01/01/2022	Various		15,500	15,500	15,331	15,331	0	169	0	169	0	15,500	0	0	0	0	06/08/2025	3.B PL
46448*-AD-5	ALTEON HEALTH 09/01/23		02/01/2022	Redemption 100.0000		2,327,157	2,327,157	2,283,961	2,270,332	0	56,824	0	56,824	0	2,327,157	0	0	0	15,466	09/01/2023	3.B PL
59100H-AG-2	META SPECIAL AEROSPACE LLC 11/16/22		03/31/2022	Redemption 100.0000		25,000	25,000	24,928	24,928	0	72	0	72	0	25,000	0	0	0	375	11/16/2022	2.A PL
59100H-AJ-6	META SPECIAL AEROSPACE LLC 11/16/22		03/31/2022	Redemption 100.0000		47,500	47,500	46,530	47,100	0	400	0	400	0	47,500	0	0	0	713	11/16/2022	2.A PL
70466@-AA-6	POLYMER SOLUTIONS GROUP TERM LOAN 01/01/23		12/31/2021	Redemption 100.0000		9,969	9,969	9,969	9,969	0	0	0	0	0	9,969	0	0	0	0	01/01/2023	3.B FE
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		03/31/2022	Redemption 100.0000		6,250	6,250	6,188	6,188	0	62	0	62	0	6,250	0	0	0	94	09/21/2028	2.C FE
78423X-AB-8	SH130 CONCESSION CO LLC TERM LOAN 06/30/24		02/04/2022	Redemption 100.0000		(152)	(152)	(152)	(152)	0	0	0	0	0	(152)	0	0	0	(1)	06/30/2024	2.C Z
85350E-AB-2	STANDARD INDUSTRIES INC TEXAS TERM LOAN 08/15/28		03/22/2022	Redemption 100.0000		12,500	12,500	12,367	12,379	0	121	0	121	0	12,500	0	0	0	94	08/15/2028	2.C FE
G6402B-AB-5	NAUTILUS ENERGY PARTNERS LLC 12/31/25		03/21/2022	Redemption 100.0000		120,441	120,441	119,839	120,045	0	396	0	396	0	120,441	0	0	0	0	12/31/2025	3.C Z
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RI TERM LOAN 02/20/25	D	12/20/2021	Redemption 100.0000		138,125	138,125	138,125	138,125	0	0	0	0	0	138,125	0	0	0	0	02/20/2025	4.A Z
G6208@-AA-6	MONTANA FINCO LTD TERM LOAN 03/15/23		01/07/2022	Redemption 100.0000		259,488	259,488	65,972	68,519	0	0	0	0	(2,547)	270,932	10,180	(21,624)	(11,444)	0	03/15/2023	3.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,199,979	3,199,979	2,942,007	2,926,635	0	76,920	0	76,920	(2,547)	3,211,423	10,180	(21,624)	(11,444)	19,737	XXX	XXX
2509999997. Total - Bonds - Part 4						513,478,711	516,039,991	529,496,811	453,402,182	0	(14,835,062)	1,387,970	(16,223,032)	78,028	517,498,007	10,194	(4,029,496)	(4,019,302)	9,260,610	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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
2509999999. Total - Bonds						513,478,711	516,039,991	529,496,811	453,402,182	0	(14,835,062)	1,387,970	(16,223,032)	78,028	517,498,007	10,194	(4,029,496)	(4,019,302)	9,260,610	XXX	XXX
18469P-3#-5	CLEARBRIDGE PFD HYBRID		03/28/2022	Redemption 100000.0000	2.000	200,000	0.00	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,655		1.F FE
18469Q-3#-3	CLEARBRIDGE PFD HYBRID		03/28/2022	Redemption 100000.0000	1.000	100,000	0.00	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,328		1.F FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						300,000	XXX	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,983	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						300,000	XXX	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,983	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						300,000	XXX	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,983	XXX	XXX
SBMBVG-Q3-5	HARBOUR ENERGY PLC	B	03/31/2022	Transition Adjustment	0.000	1,221		0	0	0	0	0	0	0	27,192	0	(25,971)	(25,971)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,221	XXX	0	0	0	0	0	0	0	27,192	0	(25,971)	(25,971)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,221	XXX	0	0	0	0	0	0	0	27,192	0	(25,971)	(25,971)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,221	XXX	0	0	0	0	0	0	0	27,192	0	(25,971)	(25,971)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						301,221	XXX	300,000	300,000	0	0	0	0	0	327,192	0	(25,971)	(25,971)	3,983	XXX	XXX
6009999999 - Totals						513,779,932	XXX	529,796,811	453,702,182	0	(14,835,062)	1,387,970	(16,223,032)	78,028	517,825,199	10,194	(4,055,467)	(4,045,273)	9,264,593	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, 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	78,085	0	0	101,195		101,195	(55,490)	0	(19,307)	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	56,518	0	0	71,368		71,368	(37,831)	0	(13,975)	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	75,912	0	0	101,730		101,730	(47,971)	0	(18,925)	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	50,881	0	0	68,975		68,975	(34,219)	0	(12,720)	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	80,822	0	0	103,693		103,693	(51,011)	0	(19,929)	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	37,876	0	0	45,743		45,743	(22,829)	0	(9,339)	0	0		0001
OTC OPTION CALL BOUGHT, JUL22 SPX C @ 4360.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/15/2021	07/15/2022	217	945,303	JUL22 SPX C @ 4360.03	65,888	0	0	66,647		66,647	(33,808)	0	(16,246)	0	0		0001
OTC OPTION CALL BOUGHT, JUL22 SPX C @ 4423.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/03/2021	07/29/2022	142	627,792	JUL22 SPX C @ 4423.15	42,376	0	0	39,093		39,093	(21,010)	0	(10,594)	0	0		0001
OTC OPTION CALL BOUGHT, AUG22 SPX C @ 4479.71	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/16/2021	08/15/2022	131	588,843	AUG22 SPX C @ 4479.71	40,512	0	0	33,277		33,277	(18,075)	0	(10,017)	0	0		0001
OTC OPTION CALL BOUGHT, AUG22 SPX C @ 4522.68	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2021	08/31/2022	115	520,549	AUG22 SPX C @ 4522.68	35,710	0	0	27,667		27,667	(14,915)	0	(8,805)	0	0		0001
OTC OPTION CALL BOUGHT, SEP22 SPX C @ 4480.7	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/15/2021	09/15/2022	199	889,938	SEP22 SPX C @ 4480.7	65,410	0	0	55,963		55,963	(24,864)	0	(16,129)	0	0		0001
OTC OPTION CALL BOUGHT, SEP22 SPX C @ 4307.54	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2021	09/30/2022	140	604,997	SEP22 SPX C @ 4307.54	47,008	0	0	58,415		58,415	(18,544)	0	(11,591)	0	0		0001
OTC OPTION CALL BOUGHT, OCT22 SPX C @ 4486.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	243	1,091,584	OCT22 SPX C @ 4486.46	78,005	0	0	73,841		73,841	(28,978)	0	(19,447)	0	0		0001
OTC OPTION CALL BOUGHT, OCT22 SPX C @ 4613.67	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2021	10/28/2022	261	1,206,003	OCT22 SPX C @ 4613.67	86,109	0	0	61,669		61,669	(26,668)	0	(21,468)	0	0		0001
OTC OPTION CALL BOUGHT, NOV22 SPX C @ 4682.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/15/2021	11/15/2022	187	874,171	NOV22 SPX C @ 4682.8	63,028	0	0	39,352		39,352	(16,816)	0	(15,541)	0	0		0001
OTC OPTION CALL BOUGHT, NOV22 SPX C @ 4567	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2021	11/30/2022	178	813,690	NOV22 SPX C @ 4567	66,072	0	0	51,750		51,750	(16,046)	0	(16,292)	0	0		0001
OTC OPTION CALL BOUGHT, DEC22 SPX C @ 4709.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/15/2021	12/15/2022	200	944,195	DEC22 SPX C @ 4709.85	77,141	0	0	43,983		43,983	(14,092)	0	(19,021)	0	0		0001
OTC OPTION CALL BOUGHT, DEC22 SPX C @ 4766.18	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2021	12/30/2022	195	931,484	DEC22 SPX C @ 4766.18	71,631	0	0	39,339		39,339	(12,887)	0	(17,711)	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 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 BOUGHT, JAN23 SPX C @ 4577.11	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/18/2022	01/13/2023	150	685,544	JAN23 SPX C @ 4577.11	0	55,323	0	47,599		47,599	3,340	0	(11,065)	0	0		0001
OTC OPTION CALL BOUGHT, JAN23 SPX C @ 4515.55	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/30/2023	157	709,795	JAN23 SPX C @ 4515.55	0	59,127	0	57,823		57,823	8,281	0	(9,584)	0	0		0001
OTC OPTION CALL BOUGHT, FEB23 SPX C @ 4471.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/15/2022	02/15/2023	245	1,093,222	FEB23 SPX C @ 4471.07	0	94,126	0	99,580		99,580	16,800	0	(11,347)	0	0		0001
OTC OPTION CALL BOUGHT, MAR23 SPX C @ 4262.45	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2022	03/15/2023	245	1,043,601	MAR23 SPX C @ 4262.45	0	99,756	0	138,869		138,869	43,486	0	(4,373)	0	0		0001
OTC OPTION CALL BOUGHT, MAR23 SPX C @ 4530.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/31/2022	03/31/2023	197	891,305	MAR23 SPX C @ 4530.41	0	76,385	0	78,469		78,469	2,084	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,118,984	384,717	0	1,506,040	XXX	1,506,040	(422,063)	0	(313,426)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,118,984	384,717	0	1,506,040	XXX	1,506,040	(422,063)	0	(313,426)	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										1,118,984	384,717	0	1,506,040	XXX	1,506,040	(422,063)	0	(313,426)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,118,984	384,717	0	1,506,040	XXX	1,506,040	(422,063)	0	(313,426)	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, 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	(48,273)	0	0	(49,268)		(49,268)	65,975	0	11,936	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	(34,941)	0	0	(37,825)		(37,825)	43,021	0	8,639	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	(47,471)	0	0	(59,031)		(59,031)	54,159	0	11,835	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	(30,590)	0	0	(39,744)		(39,744)	37,725	0	7,647	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	(47,500)	0	0	(59,123)		(59,123)	55,658	0	11,712	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	(22,148)	0	0	(25,512)		(25,512)	24,679	0	5,461	0	0		0001
OTC OPTION CALL WRITTEN, JUL22 SPX C @ 4571.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/15/2021	07/15/2022	217	945,303	JUL22 SPX C @ 4571.49	(39,892)	0	0	(35,584)		(35,584)	35,960	0	9,836	0	0		0001
OTC OPTION CALL WRITTEN, JUL22 SPX C @ 4637.67	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/03/2021	07/29/2022	142	627,792	JUL22 SPX C @ 4637.67	(25,237)	0	0	(19,929)		(19,929)	21,819	0	6,309	0	0		0001
OTC OPTION CALL WRITTEN, AUG22 SPX C @ 4701.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/16/2021	08/15/2022	131	588,843	AUG22 SPX C @ 4701.46	(23,966)	0	0	(16,186)		(16,186)	18,378	0	5,926	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 WRITTEN, AUG22 SPX C @ 4750.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2021	08/31/2022	115	520,549	AUG22 SPX C @ 4750.17	(20,874)	0	0	(13,104)		(13,104)	14,955	0	5,147	0	0		0001
OTC OPTION CALL WRITTEN, SEP22 SPX C @ 4697.1178	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/15/2021	09/15/2022	199	889,938	SEP22 SPX C @ 4697.1178	(40,225)	0	0	(30,442)		(30,442)	26,146	0	9,919	0	0		0001
OTC OPTION CALL WRITTEN, SEP22 SPX C @ 4514.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2021	09/30/2022	140	604,997	SEP22 SPX C @ 4514.73	(30,129)	0	0	(38,408)		(38,408)	20,694	0	7,429	0	0		0001
OTC OPTION CALL WRITTEN, OCT22 SPX C @ 4705.3992	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	243	1,091,584	OCT22 SPX C @ 4705.3992	(47,822)	0	0	(42,220)		(42,220)	30,909	0	11,922	0	0		0001
OTC OPTION CALL WRITTEN, OCT22 SPX C @ 4837.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2021	10/28/2022	261	1,206,003	OCT22 SPX C @ 4837.43	(52,582)	0	0	(32,020)		(32,020)	26,977	0	13,109	0	0		0001
OTC OPTION CALL WRITTEN, NOV22 SPX C @ 4908.04	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/15/2021	11/15/2022	187	874,171	NOV22 SPX C @ 4908.04	(39,250)	0	0	(19,953)		(19,953)	16,402	0	9,678	0	0		0001
OTC OPTION CALL WRITTEN, NOV22 SPX C @ 4786.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2021	11/30/2022	178	813,690	NOV22 SPX C @ 4786.22	(43,207)	0	0	(30,114)		(30,114)	17,537	0	10,654	0	0		0001
OTC OPTION CALL WRITTEN, DEC22 SPX C @ 4934.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/15/2021	12/15/2022	200	944,195	DEC22 SPX C @ 4934.98	(50,703)	0	0	(23,342)		(23,342)	14,342	0	12,502	0	0		0001
OTC OPTION CALL WRITTEN, DEC22 SPX C @ 4995.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2021	12/30/2022	195	931,484	DEC22 SPX C @ 4995.43	(44,804)	0	0	(20,377)		(20,377)	13,007	0	11,078	0	0		0001
OTC OPTION CALL WRITTEN, JAN23 SPX C @ 4801.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/18/2022	01/13/2023	150	685,544	JAN23 SPX C @ 4801.39	0	(35,580)	0	(29,010)		(29,010)	(546)	0	7,116	0	0		0001
OTC OPTION CALL WRITTEN, JAN23 SPX C @ 4748.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/30/2023	157	709,795	JAN23 SPX C @ 4748.1	0	(37,974)	0	(36,417)		(36,417)	(4,598)	0	6,155	0	0		0001
OTC OPTION CALL WRITTEN, FEB23 SPX C @ 4688.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/15/2022	02/15/2023	245	1,093,222	FEB23 SPX C @ 4688.81	0	(62,751)	0	(67,246)		(67,246)	(12,059)	0	7,565	0	0		0001
OTC OPTION CALL WRITTEN, MAR23 SPX C @ 4465.34	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2022	03/15/2023	245	1,043,601	MAR23 SPX C @ 4465.34	0	(71,394)	0	(105,186)		(105,186)	(36,922)	0	3,130	0	0		0001
OTC OPTION CALL WRITTEN, MAR23 SPX C @ 4745.6	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/31/2022	03/31/2023	197	891,305	MAR23 SPX C @ 4745.6	0	(51,072)	0	(53,854)		(53,854)	(2,782)	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(689,614)	(258,771)	0	(883,895)	XXX	(883,895)	481,436	0	194,705	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(689,614)	(258,771)	0	(883,895)	XXX	(883,895)	481,436	0	194,705	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										(689,614)	(258,771)	0	(883,895)	XXX	(883,895)	481,436	0	194,705	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(689,614)	(258,771)	0	(883,895)	XXX	(883,895)	481,436	0	194,705	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	1,904	0		3,079	0	0	0	0	1,888		(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	631	0		1,026	0	0	0	0	629		(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	16,505	0		26,682	0	0	0	0	16,359		(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	7,333	0		(14,370)	0	0	0	0	16,835		(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	(534,514)	0		(997,906)	0	0	0	0	738,158		(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	(611,998)	0		(3,216,351)	0	0	0	0	1,139,147		(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	(164,550)	0		(2,147,435)	0	0	0	0	373,849		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/25/2022	03/29/2024	1	235,000,000	SWP: OIS 2.212600 29-MAR-2024	0	0	(37,922)	0		(11,932)	0	0	0	0	1,660,562		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	03/25/2028	1	40,000,000	FSWP: OIS 2.159600 25-MAR-2028	0	0	0	0		(9,814)	0	0	0	0	489,450		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	05/25/2025	1	200,000,000	FSWP: OIS 2.320200 25-MAY-2025	0	0	0	0		(89,229)	0	0	0	0	1,775,788		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	10/25/2041	1	15,000,000	FSWP: OIS 2.089400 25-OCT-2041	0	0	0	0		(3,751)	0	0	0	0	331,900		(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,322,611)	0	XXX	(6,460,001)	0	0	0	0	6,544,565	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	3,389	6,810		9,708	0	14,731	0	0	7,141		(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	565	1,135		1,618	0	2,455	0	0	1,190		(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	565	1,135		1,618	0	2,455	0	0	1,190		(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	1,695	3,405		4,854	0	7,365	0	0	3,571		(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	1,098	2,270		4,970	0	4,910	0	0	2,863		(100/100)

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	549	1,135		2,485	0	2,455	0	0	1,431		(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	449,600	CSWAP: EUR/USD 9/23/2028	820	0	2,196	4,540		9,940	0	9,820	0	0	5,726		(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	238	(7,465)		(5,799)	0	3,780	0	0	1,348		(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	714	(22,395)		(17,398)	0	11,340	0	0	4,044		(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	1,428	(44,790)		(34,795)	0	22,680	0	0	8,088		(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	345	(19,030)		(18,284)	0	7,560	0	0	3,151		(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	861	(47,575)		(45,711)	0	18,900	0	0	7,878		(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	4,306	(237,875)		(228,555)	0	94,500	0	0	39,389		(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	2,067	(114,180)		(109,706)	0	45,360	0	0	18,907		(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	172	(9,515)		(9,142)	0	3,780	0	0	1,576		(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	1,178	(51,270)		(46,198)	0	22,680	0	0	7,936		(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	589	(25,635)		(23,099)	0	11,340	0	0	3,968		(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	196	(8,545)		(7,700)	0	3,780	0	0	1,323		(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	2,356	(102,540)		(92,397)	0	45,360	0	0	15,872		(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	340	(23,413)		(22,212)	0	9,450	0	0	3,383		(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	340	(23,413)		(22,212)	0	9,450	0	0	3,383		(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	738	(46,825)		(44,245)	0	18,900	0	0	5,203		(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	369	(23,413)		(22,123)	0	9,450	0	0	2,602		(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	2,391	(21,860)		(22,004)	0	9,820	0	0	2,751		(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 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	5,381	(49,185)		(49,509)	0	22,095	0	0	6,190		(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	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	598	(5,465)		(5,501)	0	2,455	0	0	688		(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	1,196	(10,930)		(11,002)	0	4,910	0	0	1,376		(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	541	(5,465)		(3,168)	0	2,455	0	0	1,369		(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	1,624	(16,395)		(9,505)	0	7,365	0	0	4,107		(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	2,706	(27,325)		(15,842)	0	12,275	0	0	6,844		(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	541	(5,465)		(3,168)	0	2,455	0	0	1,369		(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	330	(4,485)		(690)	0	3,780	0	0	1,673		(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	1,651	(22,425)		(3,449)	0	18,900	0	0	8,363		(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	1,651	(22,425)		(3,449)	0	18,900	0	0	8,363		(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	660	(8,970)		(1,379)	0	7,560	0	0	3,345		(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	5,612	(76,245)		(11,725)	0	64,260	0	0	28,433		(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	8,335	(163,115)		(105,262)	0	71,820	0	0	17,927		(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	4,825	(94,435)		(60,941)	0	41,580	0	0	10,379		(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	12,283	(240,380)		(155,122)	0	105,840	0	0	26,419		(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	9,100	14,325		36,283	0	36,825	0	0	19,662		(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	12,739	20,055		50,797	0	51,555	0	0	27,527		(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	5,460	8,595		21,770	0	22,095	0	0	11,797		(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	(3,003)	14,450		15,782	0	(81,260)	0	0	29,621		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	(88)	425		464	0	(2,390)	0	0	871		(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	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(971)	4,675		5,106	0	(26,290)	0	0	9,583		(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	(795)	3,825		4,178	0	(21,510)	0	0	7,841		(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	6,675	33,385		31,602	0	27,005	0	0	9,542		(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	5,461	27,315		25,856	0	22,095	0	0	7,807		(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	21,238	106,225		100,553	0	85,925	0	0	30,362		(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	2,688	(2,905)		29,099	0	26,460	0	0	10,659		(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	3,455	(3,735)		37,412	0	34,020	0	0	13,704		(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	384	(415)		4,157	0	3,780	0	0	1,523		(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	11,134	(12,035)		120,551	0	109,620	0	0	44,157		(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	2,984	9,080		38,372	0	30,240	0	0	12,558		(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	8,953	27,240		115,117	0	90,720	0	0	37,675		(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	373	1,135		4,797	0	3,780	0	0	1,570		(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	2,611	7,945		33,576	0	26,460	0	0	10,988		(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	9,083	27,240		132,984	0	90,720	0	0	43,909		(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	3,028	9,080		44,328	0	30,240	0	0	14,636		(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	2,649	7,945		38,787	0	26,460	0	0	12,807		(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	378	1,135		5,541	0	3,780	0	0	1,830		(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	9,091	84,565		92,033	0	31,915	0	0	12,311		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	699	6,505		7,079	0	2,455	0	0	947		(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	471,080	CSWAP: EUR/USD 10/30/2024	5,980	0	2,797	26,020		28,318	0	9,820	0	0	3,788		(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	1,399	13,010		14,159	0	4,910	0	0	1,894		(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	1,399	13,010		14,159	0	4,910	0	0	1,894		(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	(225)	3,597		5,047	0	(6,251)	0	0	2,442		(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	(449)	7,193		10,094	0	(12,502)	0	0	4,883		(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	(225)	3,597		5,047	0	(6,251)	0	0	2,442		(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	(112)	1,798		2,524	0	(3,125)	0	0	1,221		(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	(1,236)	19,781		27,759	0	(34,379)	0	0	13,429		(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	6,353	114,350		205,284	0	37,800	0	0	20,185		(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	11,436	205,830		369,512	0	68,040	0	0	36,334		(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	1,271	22,870		41,057	0	7,560	0	0	4,037		(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	2,541	45,740		82,114	0	15,120	0	0	8,074		(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	635	11,435		20,528	0	3,780	0	0	2,019		(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	1,847	33,765		52,007	0	11,340	0	0	4,773		(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	3,694	67,530		104,014	0	22,680	0	0	9,545		(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	616	11,255		17,336	0	3,780	0	0	1,591		(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	7,802	55,950		140,116	0	24,550	0	0	16,785		(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	780	5,595		14,012	0	2,455	0	0	1,678		(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	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	2,340	16,785		42,035	0	7,365	0	0	5,035		(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	701,160	CSWAP: EUR/USD 29-JUN-2030	6,480	0	4,681	33,570		84,070	0	14,730	0	0	10,071		(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	3,121	22,380		56,047	0	9,820	0	0	6,714		(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	5,310	(39,650)		42,308	0	37,800	0	0	16,492		(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	5,310	(39,650)		42,308	0	37,800	0	0	16,492		(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	13,805	(103,090)		110,000	0	98,280	0	0	42,878		(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	16,660	22,155		142,406	0	51,555	0	0	28,875		(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	793	1,055		6,781	0	2,455	0	0	1,375		(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	2,380	3,165		20,344	0	7,365	0	0	4,125		(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	7,140	9,495		61,031	0	22,095	0	0	12,375		(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	4,397	(95,875)		(41,280)	0	49,140	0	0	24,863		(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	1,015	(22,125)		(9,526)	0	11,340	0	0	5,738		(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	1,015	(22,125)		(9,526)	0	11,340	0	0	5,738		(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	338	(7,375)		(3,175)	0	3,780	0	0	1,913		(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	8,364	(23,475)		(16,753)	0	36,825	0	0	16,911		(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	1,115	(3,130)		(2,234)	0	4,910	0	0	2,255		(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	27,322	(76,685)		(54,728)	0	120,295	0	0	55,242		(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	(2,046)	(74,970)		(10,706)	0	(43,020)	0	0	18,807		(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	(455)	(16,660)		(2,379)	0	(9,560)	0	0	4,179		(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 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	(6,986)	(255,981)		(36,553)	0	(146,890)	0	0	64,216		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 22-MAR-2032	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/08/2022	03/22/2032	1	3,265,800	CSWAP: EUR/USD 22-MAR-2032	0	(49,050)	1,164	(72,150)		(117,666)	0	(23,100)	0	0	51,594		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(952,909)	(49,050)	327,051	(1,247,974)	XXX	1,276,016	0	1,862,233	0	0	1,187,548	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(952,909)	(49,050)	(995,560)	(1,247,974)	XXX	(5,183,985)	0	1,862,233	0	0	7,732,113	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	118,650	515,364		515,364	(1,309,111)	0	0	0	262,980		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	23,917	17,315		17,315	(33,703)	0	0	0	15,221		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	1,887	(8,404,376)		(8,404,376)	10,541,456	0	0	0	7,984,360		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	4,257	(19,478,220)		(19,478,220)	12,000,998	0	0	0	9,099,112		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	372,089	357,058		357,058	(1,772,259)	0	0	0	393,822		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	122,397	51,496		51,496	(334,319)	0	0	0	131,572		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	250,625	104,249		104,249	(286,235)	0	0	0	120,336		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	115,169	65,173		65,173	(156,709)	0	0	0	78,240		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	(74,282)	626,229		626,229	865,546	0	(409)	0	190,795		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	(45,979)	800,093		800,093	873,100	0	(161)	0	193,969		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	30,523	(3,764,455)		(3,764,455)	(1,774,846)	0	(96)	0	428,169		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	34,442	(5,522,729)		(5,522,729)	(1,915,689)	0	25	0	530,675		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	37,000,000	REC SWP: USD 0.610000 22-MAY-2030 [PAY 1ML]	5,379	0	42,056	(4,525,174)		(4,525,174)	(2,204,330)	0	(132)	0	528,075		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	22,000,000	REC SWP: USD 0.608700 22-MAY-2030 [PAY 1ML]	373	0	24,936	(2,692,777)		(2,692,777)	(1,310,595)	0	(9)	0	313,991		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	21,412	(4,003,654)		(4,003,654)	(2,355,738)	0	(322)	0	540,909		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	(50)	331,760		331,760	332,357	0	0	0	94,032		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	(39)	255,470		255,470	254,084	0	0	0	71,907		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	(43)	284,974		284,974	281,366	0	0	0	79,651		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	(30)	198,087		198,087	195,385	0	0	0	55,313		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	(47)	308,951		308,951	304,804	0	0	0	86,289		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	(31)	199,856		199,856	195,314	0	0	0	55,313		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	(30)	199,743		199,743	195,319	0	0	0	55,313		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	(30)	199,544		199,544	195,327	0	0	0	55,313		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	(30)	197,484		197,484	195,410	0	0	0	55,313		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	164	0	(24,235)	626,157		626,157	561,472	0	(4)	0	126,690		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	(1,518)	0	(25,478)	656,325		656,325	589,593	0	34	0	133,025		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	6,928,934	SWP: USD 1.510700 23-JUN-2032	821	0	(21,230)	547,001		547,001	491,369	0	(18)	0	110,854		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	1,400	0	(25,061)	633,728		633,728	576,141	0	(31)	0	129,858		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	(1,610)	0	(23,955)	598,511		598,511	548,292	0	36	0	123,523		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/03/2021	11/05/2031	1	67,819,000	SWP: USD 1.637500 05-NOV-2031	0	0	237,037	(4,281,465)		(4,281,465)	(4,683,383)	0	0	0	1,050,947		0002

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)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	06/23/2031	1	85,000,000	FSWP: OIS 2.139300 23-JUN-2031	0	0	0	12,394		12,394	12,394	0	0	0	1,291,582		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	06/23/2028	1	80,000,000	FSWP: OIS 2.224400 23-JUN-2028	0	0	0	4,458		4,458	4,458	0	0	0	998,849		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/31/2022	10/15/2025	1	50,000,000	FSWP: OIS 2.294700 15-OCT-2025	0	0	0	(21,398)		(21,398)	(21,398)	0	0	0	470,718		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										27,310	0	1,158,847	(44,902,828)	XXX	(44,902,828)	11,055,870	0	(1,087)	0	25,856,716	XXX	XXX
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	(1,500)	(3,412)		(3,412)	2,299	0	682	0	0	1	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	(2,250)	(5,118)		(5,118)	3,448	0	1,023	0	0	1	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	(2,500)	(5,687)		(5,687)	3,831	0	1,137	0	0	1	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	(750)	(1,706)		(1,706)	1,149	0	341	0	0	1	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	(625)	(1,422)		(1,422)	958	0	284	0	0	1	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	(250)	(569)		(569)	383	0	114	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	(2,498)	(7,952)		(7,952)	949	0	1,854	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	(12,486)	(57,972)		(57,972)	390	0	11,416	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(213,948)	0	(22,859)	(83,838)	XXX	(83,838)	13,407	0	16,851	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(186,638)	0	1,135,988	(44,986,666)	XXX	(44,986,666)	11,069,277	0	15,764	0	25,856,716	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	3,750	(175,662)		(3,642)	0	0	5,926	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. MBNUM2BPBD07JBLYG310	02/17/2021	10/17/2057	1	10,000,000	CDS: (CMBX.NA.8.AA)	(25,000)	0	37,500	(17,487)		42,583	0	0	1,782	0	10,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	0	(42,406)	4,583	(41,585)		(50,151)	0	0	821	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	0	(42,406)	4,583	(41,585)		(50,151)	0	0	821	0	5,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(249,580)	(84,812)	50,416	(276,319)	XXX	(61,361)	0	0	9,350	0	23,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(249,580)	(84,812)	50,416	(276,319)	XXX	(61,361)	0	0	9,350	0	23,000,000	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										27,310	0	(163,764)	(44,902,828)	XXX	(51,362,829)	11,055,870	0	(1,087)	0	32,401,281	XXX	XXX
1369999999. Total Swaps - Credit Default										(463,528)	(84,812)	27,557	(360,157)	XXX	(145,199)	13,407	0	26,201	0	23,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(952,909)	(49,050)	327,051	(1,247,974)	XXX	1,276,016	0	1,862,233	0	0	1,187,548	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										(1,389,127)	(133,862)	190,844	(46,510,959)	XXX	(50,232,012)	11,069,277	1,862,233	25,114	0	56,588,829	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/19/2022	04/26/2022	1	4,832,195	EUR/USD	0	0	0	112,930		112,930	9,071	103,859	0	0	6,448		0004

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 FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/15/2022	04/20/2022	1	2,743,464	GBP/USD	0	0	0	(17,481)		(17,481)	4,020	(21,501)	0	0	3,211		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	03/18/2027	1	5,248,851	GBP/USD	0	0	0	86,157		86,157	17,548	68,608	0	0	58,491		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	12/18/2026	1	289,911	GBP/USD	0	0	0	4,329		4,329	989	3,340	0	0	3,149		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	09/18/2026	1	293,937	GBP/USD	0	0	0	4,036		4,036	1,009	3,027	0	0	3,108		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	06/18/2026	1	296,985	GBP/USD	0	0	0	3,735		3,735	1,020	2,715	0	0	3,050		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	03/18/2026	1	297,832	GBP/USD	0	0	0	3,398		3,398	1,020	2,378	0	0	2,966		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	12/18/2025	1	301,959	GBP/USD	0	0	0	3,119		3,119	1,026	2,093	0	0	2,912		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	09/18/2025	1	306,156	GBP/USD	0	0	0	2,834		2,834	1,029	1,806	0	0	2,852		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	06/18/2025	1	309,268	GBP/USD	0	0	0	2,577		2,577	1,019	1,557	0	0	2,774		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	03/18/2025	1	310,006	GBP/USD	0	0	0	2,395		2,395	992	1,404	0	0	2,670		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	12/18/2024	1	314,169	GBP/USD	0	0	0	1,999		1,999	990	1,008	0	0	2,591		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	09/18/2024	1	318,531	GBP/USD	0	0	0	1,715		1,715	975	740	0	0	2,504		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	06/18/2024	1	321,685	GBP/USD	0	0	0	1,481		1,481	948	533	0	0	2,396		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	03/18/2024	1	202,840	GBP/USD	0	0	0	774		774	573	202	0	0	1,422		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	12/18/2023	1	204,028	GBP/USD	0	0	0	609		609	549	60	0	0	1,337		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	09/18/2023	1	203,855	GBP/USD	0	0	0	464		464	519	(55)	0	0	1,235		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	06/20/2023	1	207,895	GBP/USD	0	0	0	361		361	496	(135)	0	0	1,149		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/17/2022	03/20/2023	1	207,780	GBP/USD	0	0	0	282		282	459	(176)	0	0	1,023		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	BNP Paribas R0MUWSFPU8MPR08K5P83	03/17/2022	12/19/2022	1	209,070	GBP/USD	0	0	0	208		208	424	(216)	0	0	887		0004

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 FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	09/19/2022	1	209,074	GBP/USD	0	0	0	289		289	384	(95)	0	0	718		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2022	06/21/2022	1	217,853	GBP/USD	0	0	0	424		424	359	65	0	0	516		0004
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	216,635	XXX	216,635	45,419	171,217	0	0	107,409	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	216,635	XXX	216,635	45,419	171,217	0	0	107,409	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)	(49,050)	(995,560)	(1,247,974)	XXX	(5,183,985)	0	1,862,233	0	0	7,732,113	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										242,732	125,946	1,135,988	(44,147,886)	XXX	(44,147,886)	11,174,069	171,217	(102,957)	0	25,964,125	XXX	XXX
1719999999. Subtotal - Replication										(249,580)	(84,812)	50,416	(276,319)	XXX	(61,361)	0	0	9,350	0	23,000,000	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										(959,757)	(7,916)	190,844	(45,672,179)	XXX	(49,393,232)	11,174,069	2,033,450	(93,607)	0	56,696,238	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
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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction 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
EDM2	341	341,000,000	EURO$ 90 DAY JUN 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/13/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/20/2020	99.7774	98.4700	(4,262)	0	0	0	0	1,114,575	1,114,575	231,681	0003	2,500
EDU2	341	341,000,000	EURO$ 90 DAY SEP 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/20/2020	99.7575	97.8200	(25,575)	0	0	0	0	1,651,712	1,651,712	231,681	0003	2,500
EDZ2	229	229,000,000	EURO$ 90 DAY DEC 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/14/2020	99.7262	97.3400	(22,900)	0	0	0	0	1,366,125	1,366,125	155,586	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	97.0400	(28,625)	0	0	0	0	1,531,613	1,531,613	155,586	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	96.8700	(28,625)	0	0	0	0	1,588,513	1,588,513	155,586	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	96.8800	(4,838)	0	0	0	0	295,625	295,625	29,215	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	96.9700	(4,300)	0	0	0	0	279,500	279,500	29,215	0003	2,500
EDM2	230	230,000,000	EURO$ 90 DAY JUN 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/13/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F42	03/31/2022	98.4746	98.4700	2,079	0	0	0	0	2,656	2,656	165,926	0003	2,500
EDU2	230	230,000,000	EURO$ 90 DAY SEP 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F43	03/31/2022	97.8150	97.8200	(3,452)	0	0	0	0	(2,875)	(2,875)	165,929	0003	2,500
EDZ2	230	230,000,000	EURO$ 90 DAY DEC 22	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F44	03/31/2022	97.3350	97.3400	(3,452)	0	0	0	0	(2,875)	(2,875)	165,929	0003	2,500
EDH3	230	230,000,000	EURO$ 90 DAY MAR 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/13/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F45	03/31/2022	97.0350	97.0400	(3,452)	0	0	0	0	(2,875)	(2,875)	165,929	0003	2,500
EDM3	230	230,000,000	EURO$ 90 DAY JUN 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/19/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F43	03/31/2022	96.8616	96.8700	(5,445)	0	0	0	0	(4,851)	(4,851)	165,929	0003	2,500
EDU3	230	230,000,000	EURO$ 90 DAY SEP 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F44	03/31/2022	96.8650	96.8800	(9,203)	0	0	0	0	(8,625)	(8,625)	165,929	0003	2,500
EDZ3	230	230,000,000	EURO$ 90 DAY DEC 23	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F45	03/31/2022	96.9603	96.9700	(6,180)	0	0	0	0	(5,603)	(5,603)	165,929	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												(148,230)	0	0	0	0	7,802,615	7,802,615	2,150,050	XXX	XXX
1649999999. Subtotal - Short Futures												(148,230)	0	0	0	0	7,802,615	7,802,615	2,150,050	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												(148,230)	0	0	0	0	7,802,615	7,802,615	2,150,050	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												(148,230)	0	0	0	0	7,802,615	7,802,615	2,150,050	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
			Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	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	(148,230)	0	2,150,050	2,150,050
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	57,823	(55,507)	2,316	249,043	(36,417)	212,626	70,042	70,043
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	12,693	(209,200)	0	18,005	(78,684)	0	77,636	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	1,246,048	0	969,640	(906,273)	0	1,810,027	(675,224)	0	561,875	0
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	(17,487)	0	42,583	0	42,583	10,000,000	9,982,513
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(147,500)	0	0	(63,507)	0	38,251	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	0	0	255,541	(144,216)	111,325	255,541	(144,216)	111,325	0	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	450,615	(1,062,208)	0	645,230	(840,653)	0	171,454	0
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Y	Y	0	0	227,255	(120,037)	107,218	227,255	(120,038)	107,217	0	0
JP MORGAN SECURITIES LLC	0K3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	(83,169)	0	0	(100,303)	0	10,000,000	9,916,831
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	8,513	0	8,513	8,513	0	8,513	13,947	13,947
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	7,717	0	113,213	(612,904)	0	113,213	(188,426)	0	3,149,479	2,642,070
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	410,000	0	148,054	0	0	342,746	0	0	128,644	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	460,000	0	703,316	(291,583)	0	862,416	(291,583)	110,833	83,624	35,357
0299999999. Total NAIC 1 Designation				2,123,765	0	2,946,663	(3,650,084)	229,372	4,574,572	(2,539,051)	593,097	24,294,952	22,660,761
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	7,791,419	(52,760,172)	0	7,822,205	(59,250,958)	0	32,401,286	0
0999999999 - Gross Totals				2,123,765	0	10,738,082	(56,410,256)	229,372	12,396,777	(61,938,239)	593,097	58,846,288	24,810,811
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						10,738,082	(56,410,256)						

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)
GOLDMAN, SACHS & CO	F0R8UP27PHTHYVLBNG30	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	3,195,176	2,490,000	2,916,459	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	9,325	7,267	8,511	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	60,633	47,251	55,344	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	51,028,474	39,766,482	46,577,242	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	10,727	10,727	10,727		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	69,751	69,751	69,751		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	58,702,312	58,702,312	58,702,312		V
0199999999 - Total					113,076,398	101,093,791	108,340,347	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)
Citibank, N.A.	570DZWZ7FF32TWEFA76	CASH	000000-00-0	CASH	1,246,048	1,246,048	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	CASH	000000-00-0	CASH	7,717	7,717	XXX		IV
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	000000-00-0	CASH	410,000	410,000	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	735,212	735,212	XXX		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	CASH	000000-00-0	CASH	7,909,959	7,909,959	XXX		V
0299999999 - Total					10,768,935	10,768,935	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)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
02088X-E9-5	ALPLLC_1ALPINE SECURITIZATION LLC ABCP - USD		1.G FE	949,290	949,739	05/09/2022
07274M-D1-0	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.G FE	1,549,986	1,550,000	04/01/2022
19424J-EA-0	CCPV_1COLLAT CP V CO LLC ABCP 0.25% 0 - USD		1.G FE	1,199,111	1,199,675	05/10/2022
19424J-EB-8	CCPV_1COLLAT CP V CO LLC ABCP 0.28% 0 - USD		1.G FE	899,311	899,720	05/11/2022
2332K1-E3-0	DNB_NO_1DNB BANK ASA 42D 0.225% 05/03/2 - USD		1.G FE	649,814	649,870	05/03/2022
83050U-DJ-4	SEBA_SS_1SKANDINAVISKA ENSKILDA 42D 0.18 - USD		1.G FE	449,919	449,961	04/18/2022
91127Q-DJ-5	UOB_SPUNITED OVERSEAS BANK LTD 42D 0. - USD		1.G FE	1,899,673	1,899,794	04/18/2022
05253M-PU-2	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D FE	848,910	848,808	09/06/2022
05253M-PY-4	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D FE	1,647,475	1,650,000	02/10/2023
05253M-QB-3	ANZ_AU1AUST & NZ BANKING GROUP 42DIB 0 - USD		1.D FE	800,421	800,000	09/08/2022
06054R-3P-5	BAC_14BANK OF AMERICA NA - USD		1.C FE	975,000	975,000	07/06/2022
06367C-LC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO). - USD		1.C FE	699,296	700,000	09/15/2022
06367C-J2-4	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	1,748,634	1,750,060	08/02/2022
06367C-MB-0	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	699,147	700,000	10/04/2022
06367C-MH-7	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	1,098,697	1,100,000	10/06/2022
06417M-RM-9	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C FE	299,579	300,000	10/21/2022
06417L-RN-9	BNS_CN_1BANK OF NOVA SCOTIA 42DIB 0.68% - USD		1.C FE	1,500,000	1,500,000	10/03/2022
06417M-RY-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD		1.C FE	823,863	825,000	10/12/2022
06742T-G6-7	BARC_LN@NEWYORKBARCLAYS BANK PLC NY - USD		1.E FE	1,398,171	1,400,000	08/03/2022
0727MC-TT-4	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.D FE	1,498,993	1,500,000	07/27/2022
05586F-RY-5	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD		1.D FE	1,398,491	1,400,000	09/09/2022
13606C-UA-0	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	1,699,253	1,700,086	07/01/2022
19424G-4G-4	CCPV_1COLLAT CP V CO LLC ABCPIB 0.27% - USD		1.G FE	299,702	300,000	08/25/2022
20272A-U4-6	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	848,919	850,000	09/29/2022
21684L-D6-6	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	798,902	800,000	11/23/2022
21684L-BY-7	RABO_NA_1@NEWYORKCOOPERAT RABOBANK UA/NY - USD		1.C FE	1,398,484	1,400,000	09/02/2022
2332K4-ML-5	DNB_NO_1DNB BANK ASA - USD		1.C FE	800,674	800,000	09/07/2022
2332K4-MB-7	DNB_NO_1DNB BANK ASA. - USD		1.C FE	899,486	900,000	07/08/2022
40433F-SU-4	HSBA_LN_7HSBC BANK PLC - USD		1.E FE	1,596,438	1,600,000	02/01/2023
40435R-LQ-2	HSBC_7HSBC BANK USA NA - USD		1.D FE	2,123,628	2,125,000	07/12/2022
40435R-LZ-2	HSBC_7HSBC BANK USA NA - USD		1.D FE	249,737	250,000	10/03/2022
63254G-RU-1	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	1,198,722	1,200,000	09/07/2022
63254G-RZ-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	1,198,627	1,200,000	09/14/2022
63254G-SC-0	NAB_AUNATIONAL AUSTRALI BANK L - USD		1.D FE	998,575	1,000,000	10/14/2022
63873Q-SL-9	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) CDI 0.27% - USD		1.E FE	1,598,132	1,600,000	12/01/2022
78012U-3R-4	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.B FE	997,925	1,000,000	02/23/2023
78015M-4M-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.B FE	1,298,563	1,300,000	09/16/2022
78012U-V6-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY. - USD		1.B FE	1,672,964	1,675,000	09/29/2022
83050W-BH-6	SEBA_SS_1SKANDINAV ENSKILDA BANK - USD		1.D FE	1,646,727	1,650,000	11/22/2022
83050W-BN-3	SEBA_SS_1SKANDINAV ENSKILDA BANK - USD		1.D FE	1,100,000	1,100,000	10/03/2022
83368Y-HL-4	SOCGENSOCIETE GENERALE 42DIB 0.18% 07 - USD		1.E FE	799,429	800,000	07/14/2022
86564M-CB-2	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E FE	1,673,931	1,675,000	08/08/2022
86959R-WS-5	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	1,522,959	1,525,000	10/27/2022
86959R-XK-1	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	1,197,480	1,200,000	02/24/2023
89120D-UD-9	TD_CN_2TORONTO DOMINION BANK - USD		1.C FE	475,164	475,000	09/23/2022
89120D-U9-8	TD_CN_2TORONTO-DOMINION BANK. - USD		1.C FE	800,130	800,000	09/06/2022
89114W-H9-9	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C FE	599,297	600,000	09/30/2022
89114W-Q5-7	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD		1.C FE	1,597,077	1,600,000	02/01/2023
91127R-AY-3	UOB_SPUNITED OVERSEAS BANK LTD - USD		1.B FE	1,198,605	1,200,000	10/04/2022
96130A-KP-2	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	898,888	900,000	09/21/2022
96130A-KF-4	WBC_AU@NEWYORKWESTPAC BANKING CORP NY - USD		1.D FE	1,274,205	1,275,037	07/15/2022
22550L-2B-6	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD		1.E FE	1,300,242	1,300,652	04/08/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				58,796,649	58,848,401	XXX
06742T-C4-6	BARC_LN@NEWYORKBARCLAYS BANK PLC NY - USD		1.G FE	449,855	450,000	04/29/2022
0727MC-SW-8	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.G FE	599,989	600,000	04/05/2022
13606C-Z8-0	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY. - USD		1.G FE	1,349,787	1,350,000	05/18/2022
21684X-TX-4	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.G FE	1,324,546	1,325,000	05/12/2022
22552G-5E-6	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) CDI - USD		1.G FE	299,879	300,000	05/17/2022
51501H-RE-1	LBBW_1@NEWYORKLANDESBK BADEN-WURTT NY - USD		1.G FE	1,699,876	1,700,000	04/12/2022
60683B-2Q-5	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD		1.G FE	899,972	900,000	04/06/2022
60710R-AB-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.G FE	324,968	325,000	04/14/2022
55380T-YU-8	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 0. - USD		1.G FE	624,824	625,000	05/06/2022
65602Y-WQ-9	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.G FE	1,450,006	1,450,000	04/29/2022
69033M-B3-0	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.G FE	1,124,956	1,125,000	04/07/2022
86565F-AF-9	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.G FE	474,982	475,000	04/08/2022
86564G-5A-5	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G FE	524,669	525,000	05/24/2022
30229B-D1-2	XOM_2EXXON MOBIL CORPORATION CP 0.29 - USD		1.G FE	3,599,971	3,600,000	04/01/2022
83369C-D1-9	SOCGENSOCIETE GENERALE SA 04/01/2022 - USD		1.G FE	3,199,974	3,200,000	04/01/2022
86564X-DR-2	SUMITR_JP_4@SINGAPORSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G FE	1,099,590	1,099,567	04/25/2022
06741H-BK-8	BARC_LN3BARCLAYS US CCP FUNDING LLC SER - USD		1.G FE	1,425,147	1,425,000	06/03/2022
06054C-AP-0	BACCP_1BOFA SECURITIES INC (CP) 42DIB - USD		1.G FE	1,675,209	1,675,000	06/27/2022
13606C-WE-0	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	1,299,551	1,300,000	06/07/2022
20272A-T7-1	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	999,554	1,000,000	06/17/2022
20272A-T9-7	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	949,552	950,000	06/21/2022
22532X-RM-2	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	1,400,059	1,400,000	06/23/2022
22532X-QR-2	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	1,749,683	1,750,000	05/18/2022

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
22536U-Y6-1	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD		1.D FE	1,499,780	1,500,000	05/16/2022
22552G-2V-1	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD		1.E FE	1,875,064	1,875,037	04/08/2022
57666D-AN-6	MATFINMATCHPOINT FINANCE PLC - USD		1.G FE	849,896	850,000	06/16/2022
57666D-AP-1	MATFINMATCHPOINT FINANCE PLC - USD		1.G FE	849,896	850,000	06/16/2022
55380T-N9-7	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 0. - USD		1.E FE	800,260	800,000	05/09/2022
63873Q-QL-1	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD		1.E FE	1,499,862	1,500,000	05/10/2022
65602Y-WB-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD		1.E FE	725,090	725,000	06/27/2022
69034C-MJ-4	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	1,499,308	1,499,983	06/23/2022
86565C-7D-5	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	1,175,004	1,175,000	04/01/2022
96130A-JX-7	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	1,399,895	1,400,099	05/13/2022
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A FE	1,990,000	1,990,000	04/01/2022
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A FE	3,895,000	3,895,000	04/01/2022
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A FE	2,958,000	2,958,000	04/01/2022
256781-08-3	BNSREPOBNS A (T Bills, Notes, Bonds & - USD		1.A FE	4,986,776	4,986,776	04/01/2022
147250-66-9	MERREPOBOFA IG (BBB Corps) - USD		1.A FE	6,162,000	6,162,000	05/06/2022
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A FE	1,000,000	1,000,000	05/05/2022
256781-07-2	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A FE	30,000,000	30,000,000	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				91,712,426	91,716,461	XXX
9999999999 - Totals				150,509,075	150,564,862	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (17,398,323) Book/Adjusted Carrying Value $ (17,363,191)
2. Average balance for the year Fair Value $ 134,193,148 Book/Adjusted Carrying Value $ 134,219,176
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 150,564,862 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
9999999999 - 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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Bank of America, N. A.	Charlotte, NC		0.000	0	0	8,359,456	7,735,771	5,837,266	XXX
Federal Home Loan Bank of Des Moines	Des Moines, IA		0.010	0	0	5,247	405,269	25,840	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	14,281,641	18,081,745	18,779,642	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	3,667,856	3,594,422	3,855,414	XXX
The Bank of New York Mellon	New York, NY		0.010	0	0	59,999,069	37,728,442	34,924,526	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	1,664,551	(765,957)	4,896,346	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	299,049	299,741	302,266	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	88,276,870	67,079,433	68,621,299	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	88,276,870	67,079,433	68,621,299	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	88,276,870	67,079,433	68,621,299	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND		11/21/2019	0.000		10,000	0	0
61747C-70-7	MORGAN STANLEY INSTITUTIONAL L MSILF GOVERNMENT-INST		03/28/2022	0.000		30,000,000	0	0
94975H-29-6	WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND		11/21/2019	0.000		70,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,080,000	0	0
316175-10-8	FIDELITY GOVERMENT PORT-I FIDELITY INV MMKT GOVT-I		03/25/2022	0.000		73,000,000	0	0
38141W-27-3	GOLDMAN FS TRSY OBLIG INST GOLDMAN SCHS FIN SQ GV-FST		03/30/2022	0.000		57,000,000	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						130,000,000	0	0
8609999999 - Total Cash Equivalents						160,080,000	0	0