6 7 1 0 5 2 0 2 2 2 0 1 0 0 1 0 3

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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 & Health [X] Fraternal Benefit Societies [ ]

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

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

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)
Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 20 Washington Avenue, South (Street and Number)
Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code), 612-372-5432 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Lora Williams (Name), 770-980-6526 (Area Code) (Telephone Number)
FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Robert Lawrence Grubka	SVP and Treasurer	Michelle P Luk #
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Michael Robert Katz, SVP & Chief Financial Officer	Heather Hamilton Lavallee, Senior Vice President	Tony Donghui Oh #, SVP & Chief Accounting Officer
Francis Gerard O'Neill, SVP & Chief Risk Officer	Rachel Mara Reid, Senior Vice President	Michael Scott Smith, Executive Vice President
My Chi To #, EVP & Chief Legal Officer	Matthew Toms, Senior Vice President	Michele Marie White, Senior Vice President

DIRECTORS OR TRUSTEES

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

State of New York/New York/New York
County of New York/New York/New York 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	Michelle P Luk Treasurer

Subscribed and sworn to before me this 25 day of October 2022	Subscribed and sworn to before me this 25 day of October 2022	Subscribed and sworn to before me this 26 day of October 2022
Pier A. Moore	Pier A. Moore	Pier A. Moore

PIER A. MOORE
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01MO6115336
Qualified in Kings County--Certified in NY County
Commission Expires September 7, 2024

PIER A. MOORE
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01MO6115336
Qualified in Kings County--Certified in NY County
Commission Expires September 7, 2024

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

PIER A. MOORE
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01MO6115336
Qualified in Kings County--Certified in NY County
Commission Expires September 7, 2024

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	8,316,658,871	0	8,316,658,871	8,169,293,456
2. Stocks:				
2.1 Preferred stocks	110,989,765	0	110,989,765	123,045,721
2.2 Common stocks	549,529,609	0	549,529,609	563,731,225
3. Mortgage loans on real estate:				
3.1 First liens	1,101,191,667	0	1,101,191,667	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)	0	0	0	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)	46,423,052	0	46,423,052	0
5. Cash ($ 48,964,720), cash equivalents ($ 132,080,000) and short-term investments ($ 55,025)	181,099,745	0	181,099,745	226,207,081
6. Contract loans (including $ 0 premium notes)	186,896,855	26,420	186,870,434	201,306,758
7. Derivatives	101,582,391	0	101,582,391	16,792,185
8. Other invested assets	717,117,266	0	717,117,266	745,718,726
9. Receivables for securities	14,152,259	0	14,152,259	2,818,492
10. Securities lending reinvested collateral assets	140,297,223	0	140,297,223	167,928,053
11. Aggregate write-ins for invested assets	26,751,762	0	26,751,762	313,155
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,492,690,464	26,420	11,492,664,043	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	86,368,451	106,708	86,261,743	84,245,302
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(384,547,004)	4,705,325	(389,252,329)	(371,872,807)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	8,957,799	0	8,957,799	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	531,914,673	2,619,780	529,294,894	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	190,911,018	0	190,911,018	89,778,694
17. Amounts receivable relating to uninsured plans	2,294,929	0	2,294,929	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	477,687,802	256,044,479	221,643,323	232,465,514
19. Guaranty funds receivable or on deposit	3,014,420	0	3,014,420	3,119,434
20. Electronic data processing equipment and software	990	990	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	2,634,719	4,845	2,629,874	8,464,067
24. Health care ($ 0) and other amounts receivable	733,147	733,147	0	0
25. Aggregate write-ins for other than invested assets	64,434,725	7,597,154	56,837,571	84,215,336
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,479,444,952	271,838,848	12,207,606,104	12,326,153,511
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,008,421,622	0	2,008,421,622	2,847,286,158
28. Total (Lines 26 and 27)	14,487,866,574	271,838,848	14,216,027,727	15,173,439,669
DETAILS OF WRITE-INS				
1101. Derivative receivables	26,751,762	0	26,751,762	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)	26,751,762	0	26,751,762	313,155
2501. Margin call collateral	48,668,631	0	48,668,631	81,635,632
2502. Miscellaneous assets	13,688,872	7,597,154	6,091,718	2,579,705
2503. Lifeline deposits receivable	2,077,222	0	2,077,222	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)	64,434,725	7,597,154	56,837,571	84,215,336

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 6,848,092,883 less $ 0 included in Line 6.3 (including $ 306,116,586 Modco Reserve)	6,848,092,883	7,054,975,819
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	66,816,166	68,098,043
3.	Liability for deposit-type contracts (including $ 23,392,341 Modco Reserve)	1,239,798,285	1,147,093,349
4.	Contract claims:		
	4.1 Life	206,019,162	197,900,227
	4.2 Accident and health	475,603,513	386,978,000
5.	Policyholders' dividends/refunds to members $ (58,984) and coupons $ 0 due and unpaid	(58,984)	(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)	(3,944,549)	(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	80,086	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 $ 25,498,082 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	33,533,623	34,360,098
	9.3 Other amounts payable on reinsurance, including $ 14,332,640 assumed and $ 22,744,154 ceded	37,076,794	100,925,590
	9.4 Interest Maintenance Reserve	19,807,943	28,474,877
10.	Commissions to agents due or accrued-life and annuity contracts $ 12,748,762 , accident and health $ 25,156,828 and deposit-type contract funds $ 0	37,905,589	41,167,064
11.	Commissions and expense allowances payable on reinsurance assumed	1,785,699	1,988,891
12.	General expenses due or accrued	28,451,963	33,197,158
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,336,078) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,737,580	849,132
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	9,328,748	9,974,624
15.1	Current federal and foreign income taxes, including $ 2,520,942 on realized capital gains (losses)	6,072,421	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,334,856	34,586
17.	Amounts withheld or retained by reporting entity as agent or trustee	29,923,323	37,529,615
18.	Amounts held for agents' account, including $ 2,168,777 agents' credit balances	2,168,777	2,163,820
19.	Remittances and items not allocated	161,742,459	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	399,779	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	194,041,935	209,008,803
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	11,083,741	3,550,705
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	653,483,218	680,978,588
	24.04 Payable to parent, subsidiaries and affiliates	32,080,814	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	48,247,071	68,458,965
	24.09 Payable for securities	37,427,312	9,260,293
	24.10 Payable for securities lending	140,297,223	167,928,053
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	181,482,719	111,380,477
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,507,820,151	10,544,498,525
27.	From Separate Accounts Statement	2,008,421,622	2,847,286,158
28.	Total liabilities (Lines 26 and 27)	12,516,241,774	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	435,963,989	2,828,575,642
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	7,619,650	336,119,650
34.	Aggregate write-ins for special surplus funds	173,389	693,547
35.	Unassigned funds (surplus)	1,253,528,926	(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)	1,697,185,953	1,779,054,986
38.	Totals of Lines 29, 30 and 37	1,699,785,953	1,781,654,986
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,216,027,727	15,173,439,669
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	64,419,809	15,263,219
2502.	Lifeline deposits payable	55,613,272	63,911,727
2503.	Other contingency reserves	26,800,000	1,835,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	34,649,639	30,370,532
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	181,482,719	111,380,477
3101.	Deferred gain on reinsurance	435,963,989	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)	435,963,989	2,828,575,642
3401.	Gain on sale/leaseback of home office property	173,389	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)	173,389	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	793,431,601	(5,085,205,350)	(4,852,113,201)
2.	Considerations for supplementary contracts with life contingencies	3,174,404	3,323,605	3,365,217
3.	Net investment income	402,853,020	385,414,540	523,623,678
4.	Amortization of Interest Maintenance Reserve (IMR)	1,363,950	(5,702,060)	(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	266,115,565	1,217,444,145	1,293,339,924
7.	Reserve adjustments on reinsurance ceded	(43,027,659)	259,721,982	173,499,681
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	46,847,996	48,795,708	64,992,715
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	11,770,208	24,479,441	32,509,568
9.	Totals (Lines 1 to 8.3)	1,482,529,086	(3,151,727,988)	(2,769,538,674)
10.	Death benefits	68,153,917	9,864,217	43,269,517
11.	Matured endowments (excluding guaranteed annual pure endowments)	(260,296)	(439,233)	(595,116)
12.	Annuity benefits	42,516,698	42,599,174	59,941,376
13.	Disability benefits and benefits under accident and health contracts	327,108,359	297,690,609	342,020,900
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	402,820,534	435,930,363	599,675,956
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	45,011,657	(42,751,810)	(21,287,450)
18.	Payments on supplementary contracts with life contingencies	594,809	7,302,655	5,377,250
19.	Increase in aggregate reserves for life and accident and health contracts	(208,164,813)	(3,947,055,593)	(4,041,760,976)
20.	Totals (Lines 10 to 19)	677,780,866	(3,196,859,618)	(3,013,358,544)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	228,901,331	189,484,445	254,747,663
22.	Commissions and expense allowances on reinsurance assumed	5,328,678	5,797,409	7,581,237
23.	General insurance expenses and fraternal expenses	233,526,842	251,455,679	335,250,312
24.	Insurance taxes, licenses and fees, excluding federal income taxes	59,674,372	52,071,095	73,342,374
25.	Increase in loading on deferred and uncollected premiums	1,205,835	2,839,190	4,029,116
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(87,053,533)	(135,413,943)	(182,135,884)
27.	Aggregate write-ins for deductions	36,205,120	1,701,805,386	1,708,916,122
28.	Totals (Lines 20 to 27)	1,155,569,512	(1,128,820,357)	(811,627,604)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	326,959,574	(2,022,907,632)	(1,957,911,070)
30.	Dividends to policyholders and refunds to members	(1,299,154)	(15,034,866)	(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)	328,258,728	(2,007,872,766)	(1,942,827,572)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,170,338	(586,743,436)	(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)	306,088,391	(1,421,129,330)	(1,290,397,325)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (196,200) (excluding taxes of $ (2,209,210) transferred to the IMR)	(8,001,251)	53,681,221	79,663,678
35.	Net income (Line 33 plus Line 34)	298,087,140	(1,367,448,109)	(1,210,733,647)
	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)	298,087,140	(1,367,448,109)	(1,210,733,647)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,854,075	11,509,999	347,433,765	316,600,190
39.	Change in net unrealized foreign exchange capital gain (loss)	(742,576)	531,249	45,151
40.	Change in net deferred income tax	(10,225,363)	(254,424,548)	(306,888,111)
41.	Change in nonadmitted assets	6,484,048	116,997,535	191,619,050
42.	Change in liability for reinsurance in unauthorized and certified companies	(7,533,036)	(1,754,904)	(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	14,966,868	(16,250,250)	(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	(100,000,000)	(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	(328,500,000)	(161,290,264)	(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	(2,392,611,654)	1,506,721,497	1,476,030,147
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	2,326,695,541	291,083	1,941,561
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(81,869,033)	70,807,054	185,431,561
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,699,785,953	1,667,030,479	1,781,654,986
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	8,546,120	18,806,494	23,889,912
08.302.	Fee income	3,157,510	4,905,819	7,643,471
08.303.	Reinsurance income	66,578	767,128	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)	11,770,208	24,479,441	32,509,568
2701.	Other contingency expense	24,965,000	1,800,000	1,835,000
2702.	Funds withheld interest expense	20,893,587	26,696,107	63,112,492
2703.	Gains released from IMR	1,007,855	(1,011,754,424)	(1,033,525,782)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(10,661,322)	2,685,063,704	2,677,494,411
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	36,205,120	1,701,805,386	1,708,916,122
5301.	Permitted practice	2,321,217,500	0	0
5302.	Prior period adjustments	5,544,536	0	0
5303.	Amortization of pension	524,969	867,548	2,583,536
5398.	Summary of remaining write-ins for Line 53 from overflow page	(591,464)	(576,464)	(641,975)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	2,326,695,541	291,083	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	789,132,998	528,104,863	751,662,572
2. Net investment income	451,455,842	460,493,670	605,496,205
3. Miscellaneous income	278,950,702	196,083,416	265,480,192
4. Total (Lines 1 to 3)	1,519,539,542	1,184,681,948	1,622,638,969
5. Benefit and loss related payments	819,913,928	769,553,157	1,180,486,339
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(87,941,981)	(136,677,403)	(184,291,129)
7. Commissions, expenses paid and aggregate write-ins for deductions	597,320,860	712,345,053	857,953,518
8. Dividends paid to policyholders	(1,707,906)	3,933,351	4,234,663
9. Federal and foreign income taxes paid (recovered) net of $ 61,457,289 tax on capital gains (losses)	(24,453,443)	(329,823,034)	(322,674,925)
10. Total (Lines 5 through 9)	1,303,131,459	1,019,331,124	1,535,708,465
11. Net cash from operations (Line 4 minus Line 10)	216,408,084	165,350,825	86,930,504
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,450,848,429	879,577,358	1,504,466,819
12.2 Stocks	1,455,896	29,669,926	54,124,734
12.3 Mortgage loans	214,855,238	123,021,572	195,421,439
12.4 Real estate	0	558,122	558,122
12.5 Other invested assets	63,920,142	101,919,440	141,264,035
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(146,815)	37,787	285,215
12.7 Miscellaneous proceeds	55,797,850	50,406,138	6,146,382
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,786,730,740	1,185,190,343	1,902,266,745
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,756,973,809	1,094,298,556	1,585,540,535
13.2 Stocks	7,679,609	167,203,608	177,530,464
13.3 Mortgage loans	47,435,995	78,385,516	118,664,282
13.4 Real estate	328,365	10,611,742	10,621,875
13.5 Other invested assets	44,318,153	109,223,305	131,915,462
13.6 Miscellaneous applications	122,562,580	13,168,337	18,031,981
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,979,298,511	1,472,891,064	2,042,304,599
14. Net increase (or decrease) in contract loans and premium notes	(14,448,072)	(18,264,360)	(24,515,847)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(178,119,698)	(269,436,361)	(115,522,007)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	(100,000,000)	(100,000,000)
16.2 Capital and paid in surplus, less treasury stock	(328,500,000)	(338,000,087)	(339,393,263)
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	92,704,935	312,104,111	352,774,342
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	152,399,343	(51,832,800)	(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)	(83,395,722)	(177,728,775)	(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)	(45,107,336)	(281,814,311)	(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)	181,099,744	110,429,452	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	613,933,220	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	1,393,176	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	587,297,852	644,852,824	848,080,336
3.	Ordinary individual annuities	79,460,779	103,362,046	132,973,248
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	432,303,347	393,860,473	525,929,848
6.	Group annuities	22,126,839	24,822,098	31,696,492
7.	A & H - group	1,449,162,074	1,303,025,955	1,737,237,131
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	80,714	93,697	121,267
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	2,570,431,605	2,470,017,092	3,276,038,322
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	2,570,431,605	2,470,017,092	3,276,038,322
14.	Deposit-type contracts	805,627,883	621,385,753	776,537,445
15.	Total (Lines 13 and 14)	3,376,059,488	3,091,402,846	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

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 $50,447,809 and $77,051,783 as of September 30, 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.

In the third quarter of 2022, the Company, with permission of the Minnesota Department of Commerce – Insurance Division, reclassified $2,321,217,500 from “Aggregate write-ins for other than special surplus funds” to “Unassigned funds” to defer on a prospective basis the net gain resulted from recapture and contemporaneous ceding of in-force business, as part of the January 4, 2021, Individual Life Transaction (See Note 10A). The net deferred gain is calculated based on NAIC Statements of Statutory Accounting Principles (“SSAP”) No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, paragraph 56 (“SSAP 61R”). The permitted practice had no impact on the Company’s net income or total capital and surplus. 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	$ 298,087,140	$ (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	50,447,809	77,051,783
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 247,639,331	$ (1,287,785,430)
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,699,785,953	$ 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	$ 1,699,785,953	$ 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 September 30, 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

A. Correction of Errors

In the second quarter of 2022, the Company determined that it had overstated its Net Income for 2021 by $998,417 due to an over ceding of claims error. To correct the error, the Company recognized a cumulative prior period adjustment to decrease the surplus in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors ("SSAP No. 3").*

In the third quarter of 2022, the Company determined that it had understated its Net Income for 2021 by $6,542,953 due to an under ceding of commissions. To correct the error, the Company recognized a cumulative prior period adjustment to increase the surplus in accordance with the provisions of SSAP No. 3.

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 September 30, 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**		
			(2a) Interest	**(2b) Non-interest**	**Fair Value**
	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
	OTTI recognized 2nd Quarter				
d.	Intent to sell	$ 11,848,817	$ 2,585,180	$ —	$ 9,263,637
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	$ 11,848,817	$ 2,585,180	$ —	$ 9,263,637
	OTTI recognized 3rd Quarter				
g.	Intent to sell	$ 127,035,707	$ 44,687,284	$ —	$ 82,348,423
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	$ 127,035,707	$ 44,687,284	$ —	$ 82,348,423
m.	Annual Aggregate Total		$ 81,553,761	$ —	

(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 July 1, 2022 to September 30, 2022.

(4) The following table shows all impaired securities at September 30, 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	$	250,337,566
	2. 12 Months or Longer	$	94,529,067
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	2,053,515,684
	2. 12 Months or Longer	$	383,756,410

(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	$ 140,297,223

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

J. Real Estate
(2) Effective April 26, 2022, the Company committed to a plan to sell the Atlanta building and land in its present condition. As of June 10, 2022, the property is actively being marketed for sale and was classified as held for sale with an expected sale transaction within one year.

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
D. The Inflation Reduction Act (“Act”) was enacted on August 16, 2022. The Act included a new corporate alternative minimum tax (“CAMT”). The Act and CAMT are effective for tax years beginning after 2022.
The Company is part of an affiliated group of entities who file a single consolidated return. The company has not determined as of September 30, 2022 if it will be liable for the CAMT in 2023. The third quarter 2022 financial statements do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

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.

On June 10, 2022, the Company declared an extraordinary distribution, which has been recorded as a reduction to gross paid in capital and contributed surplus, in the amount of $328,500,000, to its sole shareholder, Voya Holdings Inc. for ultimate distribution to Voya Financial, Inc., subject to approval of Minnesota Department of Commerce Insurance-Division, which was paid on June 29, 2022, after receipt of such approval.

On June 30, 2022, the Company received an ordinary dividend of $10,750,000 from its subsidiary, ReliaStar Life Insurance Company of New York.

On September 29, 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 September 30, 2022, the Company had no outstanding receivable 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 $4,300,000,000. 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	25,400,000	25,400,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	35,400,000	35,400,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 709,494,238	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 September 30, 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)	$ 789,417,372	$ 957,622,098	$ 635,000,000
2. Current Year General Account Total Collateral Pledged	$ 789,417,372	$ 957,622,098	$ 635,000,000
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)	$ 789,417,372	$ 957,622,098	$ 635,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 789,417,372	$ 957,622,098	$ 635,000,000
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 September 30, 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	635,000,000	635,000,000	—	638,106,872
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	635,000,000	635,000,000	—	638,106,872

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	635,000,000	635,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	635,000,000	635,000,000	—

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 September 30, 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 September 30, 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	485,209	665,347	51,447	61,106	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	524,969	1,156,730	(196,432)	(276,265)	—	—
f. Prior service cost or credit	—	—	(395,033)	(526,710)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 1,010,178	$ 1,822,077	$ (540,018)	$ (741,869)	$ —	$ —

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

D. Dividend Paid

On June 10, 2022, the Company declared an extraordinary distribution, which has been recorded as a reduction to gross paid in capital and contributed surplus, in the amount of $328,500,000, to its sole shareholder, Voya Holdings Inc. for ultimate distribution to Voya Financial, Inc., subject to approval of Minnesota Department of Commerce-Insurance Division, which was paid on June 29, 2022, after receipt of such approval.

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 September 30, 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	$ —	$ 5,877,909	$ —	$ —	$ 5,877,909
Foreign	—	768	—	—	768
Total Bonds	$ —	$ 5,878,677	$ —	$ —	$ 5,878,677
Preferred stock	3,950,400	—	32,267,680	—	36,218,080
Common stock	3,428,412	35,400,000	3,547,358	—	42,375,770
Derivatives assets					
Credit contracts	—	17,214	—	—	17,214
Equity contracts	—	417,249	—	—	417,249
Foreign exchange contracts	—	1,308,601	—	—	1,308,601
Interest rate contracts	—	86,748,960	—	—	86,748,960
Total Derivatives	$ —	$ 88,492,024	$ —	$ —	$ 88,492,024
Separate account assets	1,997,198,549	10,537,824	685,249	—	2,008,421,622
Total assets at fair value/NAV	$ 2,004,577,361	$ 140,308,525	$ 36,500,287	$ —	$ 2,181,386,173
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 55,063,978	$ —	$ 55,063,978
Deposit type contracts	—	494,982,017	—	—	494,982,017
Derivatives liabilities					
Credit contracts	—	38,168	—	—	38,168
Equity contracts	—	272,960	—	—	272,960
Interest rate contracts	—	47,679,922	—	—	47,679,922
Total Derivatives	$ —	$ 47,991,050	$ —	$ —	$ 47,991,050
Total liabilities at fair value	$ —	$ 542,973,067	$ 55,063,978	$ —	$ 598,037,045

(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 July 1, 2022 to September 30, 2022:

	Description	Beginning balance at July 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 September 30, 2022
a.	Assets										
	Preferred Stock	$ 35,044,367	$ —	$ —	$ —	$ (2,776,687)	$ —	$ —	$ —	$ —	$ 32,267,680
	Common Stock	4,023,344	—	—	—	(475,986)	—	—	—	—	3,547,358
	Separate account assets	702,090	—	—	—	(16,841)	—	—	—	—	685,249
	Total Assets	$ 39,769,801	$ —	$ —	$ —	$ (3,269,514)	$ —	$ —	$ —	$ —	$ 36,500,287
b.	Liabilities										
	Supplementary contracts and immediate annuities	$ 36,565,249	$ 18,000,000	$ —	$ —	$ —	$ —	$ 498,729	$ —	$ —	$ 55,063,978
	Total Liabilities	$ 36,565,249	$ 18,000,000	$ —	$ —	$ —	$ —	$ 498,729	$ —	$ —	$ 55,063,978

Transfers into Level 3 during the period of July 1, 2022 to September 30, 2022 were due to the determination that these contracts were interest bearing supplemental contracts that warrant valuation at fair value. When initially issued, they were considered to be retained asset accounts which were held as Level 3, but not valued using fair value.

(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 September 30, 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	$ 7,390,166,305	$ 8,316,658,870	$ 102,318,390	$ 6,898,276,975	$ 389,570,940	$ —	$ —
Preferred stock	108,717,408	110,989,765	3,950,400	—	104,767,008	—	—
Common stock	42,375,770	42,375,770	3,428,412	35,400,000	3,547,358	—	—
Mortgage loans	1,034,573,193	1,101,191,667	—	—	1,034,573,193	—	—
Contract loans	186,870,434	186,870,434	—	186,870,434	—	—	—
Other invested assets	162,114,052	170,831,759	—	57,760,562	104,353,490	—	—
Cash equivalents and short-term investments	132,134,977	132,135,025	132,080,000	54,977	—	—	—
Derivatives							
Credit contracts	17,214	17,214	—	17,214	—	—	—
Equity contracts	417,249	417,249	—	417,249	—	—	—
Foreign exchange contracts	19,605,907	14,398,968	—	19,605,907	—	—	—
Interest rate contracts	87,908,752	86,748,960	1,154,763	86,753,989	—	—	—
Separate account assets	2,008,421,622	2,008,421,622	1,997,198,549	10,537,824	685,249	—	—
Total Assets	$ 11,173,322,883	$ 12,171,057,303	$ 2,240,130,514	$ 7,295,695,131	$ 1,637,497,238	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 100,924,047	$ 106,713,477	$ —	$ —	$ 100,924,047	$ —	$ —
Deposit type contracts	1,145,454,252	1,133,084,806	—	1,145,454,252	—	—	—
Derivatives							
Credit contracts	490,411	294,189	—	490,411	—	—	—
Equity contracts	272,960	272,960	—	272,960	—	—	—
Interest rate contracts	48,653,530	47,679,922	—	48,653,530	—	—	—
Total Liabilities	$ 1,295,795,200	$ 1,288,045,354	$ —	$ 1,194,871,153	$ 100,924,047	$ —	$ —

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 September 30, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2022 through November 11, 2022, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events
Subsequent to September 30, 2022, the Company transferred its deferred compensation plan liability, net of tax via a cash payment amount of $23,908,315 to Voya Services Company.

The Company is not aware of any other events occurring subsequent to September 30, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2022 through November 11, 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

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2022, $183,551,878 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $86,260,277 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 $238,091,911 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 $74,795 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.
Creation, dissolution of entities and change in ownership of various 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 [X] No [ ] N/A [ ]

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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.	Windsor, CT	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 $52,986,504

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 35,402,841

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	$ 78,032,283
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 526,414,733	$ 507,153,840
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 73,991,736	$ 80,962,361
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 647,489,728	$ 666,148,484
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 140,333,038
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 140,297,223
16.3 Total payable for securities lending reported on the liability page. $ 140,297,223

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:
70466@AA6
001814C#7
001814C@9
86083@AA5
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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	0
1.12 Residential Mortgages	$	0
1.13 Commercial Mortgages	$	1,089,725,747
1.14 Total Mortgages in Good Standing	$	1,089,725,747
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	11,465,920
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)	$	1,101,191,667
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	54.524 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	30.108 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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	12,477,498	300,244	13,254,488	0	26,032,230	0
2.	Alaska AK	L	1,968,712	599,518	13,072,730	0	15,640,960	0
3.	Arizona AZ	L	17,109,276	203,293	25,181,431	0	42,493,999	54,671
4.	Arkansas AR	L	5,914,134	590,937	17,854,274	0	24,359,345	0
5.	California CA	L	124,576,079	12,752,709	195,303,494	0	332,632,281	132,694
6.	Colorado CO	L	25,178,584	(45,633)	37,060,008	0	62,192,959	0
7.	Connecticut CT	L	19,545,145	119,773	9,448,063	0	29,112,981	0
8.	Delaware DE	L	5,548,580	68,397	2,237,696	0	7,854,673	0
9.	District of Columbia DC	L	6,392,639	75,020	2,464,615	0	8,932,273	0
10.	Florida FL	L	55,807,682	20,622,613	74,745,155	0	151,175,451	275,045
11.	Georgia GA	L	38,199,260	5,990,863	71,542,795	0	115,732,917	0
12.	Hawaii HI	L	3,227,289	1,370,152	304,072	0	4,901,513	0
13.	Idaho ID	L	3,973,680	294,266	1,724,316	0	5,992,261	0
14.	Illinois IL	L	66,886,894	2,714,329	87,256,846	0	156,858,069	0
15.	Indiana IN	L	10,959,263	529,562	44,859,328	0	56,348,152	0
16.	Iowa IA	L	15,964,341	798,421	16,272,748	0	33,035,510	805,000,000
17.	Kansas KS	L	7,575,884	484,791	11,939,915	0	20,000,590	13,584
18.	Kentucky KY	L	7,076,870	804,729	21,435,214	0	29,316,813	0
19.	Louisiana LA	L	13,542,748	847,059	14,241,470	0	28,631,277	0
20.	Maine ME	L	2,873,837	343,599	3,283,984	0	6,501,420	0
21.	Maryland MD	L	24,160,147	950,371	25,533,579	0	50,644,096	0
22.	Massachusetts MA	L	31,027,387	666,244	35,881,657	0	67,575,288	0
23.	Michigan MI	L	32,451,871	8,382,875	18,563,851	0	59,398,596	0
24.	Minnesota MN	L	44,422,899	2,616,666	23,746,781	0	70,786,345	0
25.	Mississippi MS	L	5,182,410	870,876	6,463,124	0	12,516,409	0
26.	Missouri MO	L	21,615,509	53,057	24,715,750	0	46,384,316	0
27.	Montana MT	L	5,582,692	292,938	2,098,193	0	7,973,823	19,008
28.	Nebraska NE	L	4,522,413	4,615	7,562,483	0	12,089,511	0
29.	Nevada NV	L	10,267,008	4,203,869	18,334,137	0	32,805,013	0
30.	New Hampshire NH	L	4,060,334	368,520	9,624,098	0	14,052,952	0
31.	New Jersey NJ	L	29,454,656	329,290	43,026,755	0	72,810,701	0
32.	New Mexico NM	L	3,975,934	1,980,844	1,863,742	0	7,820,520	0
33.	New York NY	Q	8,551,221	285,872	8,390,934	0	17,228,026	0
34.	North Carolina NC	L	42,569,042	4,381,500	66,612,719	0	113,563,261	0
35.	North Dakota ND	L	6,486,062	102,521	2,794,658	0	9,383,241	0
36.	Ohio OH	L	39,762,098	3,035,090	72,029,023	0	114,826,212	16,652
37.	Oklahoma OK	L	8,910,474	1,654,217	12,348,404	0	22,913,096	0
38.	Oregon OR	L	8,092,587	693,584	11,445,132	0	20,231,302	0
39.	Pennsylvania PA	L	37,302,273	337,717	47,745,988	0	85,385,979	0
40.	Rhode Island RI	L	2,083,705	13,249	4,096,596	0	6,193,550	0
41.	South Carolina SC	L	13,210,207	2,580,098	19,115,105	0	34,905,410	0
42.	South Dakota SD	L	4,354,024	59,298	2,512,270	0	6,925,592	0
43.	Tennessee TN	L	15,087,188	757,542	27,533,091	0	43,377,820	0
44.	Texas TX	L	89,198,239	5,303,808	107,779,871	0	202,281,917	0
45.	Utah UT	L	8,073,477	640,917	18,516,788	0	27,231,182	0
46.	Vermont VT	L	1,363,025	0	8,330,980	0	9,694,005	0
47.	Virginia VA	L	27,035,381	8,317,100	42,284,424	0	77,636,905	0
48.	Washington WA	L	13,861,090	1,945,259	26,162,886	0	41,969,235	20,889
49.	West Virginia WV	L	1,760,103	1,053,551	6,011,670	0	8,825,323	95,340
50.	Wisconsin WI	L	23,440,326	132,337	72,684,274	0	96,256,936	0
51.	Wyoming WY	L	1,163,631	66,681	4,539,395	0	5,769,707	0
52.	American Samoa AS	N	861	0	0	0	861	0
53.	Guam GU	L	157,868	0	1,635	0	159,504	0
54.	Puerto Rico PR	L	2,036,434	0	1,813	0	2,038,248	0
55.	U.S. Virgin Islands VI	N	21,251	0	79	0	21,330	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	8,172	2,616	101	0	10,889	0
58.	Aggregate Other Aliens OT	XXX	1,301,158	39,857	0	0	1,341,015	0
59.	Subtotal	XXX	1,017,351,551	101,587,619	1,441,834,624	0	2,560,773,794	805,627,883
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	4,996,238	0	0	0	4,996,238	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	1,176,945	0	0	0	1,176,945	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	1,023,524,734	101,587,619	1,441,834,624	0	2,566,946,977	805,627,883
96.	Plus Reinsurance Assumed	XXX	67,272,376	(710,200)	257	0	66,562,434	0
97	Totals (All Business)	XXX	1,090,797,110	100,877,419	1,441,834,882	0	2,633,509,411	805,627,883
98.	Less Reinsurance Ceded	XXX	1,010,659,503	4,893,753	832,218,230	0	1,847,771,486	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	80,137,607	95,983,666	609,616,651	0	785,737,925	805,627,883
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,301,158	39,857	0	0	1,341,015	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	1,301,158	39,857	0	0	1,341,015	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 1
N - None of the above - Not allowed to write business in the state 4

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
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
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 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
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 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
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

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Voya (US) Holdings Associates 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				
Voya Enhanced Middle Market Credit GP I LP				DE
Voya Enhanced Middle Market Credit Fund I LP				DE
Voya Enhanced Middle Market Credit Fund I Originator LLC				DE
Voya Enhanced Middle Market Credit Fund I (RNF) LP				DE
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						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 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		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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/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	
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	

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						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						Voya Enhanced Middle Market Credit GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I (RNF) LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I Originator LLC	DE	NIA	Voya Enhanced Middle Market Credit Fund I LP	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						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	
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	

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		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]	67105202249000003
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	67105202236500003
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	67105202244500003
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	67105202244700003
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	67105202244800003
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	67105202244900003

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Unclaimed property	24,148,736	21,181,019
2505.	Miscellaneous liabilities	8,184,802	6,631,998
2506.	Liability of pension benefits	5,145,873	5,145,873
2507.	Derivative payable	322,153	423,630
2508.	Suspense and clearing account	184,393	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	34,649,639	30,370,532

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.	Letter of credit fees/trust note fees	0	1,730,657	1,730,657
2705.	Reinsurance expense	0	(2,815,332)	(2,837,646)
2706.	Deferred gain on reinsurance	0	2,520,091,145	2,509,260,892
2707.	Miscellaneous expense	(3,500,104)	170,695,798	173,436,113
2708.	Assumed modified coinsurance reserves	(7,161,218)	(4,638,564)	(4,095,604)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(10,661,322)	2,685,063,704	2,677,494,411

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Amortization of other post-employment benefits	(591,464)	(576,464)	(641,975)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(591,464)	(576,464)	(641,975)

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	328,365	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	775,886	2,223,555
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	46,423,052	46,870,573
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	46,423,052	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	45,313,792	113,985,487
	2.2 Additional investment made after acquisition	2,122,203	4,678,795
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	12,416	17,302
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	503,959	58,748,625
7.	Deduct amounts received on disposals	214,855,238	855,729,732
8.	Deduct amortization of premium and mortgage interest points and commitment fees	13,925	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)	1,101,191,667	1,268,108,460
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,101,191,667	1,268,108,460
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,101,191,667	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	11,607,878	61,897,971
	2.2 Additional investment made after acquisition	42,830,991	72,018,960
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	1,351
5.	Unrealized valuation increase (decrease)	(15,882,343)	100,193,237
6.	Total gain (loss) on disposals	(268,943)	118,185,944
7.	Deduct amounts received on disposals	66,023,100	456,019,633
8.	Deduct amortization of premium and depreciation	698,052	715,938
9.	Total foreign exchange change in book/adjusted carrying value	(167,885)	(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)	717,117,276	745,718,730
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	717,117,276	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	1,812,006,542	1,814,233,064
3.	Accrual of discount	23,020,713	26,694,806
4.	Unrealized valuation increase (decrease)	(31,384,731)	211,342,989
5.	Total gain (loss) on disposals	(466,868)	1,134,154,084
6.	Deduct consideration for bonds and stocks disposed of	1,512,777,534	6,825,082,583
7.	Deduct amortization of premium	65,284,407	106,687,770
8.	Total foreign exchange change in book/adjusted carrying value	(18,481,000)	(5,370,843)
9.	Deduct current year's other than temporary impairment recognized	90,627,145	20,283,528
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,102,262	8,222,803
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,977,178,245	8,856,070,412
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	8,977,178,245	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)	4,729,805,666	473,840,396	418,860,013	(21,330,118)	4,499,024,953	4,729,805,666	4,763,455,931	4,532,618,440
2. NAIC 2 (a)	3,193,592,560	170,436,319	134,936,503	(13,939,849)	3,234,592,409	3,193,592,560	3,215,152,527	3,232,591,993
3. NAIC 3 (a)	284,515,003	7,635,723	11,047,286	(33,089,385)	310,700,295	284,515,003	248,014,055	305,508,277
4. NAIC 4 (a)	72,803,686	2,430,455	2,397,233	5,816,663	70,193,243	72,803,686	78,653,571	80,912,148
5. NAIC 5 (a)	5,239,093	0	1,229,408	24,311	4,151,790	5,239,093	4,033,996	11,699,137
6. NAIC 6 (a)	8,000,290	0	534,000	(62,475)	14,824,978	8,000,290	7,403,815	6,114,282
7. Total Bonds	8,293,956,298	654,342,893	569,004,443	(62,580,853)	8,133,487,668	8,293,956,298	8,316,713,895	8,169,444,277
PREFERRED STOCK								
8. NAIC 1	16,671,685	100,000	0	0	16,426,360	16,671,685	16,771,685	16,726,360
9. NAIC 2	97,102,567	0	0	(2,884,487)	101,401,095	97,102,567	94,218,080	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	113,774,252	100,000	0	(2,884,487)	117,827,455	113,774,252	110,989,765	123,045,721
15. Total Bonds and Preferred Stock	8,407,730,550	654,442,893	569,004,443	(65,465,340)	8,251,315,123	8,407,730,550	8,427,703,660	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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 55,025 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	55,025	XXX	55,025	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	9,687,099,437	594,405,128
3. Accrual of discount	24,363	151,706
4. Unrealized valuation increase (decrease)	0	(204,071)
5. Total gain (loss) on disposals	(921)	0
6. Deduct consideration received on disposals	9,687,217,719	598,658,386
7. Deduct amortization of premium	956	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)	55,025	150,821
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	55,025	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	46,296,598
3.	Unrealized Valuation increase/(decrease)	42,822,641
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	65,214,846
6.	Considerations received/(paid) on terminations	67,067,863
7.	Amortization	(170,432)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	17,906,309
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	53,335,320
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	53,335,320

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	26,526,770			
	3.14 Section 1, Column 18, prior year	2,718,100	23,808,670	23,808,670	
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	26,526,770			
	3.24 Section 1, Column 19, prior year plus	2,718,100			
	3.25 SSAP No. 108 adjustments	0	23,808,670	23,808,670	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		7,390,993		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	7,390,993			
	4.23 SSAP No. 108 adjustments	0	7,390,993		
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	2,948,994	2,638,218	03/18/2020	12/16/2072	CDS: (CMBX.NA.13.AAA)	(163,613)	(65,142)	74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1	1	3,112,607	2,703,360
12574# HC4	CMBX.NA.8.AA	2	7,000,000	7,071,722	5,681,464	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	(13,864)	(49,417)	44965L-AL-8	ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1	1	7,085,586	5,730,881
000000000		2	3,500,000	3,476,417	2,701,305				0	0	49308V-AE-7	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1	1	3,476,417	2,701,305
12574# HB6		2	712,632	712,546	702,976				0	0	61760R-AJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C3 CLASS C 144A Adj % Due 7/15/2049 Mo-1	1	712,546	702,976
12574#HJ9	CMBX.NA.15.AAA	2	5,000,000	4,890,783	4,288,578	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(39,272)	(168,842)	05526Q-AJ-5	BANC OF AMERICA MERRILL LYNCH SERIES 2015-200P CLASS D 144A Adj % Due 4/14/2033 Mo-1	1	4,930,055	4,457,420
000000000		2	1,500,000	1,470,286	1,235,661				0	0	05523G-AL-5	BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A Adj % Due 8/14/2034 Mo-1	1	1,470,286	1,235,661
12574#HG5	CMBX.NA.15.AAA	2	2,100,000	2,018,857	1,561,083	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(39,272)	(168,842)	05523G-AL-5	BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A Adj % Due 8/14/2034 Mo-1	1	2,058,129	1,729,925
000000000		2	3,000,000	3,002,122	2,581,854				0	0	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	3,002,122	2,581,854
9999999999 - Totals				25,591,727	21,391,139	XXX	XXX	XXX	(256,021)	(452,243)	XXX	XXX	XXX	25,847,748	21,843,382

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	4	25,723,143	4	25,650,775	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	11,978	XXX	13,384	XXX	0	XXX	26,683
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	84,346	XXX	72,432	XXX	0	XXX	231,627
7. Ending Inventory	4	25,723,143	4	25,650,775	4	25,591,727	0	0	4	25,591,727

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	53,335,320	
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)		53,335,320
4.	Part D, Section 1, Column 6	101,582,391	
5.	Part D, Section 1, Column 7	(48,247,071)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	57,377,457	
8.	Part B, Section 1, Column 13	1,154,763	
9.	Total (Line 7 plus Line 8)		58,532,220
10.	Part D, Section 1, Column 9	107,950,147	
11.	Part D, Section 1, Column 10	(49,417,927)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	53,237,035	
14.	Part B, Section 1, Column 20	4,605,100	
15.	Part D, Section 1, Column 12	57,842,135	
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	2,661,000,000	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	2,652,000,000	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)	132,080,000	123,080,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	132,080,000	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	Vickery Lightning Protection	0	0	46,423,052	48,426
0199999. Acquired by Purchase					0	0	46,423,052	48,426
0399999 - Totals					0	0	46,423,052	48,426

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		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
30198	Rohnert Park	CA		07/26/2022	4.212	1,500,000	0	2,769,231
30207	Medley	FL		08/10/2022	4.870	4,000,000	0	6,705,513
30202	Channahon	IL		07/06/2022	4.640	2,000,000	0	3,351,237
30196	Hendersonville	NC		07/14/2022	4.460	1,000,000	0	2,110,000
29894	Lisle	IL		10/28/2019	5.200	0	141,249	2,924,528
29991	Charleston	SC		11/04/2020	5.364	0	130,807	10,172,437
30118	Anderson	SC		10/26/2021	5.764	0	15,522	3,041,139
30134	Houston	TX		12/15/2021	5.914	0	78,616	3,317,568
30135	Houston	TX		12/15/2021	5.914	0	33,114	1,671,425
30186	Houston	TX		05/18/2022	5.812	0	10,525	845,992
30188	Houston	TX		05/18/2022	5.812	0	12,523	836,423
0599999. Mortgages in good standing - Commercial mortgages-all other						8,500,000	422,355	37,745,492
0899999. Total Mortgages in good standing						8,500,000	422,355	37,745,492
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						8,500,000	422,355	37,745,492

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
28851	WESTMINSTER	CO		02/12/2013	09/12/2022	2,127,840	0	0	0	0	0	0	1,007,702	1,290,854	0	0	0
28874	GARDEN GROVE	CA		05/09/2013	07/15/2022	1,815,337	0	0	0	0	0	0	1,753,063	1,753,063	0	0	0
29834	Wilmington	DE		05/10/2019	07/18/2022	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
28760	MIAMI	FL		07/16/2012	08/02/2022	185,516	0	0	0	0	0	0	23,478	46,872	0	0	0
29790	Tampa	FL		02/28/2019	08/29/2022	2,283,116	0	0	0	0	0	0	2,233,240	2,240,452	0	0	0
29894	Lisle	IL		10/28/2019	08/26/2022	1,722,279	0	0	0	0	0	0	1,924,528	1,924,528	0	0	0
28799	ST PAUL	MN		10/30/2012	07/25/2022	3,033,960	0	0	0	0	0	0	2,985,714	2,985,714	0	0	0
29995	Rockaway	NJ		11/20/2020	08/05/2022	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
28868	NEW YORK	NY		05/02/2013	09/28/2022	3,392,441	0	0	0	0	0	0	3,342,674	3,355,235	0	0	0
28981	RIVERHEAD	NY		02/19/2014	07/05/2022	793,391	0	0	0	0	0	0	777,596	777,596	0	0	0
0199999. Mortgages closed by repayment						23,353,881	0	0	0	0	0	0	22,047,995	22,374,315	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		1,180,944	0	0	0	0	0	0	0	17,549	0	0	0
29170	FT SMITH	AR		04/29/2015		408,632	0	0	0	0	0	0	0	4,497	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		522,809	0	0	0	0	0	0	0	5,753	0	0	0
28926	PHOENIX	AZ		04/01/2014		2,046,061	0	0	0	0	0	0	0	32,101	0	0	0
28955	NOGALES	AZ		12/06/2013		209,124	0	0	0	0	0	0	0	3,302	0	0	0
28956	NOGALES	AZ		12/06/2013		160,180	0	0	0	0	0	0	0	2,529	0	0	0
29326	PHOENIX	AZ		01/07/2016		627,812	0	0	0	0	0	0	0	36,089	0	0	0
29327	PHOENIX	AZ		01/07/2016		695,319	0	0	0	0	0	0	0	39,969	0	0	0
29328	CAVE CREEK	AZ		01/07/2016		573,806	0	0	0	0	0	0	0	32,984	0	0	0
29329	PHOENIX	AZ		01/07/2016		1,086,857	0	0	0	0	0	0	0	62,476	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,691,864	0	0	0	0	0	0	0	53,703	0	0	0
29780	Phoenix	AZ		10/16/2018		467,267	0	0	0	0	0	0	0	3,266	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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				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
30020	Tempe	AZ		05/14/2021		1,977,468	0	0	0	0	0	0	0	11,515	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		732,132	0	(781)	0	0	(781)	0	0	11,260	0	0	0
27365	SAN FRANCISCO	CA		07/13/2013		4,998,252	0	0	0	0	0	0	0	53,642	0	0	0
27775	LAKE FOREST	CA		10/04/2005		1,854,498	0	0	0	0	0	0	0	41,977	0	0	0
28033	LOS ANGELES	CA		02/02/2007		643,983	0	0	0	0	0	0	0	34,890	0	0	0
28097	ORANGE	CA		09/10/2007		345,994	0	142	0	0	142	0	0	10,865	0	0	0
28099	COSTA MESA	CA		09/10/2007		383,141	0	305	0	0	305	0	0	23,384	0	0	0
28202	SAN DIEGO	CA		06/16/2008		2,577,518	0	0	0	0	0	0	0	40,027	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		244,650	0	0	0	0	0	0	0	5,070	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,889,062	0	0	0	0	0	0	0	20,701	0	0	0
28562	FOSTER CITY	CA		01/20/2012		9,659,979	0	0	0	0	0	0	0	75,690	0	0	0
28832	MALIBU	CA		02/26/2013		1,422,596	0	0	0	0	0	0	0	38,084	0	0	0
28834	LOS ANGELES	CA		02/26/2013		2,641,499	0	0	0	0	0	0	0	70,081	0	0	0
28835	LOS ANGELES	CA		02/26/2013		2,607,357	0	0	0	0	0	0	0	69,176	0	0	0
28850	LOS ANGELES	CA		02/26/2013		1,390,094	0	0	0	0	0	0	0	30,787	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,079,524	0	0	0	0	0	0	0	7,921	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,769,664	0	0	0	0	0	0	0	61,959	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		2,954,054	0	0	0	0	0	0	0	103,426	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		9,466,979	0	0	0	0	0	0	0	96,081	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,749,972	0	0	0	0	0	0	0	37,549	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,156,858	0	0	0	0	0	0	0	18,264	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		956,633	0	0	0	0	0	0	0	15,103	0	0	0
28945	PLACENTI	CA		12/06/2013		823,149	0	0	0	0	0	0	0	12,996	0	0	0
28946	SAN DIEGO	CA		12/06/2013		436,046	0	0	0	0	0	0	0	6,884	0	0	0
28947	SAN DIEGO	CA		12/06/2013		329,260	0	0	0	0	0	0	0	5,198	0	0	0
28948	EL CAJON	CA		12/06/2013		355,926	0	0	0	0	0	0	0	5,621	0	0	0
28949	STANTON	CA		12/06/2013		231,372	0	0	0	0	0	0	0	3,653	0	0	0
28950	SAN DIEGO	CA		12/06/2013		222,473	0	0	0	0	0	0	0	3,512	0	0	0
28951	LA MESA	CA		12/06/2013		166,855	0	0	0	0	0	0	0	2,634	0	0	0
28967	IRVINE	CA		11/07/2013		4,404,955	0	0	0	0	0	0	0	30,351	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		11,007,696	0	0	0	0	0	0	0	54,140	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,640,014	0	0	0	0	0	0	0	33,696	0	0	0
28994	SANTA CLARA	CA		02/07/2014		4,441,087	0	0	0	0	0	0	0	27,862	0	0	0
29007	SAN DIEGO	CA		05/09/2014		381,213	0	0	0	0	0	0	0	5,663	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		2,170,601	0	0	0	0	0	0	0	63,985	0	0	0
29049	TORRANCE	CA		08/06/2014		5,357,139	0	0	0	0	0	0	0	52,080	0	0	0
29068	SACRAMENTO	CA		07/30/2014		9,580,580	0	0	0	0	0	0	0	92,243	0	0	0
29070	TORRANCE	CA		08/06/2014		504,697	0	0	0	0	0	0	0	4,906	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		856,690	0	0	0	0	0	0	0	5,857	0	0	0
29100	RESADA	CA		10/14/2014		851,105	0	0	0	0	0	0	0	8,149	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,637,211	0	0	0	0	0	0	0	23,997	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,300,933	0	0	0	0	0	0	0	31,556	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		340,293	0	0	0	0	0	0	0	26,847	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		12,866,758	0	0	0	0	0	0	0	334,182	0	0	0
29161	LA PUENTE	CA		03/06/2015		7,632,253	0	0	0	0	0	0	0	198,229	0	0	0
29163	EL MONTE	CA		03/06/2015		1,223,320	0	0	0	0	0	0	0	31,773	0	0	0
29165	COVINA	CA		03/06/2015		3,996,925	0	0	0	0	0	0	0	103,810	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,855,441	0	0	0	0	0	0	0	19,358	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,649,088	0	0	0	0	0	0	0	15,537	0	0	0
29263	YORBA LINDA	CA		12/15/2015		10,245,107	0	0	0	0	0	0	0	64,883	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,909,035	0	0	0	0	0	0	0	18,892	0	0	0
29321	ROSEVILLE	CA		01/05/2016		426,332	0	0	0	0	0	0	0	3,670	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		5,546,546	0	0	0	0	0	0	0	73,005	0	0	0
29373	ORANGE	CA		06/01/2016		898,077	0	0	0	0	0	0	0	5,337	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		4,723,612	0	0	0	0	0	0	0	40,472	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,194,484	0	0	0	0	0	0	0	5,670	0	0	0
29562	COVINA	CA		04/03/2017		3,735,342	0	0	0	0	0	0	0	42,754	0	0	0
29563	CARLSBAD	CA		04/03/2017		6,779,045	0	0	0	0	0	0	0	77,592	0	0	0
29602	San Francisco	CA		07/13/2017		19,556,224	0	0	0	0	0	0	0	115,915	0	0	0
29603	Garden Grove	CA		06/29/2017		371,903	0	0	0	0	0	0	0	2,809	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
29607	Los Angeles	CA		08/11/2017		918,517	0	0	0	0	0	0	0	37,208	0	0	0
29630	Rialto	CA		11/01/2017		444,863	0	0	0	0	0	0	0	3,637	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		448,285	0	0	0	0	0	0	0	3,611	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		542,532	0	0	0	0	0	0	0	4,773	0	0	0
29795	Long Beach	CA		12/14/2018		466,579	0	0	0	0	0	0	0	3,081	0	0	0
29821	Anaheim	CA		03/28/2019		464,032	0	0	0	0	0	0	0	3,666	0	0	0
29825	Antelope	CA		04/26/2019		936,056	0	0	0	0	0	0	0	6,481	0	0	0
29839	San Francisco	CA		06/26/2019		3,292,534	0	0	0	0	0	0	0	23,075	0	0	0
29987	San Diego	CA		11/19/2020		1,468,683	0	0	0	0	0	0	0	8,097	0	0	0
30060	San Diego	CA		08/13/2021		794,724	0	0	0	0	0	0	0	5,402	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		266,782	0	0	0	0	0	0	0	5,729	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		6,373,832	0	0	0	0	0	0	0	151,390	0	0	0
2916102	LA PUENTE	CA		03/06/2015		3,779,847	0	0	0	0	0	0	0	89,778	0	0	0
2916302	EL MONTE	CA		03/06/2015		606,348	0	0	0	0	0	0	0	14,402	0	0	0
2916502	COVINA	CA		03/06/2015		1,979,507	0	0	0	0	0	0	0	47,017	0	0	0
3004020	ANAHEIM	CA		06/29/1990		310,370	0	0	0	0	0	0	0	14,922	0	0	0
3004030	ANAHEIM	CA		06/29/1990		310,370	0	0	0	0	0	0	0	14,922	0	0	0
28829	DENVER	CO		01/09/2013		5,790,155	0	0	0	0	0	0	0	102,782	0	0	0
28899	AURORA	CO		06/26/2013		888,114	0	0	0	0	0	0	0	139,493	0	0	0
29081	PARKER	CO		07/29/2014		2,045,083	0	0	0	0	0	0	0	81,107	0	0	0
29093	BOULDER	CO		12/24/2014		3,675,926	0	0	0	0	0	0	0	34,531	0	0	0
29117	LITTLETON	CO		05/01/2015		2,399,027	0	0	0	0	0	0	0	22,298	0	0	0
29339	ASPEN	CO		01/06/2016		2,812,844	0	0	0	0	0	0	0	38,469	0	0	0
29708	Denver	CO		06/28/2018		457,621	0	0	0	0	0	0	0	3,405	0	0	0
29841	Denver	CO		09/25/2019		1,876,036	0	0	0	0	0	0	0	8,545	0	0	0
2909302	BOULDER	CO		11/23/2015		1,256,486	0	0	0	0	0	0	0	8,889	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		109,011	0	0	0	0	0	0	0	1,721	0	0	0
29045	VERNON	CT		07/15/2014		3,576,009	0	0	0	0	0	0	0	54,772	0	0	0
29050	VERNON	CT		07/15/2014		790,486	0	0	0	0	0	0	0	12,108	0	0	0
29051	VERNON	CT		07/15/2014		1,053,982	0	0	0	0	0	0	0	16,143	0	0	0
29080	GREENWICH	CT		10/10/2014		860,086	0	0	0	0	0	0	0	5,829	0	0	0
29413	STAMFORD	CT		07/20/2016		3,045,336	0	0	0	0	0	0	0	18,858	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,698,713	0	0	0	0	0	0	0	11,020	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,061,696	0	0	0	0	0	0	0	6,888	0	0	0
2881204	NORWALK	CT		12/19/2012		1,351,249	0	0	0	0	0	0	0	8,766	0	0	0
28936	WASHINGTON	DC		10/10/2013		3,182,312	0	0	0	0	0	0	0	17,921	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,872,861	0	0	0	0	0	0	0	44,336	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,718,179	0	0	0	0	0	0	0	11,718	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,818,512	0	0	0	0	0	0	0	36,546	0	0	0
28728	WILMINGTON	DE		05/17/2012		676,690	0	0	0	0	0	0	0	65,931	0	0	0
29359	NEWARK	DE		01/11/2016		2,839,492	0	0	0	0	0	0	0	15,296	0	0	0
29878	Newark	DE		12/18/2019		6,116,258	0	0	0	0	0	0	0	62,669	0	0	0
29890	Newark	DE		12/18/2019		4,121,255	0	0	0	0	0	0	0	42,228	0	0	0
28689	MELBOURNE	FL		06/01/2012		3,430,254	0	0	0	0	0	0	0	34,215	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		4,395,541	0	0	0	0	0	0	0	31,802	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		968,491	0	0	0	0	0	0	0	18,059	0	0	0
28762	ORLANDO	FL		07/02/2012		2,150,049	0	0	0	0	0	0	0	40,090	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,417,309	0	0	0	0	0	0	0	49,229	0	0	0
28910	COCOA BEACH	FL		11/12/2013		673,143	0	0	0	0	0	0	0	11,045	0	0	0
28911	COCOA BEACH	FL		11/12/2013		1,022,828	0	0	0	0	0	0	0	16,782	0	0	0
28921	ORLANDO	FL		07/30/2013		6,966,387	0	0	0	0	0	0	0	73,165	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,483,194	0	0	0	0	0	0	0	36,583	0	0	0
28927	BRADENTON	FL		04/01/2014		2,182,465	0	0	0	0	0	0	0	34,241	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		151,281	0	0	0	0	0	0	0	2,388	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		88,989	0	0	0	0	0	0	0	1,405	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		97,888	0	0	0	0	0	0	0	1,545	0	0	0
29035	TAMPA	FL		05/01/2014		1,970,783	0	0	0	0	0	0	0	29,753	0	0	0
29109	MIAMI	FL		01/02/2015		3,300,000	0	0	0	0	0	0	0	13,192	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		474,044	0	0	0	0	0	0	0	6,856	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		277,654	0	0	0	0	0	0	0	4,015	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
29177	JACKSONVILLE	FL		03/30/2015		514,676	0	0	0	0	0	0	0	7,443	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		392,779	0	0	0	0	0	0	0	5,680	0	0	0
29179	ORANGE PARK	FL		03/30/2015		253,275	0	0	0	0	0	0	0	3,663	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,137,706	0	0	0	0	0	0	0	16,454	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		711,066	0	0	0	0	0	0	0	10,284	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		700,231	0	0	0	0	0	0	0	10,127	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		257,338	0	0	0	0	0	0	0	3,722	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		623,029	0	0	0	0	0	0	0	9,010	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		514,676	0	0	0	0	0	0	0	7,443	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		663,662	0	0	0	0	0	0	0	9,598	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		392,779	0	0	0	0	0	0	0	5,680	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		383,299	0	0	0	0	0	0	0	5,543	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		612,736	0	0	0	0	0	0	0	8,861	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		346,729	0	0	0	0	0	0	0	5,014	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		319,506	0	0	0	0	0	0	0	4,621	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		531,200	0	0	0	0	0	0	0	7,682	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		484,879	0	0	0	0	0	0	0	7,012	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		566,821	0	0	0	0	0	0	0	8,197	0	0	0
29212	MIAMI	FL		05/08/2015		2,354,445	0	0	0	0	0	0	0	33,505	0	0	0
29228	GREENACRES	FL		06/24/2015		5,484,716	0	0	0	0	0	0	0	29,742	0	0	0
29320	MAITLAND	FL		01/13/2016		2,369,543	0	0	0	0	0	0	0	31,320	0	0	0
29340	NAPLES	FL		02/10/2016		2,396,369	0	0	0	0	0	0	0	54,987	0	0	0
29495	LAKE WORTH	FL		01/09/2017		451,242	0	0	0	0	0	0	0	2,811	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,384,030	0	0	0	0	0	0	0	17,498	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		413,365	0	0	0	0	0	0	0	5,159	0	0	0
29779	Palmetto	FL		10/16/2018		1,460,210	0	0	0	0	0	0	0	10,207	0	0	0
29801	Palm Bay	FL		03/15/2019		2,819,589	0	0	0	0	0	0	0	18,511	0	0	0
29803	Daytona Beach	FL		01/30/2019		470,220	0	0	0	0	0	0	0	2,919	0	0	0
29804	Orlando	FL		01/30/2019		486,325	0	0	0	0	0	0	0	3,019	0	0	0
29805	Orlando	FL		01/30/2019		3,180,765	0	0	0	0	0	0	0	30,989	0	0	0
29808	Orlando	FL		01/30/2019		1,771,287	0	0	0	0	0	0	0	17,257	0	0	0
29850	Miami	FL		08/01/2019		2,387,152	0	0	0	0	0	0	0	12,330	0	0	0
29921	Orlando	FL		01/16/2020		736,680	0	0	0	0	0	0	0	5,113	0	0	0
29946	Orlando	FL		01/16/2020		152,305	0	0	0	0	0	0	0	1,057	0	0	0
29947	Orlando	FL		01/16/2020		75,612	0	0	0	0	0	0	0	525	0	0	0
29948	Orlando	FL		01/16/2020		280,486	0	0	0	0	0	0	0	1,947	0	0	0
29949	Orlando	FL		01/16/2020		111,978	0	0	0	0	0	0	0	777	0	0	0
29950	Orlando	FL		01/16/2020		162,386	0	0	0	0	0	0	0	1,127	0	0	0
29951	Orlando	FL		01/16/2020		287,687	0	0	0	0	0	0	0	1,997	0	0	0
29952	Orlando	FL		01/16/2020		101,176	0	0	0	0	0	0	0	702	0	0	0
4038720	TAMPA	FL		02/07/1997		808,070	0	0	0	0	0	0	0	49,011	0	0	0
28604	BRUNSWICK	GA		04/20/2012		4,232,590	0	0	0	0	0	0	0	78,323	0	0	0
28987	ATLANTA	GA		12/12/2013		1,763,913	0	0	0	0	0	0	0	8,416	0	0	0
29092	MCDONOUGH	GA		08/08/2014		1,182,746	0	0	0	0	0	0	0	5,372	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		2,339,577	0	0	0	0	0	0	0	28,538	0	0	0
29135	DULUTH	GA		12/23/2014		846,776	0	0	0	0	0	0	0	66,805	0	0	0
29831	Marietta	GA		06/06/2019		3,691,046	0	0	0	0	0	0	0	34,369	0	0	0
29979	Morrow	GA		08/27/2020		6,700,018	0	0	0	0	0	0	0	62,889	0	0	0
28833	HONOLULU	HI		02/26/2013		3,267,841	0	0	0	0	0	0	0	87,483	0	0	0
29609	Honolulu	HI		07/27/2017		5,922,104	0	0	0	0	0	0	0	36,672	0	0	0
29807	Nampa	ID		01/24/2019		1,775,330	0	0	0	0	0	0	0	7,745	0	0	0
28837	CHICAGO	IL		03/28/2013		4,608,349	0	0	0	0	0	0	0	51,280	0	0	0
28862	CHICAGO	IL		04/04/2013		2,333,545	0	0	0	0	0	0	0	41,239	0	0	0
28920	WARREN	IL		08/23/2013		1,389,078	0	0	0	0	0	0	0	67,480	0	0	0
29047	LISLE	IL		06/19/2014		2,812,095	0	0	0	0	0	0	0	27,503	0	0	0
29052	LISLE	IL		06/19/2014		1,536,843	0	0	0	0	0	0	0	15,031	0	0	0
29053	LISLE	IL		06/19/2014		1,288,332	0	0	0	0	0	0	0	12,600	0	0	0
29054	LISLE	IL		06/19/2014		2,210,437	0	0	0	0	0	0	0	21,618	0	0	0
29057	MELROSE	IL		07/09/2014		3,228,059	0	0	0	0	0	0	0	27,174	0	0	0
29337	CHICAGO	IL		01/06/2016		1,972,101	0	0	0	0	0	0	0	8,749	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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
29378	SCHAUMBURG	IL		03/15/2016		1,030,372	0	0	0	0	0	0	0	4,857	0	0	0
29379	GLEN ELLYN	IL		03/15/2016		670,448	0	0	0	0	0	0	0	3,161	0	0	0
29583	CHICAGO	IL		04/20/2017		1,172,301	0	0	0	0	0	0	0	4,702	0	0	0
30037	Chicago	IL		12/14/2021		5,500,000	0	0	0	0	0	0	0	34,559	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,348,556	0	0	0	0	0	0	0	8,104	0	0	0
29091	PLAINFIELD	IN		08/08/2014		1,279,100	0	0	0	0	0	0	0	5,810	0	0	0
29380	CLARKSVILLE	IN		03/15/2016		1,016,258	0	0	0	0	0	0	0	4,791	0	0	0
30077	Evansville	IN		10/06/2021		2,492,793	0	0	0	0	0	0	0	22,132	0	0	0
28532	LEAWOOD	KS		01/17/2012		12,015,103	0	0	0	0	0	0	0	89,106	0	0	0
28787	LEAWOOD	KS		10/25/2012		6,935,885	0	0	0	0	0	0	0	52,871	0	0	0
29118	WICHITA	KS		11/18/2014		3,333,642	0	0	0	0	0	0	0	90,785	0	0	0
29983	Overland Park	KS		10/23/2020		961,657	0	0	0	0	0	0	0	9,211	0	0	0
29087	HEBRON	KY		08/08/2014		1,356,496	0	0	0	0	0	0	0	6,162	0	0	0
29094	HEBRON	KY		08/08/2014		453,728	0	0	0	0	0	0	0	2,061	0	0	0
29097	HEBRON	KY		08/08/2014		632,538	0	0	0	0	0	0	0	2,873	0	0	0
29123	LOUISVILLE	KY		12/12/2014		2,027,633	0	0	0	0	0	0	0	24,733	0	0	0
29875	Richmond	KY		10/16/2019		1,929,893	0	0	0	0	0	0	0	19,436	0	0	0
29880	Louisville	KY		10/16/2019		2,743,428	0	0	0	0	0	0	0	22,245	0	0	0
29893	Kenner	LA		11/01/2019		3,353,808	0	0	0	0	0	0	0	18,545	0	0	0
2679804	BEVERLY	MA		12/19/2012		7,326,647	0	0	0	0	0	0	0	47,710	0	0	0
28479	FREDERICK	MD		09/28/2011		1,242,437	0	0	0	0	0	0	0	24,892	0	0	0
28600	TIMONIUM	MD		02/28/2012		3,228,155	0	0	0	0	0	0	0	25,136	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		11,848,597	0	0	0	0	0	0	0	69,365	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,608,972	0	0	0	0	0	0	0	20,657	0	0	0
29898	Ellicott City	MD		10/28/2019		3,548,795	0	0	0	0	0	0	0	56,993	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		693,457	0	0	0	0	0	0	0	3,518	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,819,893	0	0	0	0	0	0	0	10,412	0	0	0
29943	Livonia	MI		05/25/2021		1,964,924	0	0	0	0	0	0	0	18,073	0	0	0
30057	Sterling Heights	MI		07/02/2021		5,869,626	0	0	0	0	0	0	0	31,020	0	0	0
30193	Auburn Hills	MI		06/14/2022		0	0	0	0	0	0	0	0	3,597	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,294,438	0	0	0	0	0	0	0	8,669	0	0	0
29632	Woodbury	MN		10/12/2017		499,199	0	0	0	0	0	0	0	2,457	0	0	0
29705	Saint Paul	MN		04/20/2018		3,210,564	0	0	0	0	0	0	0	22,559	0	0	0
29885	Sartell	MN		11/01/2019		2,311,481	0	0	0	0	0	0	0	23,934	0	0	0
29999	Saint Paul	MN		12/17/2020		1,719,507	0	0	0	0	0	0	0	14,106	0	0	0
29472	JEFFERSON CITY	MO		08/26/2016		917,062	0	0	0	0	0	0	0	4,469	0	0	0
29086	SOUTHAVEN	MS		08/08/2014		1,408,157	0	0	0	0	0	0	0	6,396	0	0	0
28028	NAGS HEAD	NC		12/27/2006		899,035	0	0	0	0	0	0	0	39,320	0	0	0
28924	CEDAR POINT	NC		04/01/2014		926,771	0	0	0	0	0	0	0	9,433	0	0	0
28925	NEWPORT	NC		04/01/2014		2,567,611	0	0	0	0	0	0	0	26,134	0	0	0
28974	RALEIGH	NC		11/25/2013		4,177,917	0	0	0	0	0	0	0	26,166	0	0	0
29454	CHARLOTTE	NC		07/06/2016		2,101,529	0	0	0	0	0	0	0	12,978	0	0	0
29455	CHARLOTTE	NC		07/06/2016		576,624	0	0	0	0	0	0	0	1,492	0	0	0
29619	Wilmington	NC		10/05/2017		462,263	0	0	0	0	0	0	0	2,573	0	0	0
29753	Candler	NC		08/31/2018		3,849,554	0	0	0	0	0	0	0	64,471	0	0	0
29857	Lincolnton	NC		09/25/2019		1,388,211	0	0	0	0	0	0	0	13,787	0	0	0
29940	Graham	NC		02/25/2020		1,407,444	0	0	0	0	0	0	0	13,953	0	0	0
29941	Graham	NC		02/25/2020		2,345,739	0	0	0	0	0	0	0	23,254	0	0	0
29986	Charlotte	NC		10/15/2020		1,463,392	0	0	0	0	0	0	0	8,804	0	0	0
30196	Hendersonville	NC		07/14/2022		0	0	0	0	0	0	0	0	2,588	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		301,636	0	0	0	0	0	0	0	13,192	0	0	0
27160	OMAHA	NE		05/31/2018		329,719	0	(37)	0	0	(37)	0	0	5,940	0	0	0
29001	ELKHORN	NE		02/21/2014		3,080,217	0	0	0	0	0	0	0	58,066	0	0	0
28866	MORRISON	NJ		05/08/2013		3,052,303	0	0	0	0	0	0	0	68,467	0	0	0
29043	BURLINGTON	NJ		07/01/2014		3,863,611	0	0	0	0	0	0	0	25,802	0	0	0
29116	HOLMDEL	NJ		01/15/2015		4,035,920	0	0	0	0	0	0	0	37,525	0	0	0
29120	KINNELON	NJ		12/15/2014		1,503,356	0	0	0	0	0	0	0	10,359	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,129,471	0	0	0	0	0	0	0	7,783	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,845,174	0	0	0	0	0	0	0	19,605	0	0	0
29497	SUMMIT	NJ		02/15/2017		434,853	0	0	0	0	0	0	0	3,797	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
29544	HOBOKEN	NJ		02/27/2017		434,776	0	0	0	0	0	0	0	3,800	0	0	0
29605	Morristown	NJ		07/28/2017		4,500,000	0	0	0	0	0	0	0	6,838	0	0	0
29658	New Milford	NJ		12/14/2017		1,108,220	0	0	0	0	0	0	0	6,443	0	0	0
29810	Livingston	NJ		03/27/2019		2,197,229	0	0	0	0	0	0	0	10,514	0	0	0
29931	East Rutherford	NJ		11/22/2019		1,801,186	0	0	0	0	0	0	0	8,181	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,693,184	0	0	0	0	0	0	0	18,557	0	0	0
30004	West Windsor	NJ		02/10/2021		1,469,427	0	0	0	0	0	0	0	10,501	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		598,410	0	0	0	0	0	0	0	3,882	0	0	0
28101	LAS VEGAS	NV		09/10/2007		634,163	0	139	0	0	139	0	0	47,354	0	0	0
28391	LAS VEGAS	NV		03/30/2011		298,331	0	0	0	0	0	0	0	3,374	0	0	0
28855	LAS VEGAS	NV		03/22/2013		2,990,365	0	0	0	0	0	0	0	17,683	0	0	0
28856	LAS VEGAS	NV		03/22/2013		2,934,750	0	0	0	0	0	0	0	17,355	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,442,166	0	0	0	0	0	0	0	14,353	0	0	0
29855	Henderson	NV		07/10/2019		2,981,488	0	0	0	0	0	0	0	14,289	0	0	0
30115	Henderson	NV		11/05/2021		1,000,000	0	0	0	0	0	0	0	7,450	0	0	0
30184	Las Vegas	NV		06/09/2022		0	0	0	0	0	0	0	0	3,693	0	0	0
20009	WOODHAVEN	NY		07/28/2014		626,204	0	44	0	0	44	0	0	3,837	0	0	0
28705	SCARSDALE	NY		12/27/2012		7,310,580	0	0	0	0	0	0	0	77,719	0	0	0
28871	NEW YORK	NY		05/09/2013		13,148,883	0	0	0	0	0	0	0	88,182	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		18,175,999	0	0	0	0	0	0	0	140,022	0	0	0
28914	RYE	NY		08/27/2013		864,046	0	0	0	0	0	0	0	4,637	0	0	0
28915	RYE	NY		08/27/2013		1,174,582	0	0	0	0	0	0	0	6,303	0	0	0
28916	RYE	NY		08/27/2013		4,044,943	0	0	0	0	0	0	0	21,707	0	0	0
28953	Cohoes	NY		12/06/2013		266,967	0	0	0	0	0	0	0	4,215	0	0	0
29003	NEW YORK	NY		05/12/2014		5,139,452	0	0	0	0	0	0	0	32,925	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		12,819,820	0	0	0	0	0	0	0	88,738	0	0	0
29405	LAKEWOOD	NY		05/16/2016		397,287	0	46	0	0	46	0	0	5,061	0	0	0
29763	Brooklyn	NY		08/09/2018		416,248	0	0	0	0	0	0	0	7,063	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,614,776	0	0	0	0	0	0	0	30,178	0	0	0
28860	CLEVELAND	OH		03/08/2013		6,081,578	0	0	0	0	0	0	0	89,299	0	0	0
28961	CINCINNATI	OH		12/06/2013		97,888	0	0	0	0	0	0	0	1,545	0	0	0
28995	BEACHWOOD	OH		02/20/2014		2,295,137	0	0	0	0	0	0	0	23,400	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,238,717	0	0	0	0	0	0	0	7,845	0	0	0
29473	GROVE CITY	OH		08/26/2016		2,010,482	0	0	0	0	0	0	0	9,798	0	0	0
29474	SPRINGFIELD	OH		08/26/2016		1,587,223	0	0	0	0	0	0	0	7,735	0	0	0
28919	EUGENE	OR		08/13/2013		705,380	0	0	0	0	0	0	0	14,771	0	0	0
28972	PORTLAND	OR		11/06/2013		2,372,151	0	0	0	0	0	0	0	11,631	0	0	0
29829	Portland	OR		04/08/2019		4,694,092	0	0	0	0	0	0	0	32,108	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		1,626,102	0	0	0	0	0	0	0	76,745	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		2,276,411	0	0	0	0	0	0	0	86,574	0	0	0
28900	HORSHAM	PA		06/28/2013		4,150,649	0	0	0	0	0	0	0	106,365	0	0	0
28979	NEW CASTLE	PA		12/09/2013		1,394,823	0	0	0	0	0	0	0	42,857	0	0	0
29046	ALLENTOWN	PA		09/11/2014		7,539,000	0	8	0	0	8	0	0	71,521	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		423,507	0	0	0	0	0	0	0	11,842	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		612,852	0	0	0	0	0	0	0	12,875	0	0	0
29151	LANCASTER	PA		02/02/2015		323,851	0	0	0	0	0	0	0	6,803	0	0	0
29152	LANCASTER	PA		02/02/2015		378,659	0	0	0	0	0	0	0	7,955	0	0	0
29153	CAMP HILL	PA		02/02/2015		417,272	0	0	0	0	0	0	0	8,766	0	0	0
29156	CAMP HILL	PA		02/02/2015		156,946	0	0	0	0	0	0	0	3,297	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		726,435	0	0	0	0	0	0	0	15,427	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		10,429,885	0	0	0	0	0	0	0	248,491	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		10,167,329	0	0	0	0	0	0	0	213,834	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		11,483,961	0	0	0	0	0	0	0	241,525	0	0	0
29540	HANOVER	PA		01/25/2017		10,459,913	0	0	0	0	0	0	0	219,988	0	0	0
29664	Hazleton	PA		01/11/2018		2,941,216	0	0	0	0	0	0	0	54,353	0	0	0
29755	Warrington	PA		09/27/2018		1,705,919	0	0	0	0	0	0	0	25,528	0	0	0
30032	Exton	PA		05/06/2021		4,500,000	0	0	0	0	0	0	0	22,559	0	0	0
30090	Hazle Township	PA		10/22/2021		181,159	0	0	0	0	0	0	0	4,012	0	0	0
30091	Pittston Township	PA		10/22/2021		3,088,381	0	0	0	0	0	0	0	67,760	0	0	0
30092	Hanover	PA		10/22/2021		5,694,019	0	0	0	0	0	0	0	124,928	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
30093	Pittston Township	PA		10/22/2021		2,394,372	0	0	0	0	0	0	0	52,533	0	0	0
30094	Jenkins Township	PA		10/22/2021		3,241,659	0	0	0	0	0	0	0	71,123	0	0	0
30095	Hazleton	PA		10/22/2021		725,573	0	0	0	0	0	0	0	14,306	0	0	0
30172	Pittsburgh	PA		05/05/2022		0	0	0	0	0	0	0	0	2,339	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,892,901	0	0	0	0	0	0	0	42,394	0	0	0
29836	Lake Wylie	SC		06/25/2019		464,814	0	0	0	0	0	0	0	3,929	0	0	0
29867	Greenville	SC		10/29/2019		1,390,483	0	0	0	0	0	0	0	13,978	0	0	0
29904	Charleston	SC		01/02/2020		1,404,372	0	0	0	0	0	0	0	13,812	0	0	0
28079	MURFREESBORO	TN		06/22/2007		3,257,761	0	0	0	0	0	0	0	33,133	0	0	0
30161	Johnson City	TN		03/10/2022		0	0	0	0	0	0	0	0	18,743	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		181,508	0	0	0	0	0	0	0	26,949	0	0	0
28763	AUSTIN	TX		09/28/2012		3,188,160	0	0	0	0	0	0	0	45,882	0	0	0
28854	IRVING	TX		03/22/2013		7,727,380	0	0	0	0	0	0	0	46,029	0	0	0
28858	HOUSTON	TX		02/27/2013		1,756,704	0	0	0	0	0	0	0	30,856	0	0	0
28960	VICTORIA	TX		12/06/2013		133,484	0	0	0	0	0	0	0	2,107	0	0	0
29056	DALLAS	TX		06/13/2014		866,810	0	0	0	0	0	0	0	7,018	0	0	0
29058	ARLINGTON	TX		06/13/2014		866,810	0	0	0	0	0	0	0	7,018	0	0	0
29059	RICHARDSON	TX		06/13/2014		2,000,424	0	0	0	0	0	0	0	17,872	0	0	0
29060	HOUSTON	TX		06/13/2014		1,313,113	0	0	0	0	0	0	0	10,631	0	0	0
29089	GRAPEVINE	TX		08/08/2014		473,982	0	0	0	0	0	0	0	2,153	0	0	0
29090	GRAPEVINE	TX		08/08/2014		1,670,882	0	0	0	0	0	0	0	7,590	0	0	0
29130	HOUSTON	TX		12/09/2014		4,628,263	0	0	0	0	0	0	0	26,213	0	0	0
29166	LUFKIN	TX		04/29/2015		630,976	0	0	0	0	0	0	0	6,943	0	0	0
29169	WACO	TX		04/29/2015		270,418	0	0	0	0	0	0	0	2,976	0	0	0
29274	WOODLANDS	TX		12/17/2015		290,511	0	0	0	0	0	0	0	2,581	0	0	0
29276	WOODLANDS	TX		12/17/2015		448,584	0	0	0	0	0	0	0	3,986	0	0	0
29277	CONROE	TX		12/17/2015		675,010	0	0	0	0	0	0	0	5,998	0	0	0
29278	WOODLANDS	TX		12/17/2015		367,417	0	0	0	0	0	0	0	3,265	0	0	0
29279	SPRING	TX		12/17/2015		247,785	0	0	0	0	0	0	0	2,202	0	0	0
29280	WOODLANDS	TX		12/17/2015		722,004	0	0	0	0	0	0	0	6,415	0	0	0
29282	COPPELL	TX		12/17/2015		205,067	0	0	0	0	0	0	0	1,822	0	0	0
29283	SPRING	TX		12/17/2015		136,706	0	0	0	0	0	0	0	1,215	0	0	0
29284	MANSFIELD	TX		12/17/2015		290,519	0	0	0	0	0	0	0	2,581	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		3,155,614	0	0	0	0	0	0	0	18,732	0	0	0
29500	HOUSTON	TX		05/31/2018		2,967,676	0	3,324	0	0	3,324	0	0	39,220	0	0	0
29555	DALLAS	TX		03/09/2017		2,500,000	0	0	0	0	0	0	0	11,284	0	0	0
29617	Mesquite	TX		08/30/2017		210,867	0	0	0	0	0	0	0	2,320	0	0	0
29645	Baytown	TX		12/07/2017		822,278	0	0	0	0	0	0	0	12,642	0	0	0
29794	College Station	TX		12/14/2018		1,904,458	0	0	0	0	0	0	0	9,018	0	0	0
29876	Woodlands	TX		10/29/2019		2,023,192	0	0	0	0	0	0	0	31,690	0	0	0
29879	Baytown	TX		11/06/2019		11,825,632	0	0	0	0	0	0	0	154,968	0	0	0
30002	Denton	TX		12/18/2020		1,275,769	0	0	0	0	0	0	0	6,837	0	0	0
2885802	HOUSTON	TX		02/04/2016		879,429	0	0	0	0	0	0	0	14,620	0	0	0
28905	SANDY	UT		07/19/2013		3,234,053	0	0	0	0	0	0	0	36,158	0	0	0
28937	DRAPER	UT		10/28/2014		1,369,308	0	72	0	0	72	0	0	7,173	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,582,142	0	0	0	0	0	0	0	20,808	0	0	0
29496	MURRAY	UT		11/09/2016		1,623,822	0	0	0	0	0	0	0	20,978	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,807,067	0	0	0	0	0	0	0	15,879	0	0	0
29778	West Valley City	UT		10/16/2018		370,893	0	0	0	0	0	0	0	2,593	0	0	0
30024	Provo	UT		03/17/2021		3,151,832	0	0	0	0	0	0	0	18,500	0	0	0
30052	Provo	UT		05/26/2021		3,263,435	0	0	0	0	0	0	0	18,703	0	0	0
30076	Lehi	UT		09/27/2021		1,684,846	0	0	0	0	0	0	0	23,198	0	0	0
30159	Taylorsville	UT		04/11/2022		0	0	0	0	0	0	0	0	8,357	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,676,628	0	0	0	0	0	0	0	14,654	0	0	0
28595	NORFOLK	VA		04/03/2012		1,500,913	0	0	0	0	0	0	0	62,861	0	0	0
28741	MC LEAN	VA		06/01/2012		2,968,493	0	0	0	0	0	0	0	34,210	0	0	0
28876	RICHMOND	VA		05/08/2013		4,364,574	0	0	0	0	0	0	0	27,689	0	0	0
28952	HAMPTON	VA		12/06/2013		324,810	0	0	0	0	0	0	0	5,128	0	0	0
28962	FAIRFAX	VA		12/06/2013		489,440	0	0	0	0	0	0	0	7,727	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,811,383	0	0	0	0	0	0	0	10,564	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
29492	CHANTILLY	VA		11/09/2016		447,866	0	0	0	0	0	0	0	2,897	0	0	0
29685	Urbanna	VA		02/15/2018		987,607	0	0	0	0	0	0	0	10,319	0	0	0
29686	Topping	VA		02/15/2018		592,564	0	0	0	0	0	0	0	6,191	0	0	0
28761	SEATTLE	WA		06/01/2012		9,538,682	0	0	0	0	0	0	0	63,047	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,310,083	0	0	0	0	0	0	0	8,113	0	0	0
29412	LYNWOOD	WA		06/28/2016		3,122,979	0	0	0	0	0	0	0	19,706	0	0	0
29657	Olympia	WA		12/01/2017		461,066	0	0	0	0	0	0	0	2,682	0	0	0
29828	Bellingham	WA		03/28/2019		476,272	0	0	0	0	0	0	0	2,411	0	0	0
29837	Seattle	WA		06/26/2019		1,911,829	0	0	0	0	0	0	0	9,803	0	0	0
29920	Seatac	WA		01/30/2020		1,000,000	0	0	0	0	0	0	0	4,923	0	0	0
28798	HOWARD	WI		11/15/2012		1,671,502	0	0	0	0	0	0	0	18,355	0	0	0
29072	HOWARD	WI		07/28/2014		913,861	0	0	0	0	0	0	0	8,552	0	0	0
29121	MILWAUKEE	WI		02/20/2015		10,058,696	0	0	0	0	0	0	0	145,593	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,207,498	0	0	0	0	0	0	0	19,569	0	0	0
29381	MANITOWOC	WI		03/15/2016		1,376,182	0	0	0	0	0	0	0	6,488	0	0	0
0299999. Mortgages with partial repayments						902,103,763	0	3,262	0	0	3,262	0	0	11,093,389	0	0	0
0599999 - Totals						925,457,645	0	3,262	0	0	3,262	0	22,047,995	33,467,705	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	178,696	0	6,785,331	11.990
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	178,696	0	6,785,331	XXX
000000-00-0	HARVEST PARTNERS VIII LP	DES MOINES	IA	HARVEST PARTNERS VIII LP	.	11/27/2019	3	0	386,607	0	311,678	0.060
000000-00-0	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX	.	04/07/2020	3	0	7,969	0	110,684	0.030
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP	.	04/15/2020	3	0	303,712	0	327,594	0.050
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI	.	05/27/2020	3	0	365,841	0	125,641	0.060
000000-00-0	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI	.	07/31/2020	3	0	362,777	0	909,191	0.230
000000-00-0	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII LP	.	10/21/2020	3	0	586,598	0	777,591	0.110
000000-00-0	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	VERITAS CAPITAL CREDIT OPPS FUND	.	11/20/2020	3	0	262,500	0	665,878	1.380
000000-00-0	GRYPHON PARTNERS VI LP	WILMINGTON	DE	GRYPHON PARTNERS VI LP	.	12/18/2020	3	0	389,464	0	937,138	0.220
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP	.	12/30/2020	3	0	89,412	0	1,575,263	0.020
000000-00-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP	.	01/06/2021	3	0	43,834	0	602,482	0.010
000000-00-0	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	EQT IX (NO2) USD SCSP LP	.	02/05/2021	3	0	13,611	0	257,206	0.030
000000-00-0	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPP FUND VI LP	.	03/01/2021	3	0	215,350	0	1,112,500	0.040
000000-00-0	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP	.	03/10/2021	3	0	118,923	0	1,889,282	0.040
000000-00-0	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP	.	03/10/2021	3	0	237,500	0	962,500	1.100
000000-00-0	THOMAS BRAVO DISCOVER LP III LP	WILMINGTON	DE	THOMAS BRAVO DISCOVER LP III LP	.	06/11/2021	3	0	132,664	0	94,442	0.050
000000-00-0	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP	.	07/13/2021	3	0	1,030	0	1,713,710	0.120
000000-00-0	INSIGHT PARTNERS XII LP	WILMINGTON	DE	INSIGHT PARTNERS XII LP	.	07/15/2021	3	0	175,000	0	1,025,000	0.010
000000-00-0	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	EQT INFRASTRUCTURE EQT V	.	08/13/2021	3	0	114,338	0	2,049,661	0.060
000000-00-0	THE RESOLUTE FUND V LP	WILMINGTON	DE	THE RESOLUTE FUND V LP	.	09/07/2021	3	0	106,052	0	1,104,488	0.050
000000-00-0	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II	.	09/22/2021	3	0	127,705	0	1,696,333	0.150
000000-00-0	CHARLESBANK EQUITY FUND X	WILMINGTON	DE	CHARLESBANK EQUITY FUND X	.	09/27/2021	3	0	350,368	0	2,059,853	0.110
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP	.	05/12/2017	3	0	254,129	0	986,755	0.080
000000-00-0	THOMA BRAVO FUND XIII	WILMINGTON	DE	THOMA BRAVO FUND XIII	.	02/14/2019	3	0	169,714	0	237,034	0.050
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III	.	02/22/2018		0	128,560	0	1,020,808	0.080
000000-00-0	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS	.	09/06/2019	3	0	124,955	0	1,881,326	0.460
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP	.	09/13/2019		0	160,617	0	605,743	0.010
000000-00-0	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III	.	06/21/2019	3	0	37,082	0	773,067	0.410
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX	.	07/03/2019	3	0	19,521	0	321,554	0.060
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I	.	07/08/2019	3	0	1,386	0	118,124	0.070
000000-00-0	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY VI-A LP	.	08/29/2019	3	0	163,251	0	557,159	0.120
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR	.	05/21/2018	3	0	1,591	0	278,940	0.210
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII	.	05/28/2020	3	0	90,734	0	329,017	0.040
000000-00-0	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII	.	01/24/2019	3	0	192,173	0	559,729	0.040
000000-00-0	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII	.	03/28/2019	3	0	48,241	0	170,804	0.010
000000-00-0	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	APOLLO HYBRID VALUE FUND	.	03/29/2019	3	0	10,515	0	878,157	0.160
000000-00-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII	.	04/25/2019	3	0	26,382	0	1,053,424	0.140
000000-00-0	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV	.	06/05/2019		0	52,661	0	644,535	0.070
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V	.	02/01/2018	3	0	55,200	0	151,906	0.020
000000-00-0	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PTNS IV	.	05/17/2018	3	0	39,208	0	67,575	0.020
000000-00-0	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL CREDIT FUND II	.	03/06/2018	3	0	192,688	0	112,886	0.270
000000-00-0	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	DYAL CAPITAL PARTNERS IV	.	06/11/2018	3	0	437,500	0	6,039,259	0.340
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III	.	12/03/2018		0	123,811	0	629,441	0.060
000000-00-0	QUAD-C PARTNER IX	MINNEAPOLIS	MN	QUAD-C PARTNER IX	.	04/26/2017	3	0	53,137	0	92,944	0.190
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP	.	06/15/2017	3	0	30,047	0	892,249	0.140
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	GCG INVESTORS IV LP	.	03/14/2017	2	0	2,273	0	122,835	0.390
000000-00-0	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII	.	04/28/2017	3	0	13,075	0	303,910	0.280
000000-00-0	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX	.	03/15/2019	3	0	152,137	0	796,167	0.020
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V	.	11/29/2017	3	0	1,790	0	82,172	0.010
000000-00-0	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI	.	07/17/2017	3	0	186,261	0	793,825	0.040
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP	.	09/27/2018	3	0	344,181	0	735,439	0.190
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I	.	10/05/2017	3	0	2,528	0	84,222	0.220
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III	.	10/25/2017		0	11,255	0	300,086	0.060
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE	.	01/08/2016	3	0	2,950	0	777,389	0.070
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP	.	03/14/2016	3	0	124,890	0	484,366	0.170

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	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP	.	07/18/2016	3	0	38,993	0	543,273	0.250
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	THOMA BRAVO FUND XII	.	05/31/2016	3	0	23,015	0	731,313	0.080
000000-00-0	COMVEST INVESTMENT PARTNERS V	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V	.	11/02/2015	3	0	42,667	0	1,378,778	1.290
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII	.	09/01/2016	3	0	12,000	0	469,083	0.110
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII	.	01/19/2016	3	0	29,431	0	365,974	0.190
000000-00-0	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	VERITAS CAPITAL FUND V LP	.	06/08/2015	3	0	313,704	0	718,424	0.390
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND	.	05/11/2015	3	0	17,500	0	158,482	0.100
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP	.	06/02/2014	3	0	20,549	0	471,538	0.110
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP	.	03/25/2015	3	0	70,487	0	7,637,931	0.630
000000-00-0	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB	.	05/16/2016		0	68,836	0	726,125	0.030
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP	.	12/11/2014	3	0	102,756	0	557,111	1.200
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP	.	11/03/2014	3	0	7,595	0	496,449	0.480
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B	.	12/19/2017	3	0	190,887	0	559,776	0.280
000000-00-0	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X	.	10/04/2021	3	0	547,479	0	1,439,385	0.030
000000-00-0	BERKSHIRE FUND X	WILMINGTON	DE	BERKSHIRE FUND X	.	11/16/2021	3	0	70,814	0	3,249,997	0.110
000000-00-0	TA XIV-A LP	WILMINGTON	DE	TA XIV-A LP	.	12/03/2021	3	0	275,000	0	1,550,000	0.040
000000-00-0	CVC CAPITAL PARTNERS LTD VIII LTD	WILMINGTON	DE	CVC CAPITAL PARTNERS LTD VIII LTD	.	12/14/2021	3	0	167,244	0	844,334	0.010
000000-00-0	MARANON SR CREDIT STRATEGIES FND X	WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND X	.	01/14/2022	3	0	250,000	0	1,375,000	1.700
000000-00-0	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP	.	01/14/2022	3	0	2,863	0	1,122,627	0.070
000000-00-0	NAUTIC PARTNERS X LP	WILMINGTON	DE	NAUTIC PARTNERS X LP	.	01/21/2022	3	0	172,556	0	1,385,675	0.100
000000-00-0	CLEARLAKE CAPITAL PARTNERS VII LP	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VII LP	.	04/21/2022	3	0	80,011	0	1,637,935	0.020
000000-00-0	KKR GLBL INFRASTRUCTURE INVEST IV	WILMINGTON	DE	KKR GLBL INFRASTRUCTURE INVEST IV	.	04/21/2022	3	0	313,903	0	2,586,727	0.020
000000-00-0	THOMA BRAVO FUND XV LP	WILMINGTON	DE	THOMA BRAVO FUND XV LP	.	06/02/2022	3	0	349,821	0	1,735,196	0.040
000000-00-0	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP	.	07/01/2022	3	22,716	0	0	2,477,284	0.000
000000-00-0	HG SATURN 3 A LP	WILMINGTON	DE	HG SATURN 3 A LP	.	07/01/2022	3	6,370	6,301	0	2,487,329	0.000
000000-00-0	HARVEST PARTNERS IX LP	WILMINGTON	DE	HARVEST PARTNERS IX LP	.	09/01/2022	3	127,440	0	0	1,497,560	0.000
000000-00-0	MERIT CAPITAL FUND VII LP	WILMINGTON	DE	MERIT CAPITAL FUND VII LP	.	09/01/2022	3	22,727	0	0	2,477,273	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								179,253	10,820,110	0	83,871,541	XXX
000000-00-0	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES	.	10/26/2021		0	66,737	0	810,926	1.880
2099999. Joint Venture Interests - Common Stock - Affiliated								0	66,737	0	810,926	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP	.	09/23/2019		0	736,934	0	571,746	0.010
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	736,934	0	571,746	XXX
878091-BD-8	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15	NEW YORK	NY	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% Due 9/15/2044 MS15	.	09/01/2022		8,017,758	0	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated								8,017,758	0	0	0	XXX
4899999. Total - Unaffiliated								8,197,011	11,735,740	0	91,228,618	XXX
4999999. Total - Affiliated								0	66,737	0	810,926	XXX
5099999 - Totals								8,197,011	11,802,477	0	92,039,544	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	09/30/2022	30,132	0	0	0	0	0	0	30,132	30,132	0	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							30,132	0	0	0	0	0	0	30,132	30,132	0	0	0	0
000000-00-0	VOYA COMM MORTGAGE LENDING FUN LP	WILMINGTON	DE	RETURN OF CAPITAL	10/15/2019	07/29/2022	175,278	0	0	0	0	0	0	175,278	175,278	0	0	0	0
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							175,278	0	0	0	0	0	0	175,278	175,278	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	RETURN OF CAPITAL	04/15/2020	09/27/2022	46,939	0	0	0	0	0	0	46,939	46,939	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	08/10/2022	1,134	0	0	0	0	0	0	1,134	1,134	0	0	0	0
000000-00-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	01/06/2021	09/26/2022	7,660	0	0	0	0	0	0	7,660	7,660	0	0	0	0
000000-00-0	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	RETURN OF CAPITAL	02/05/2021	07/01/2022	4,236	0	0	0	0	0	0	4,236	4,236	0	0	0	0
000000-00-0	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/01/2021	09/22/2022	27,850	0	0	0	0	0	0	27,850	27,850	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/10/2021	07/14/2022	11,151	0	0	0	0	0	0	11,151	11,151	0	0	0	0
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	RETURN OF CAPITAL	03/03/2017	08/11/2022	74,058	0	0	0	0	0	0	74,058	74,058	0	0	0	0
000000-00-0	CVC CREDIT PARTNERS EURO MID-MKT	WILMINGTON	DE	RETURN OF CAPITAL	05/18/2016	08/24/2022	181,246	0	0	0	0	0	0	181,246	181,246	0	0	0	0
000000-00-0	THOMA BRAVO FUND XIII	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2019	08/02/2022	29,763	0	0	0	0	0	0	29,763	29,763	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	09/13/2019	09/21/2022	20,127	0	0	0	0	0	0	20,127	20,127	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	RETURN OF CAPITAL	07/03/2019	08/30/2022	205,177	0	0	0	0	0	0	205,177	205,177	0	0	0	0
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	RETURN OF CAPITAL	07/08/2019	08/30/2022	59,842	0	0	0	0	0	0	59,842	59,842	0	0	0	0
000000-00-0	HARBERT POWER FUND III, LLC	WILMINGTON	DE	RETURN OF CAPITAL	10/31/2006	07/01/2022	(50,953)	0	0	0	0	0	0	(50,953)	(50,953)	0	0	0	50,953
000000-00-0	TWO SIGMA MERCURY FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	07/01/2019	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	41,623
000000-00-0	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	RETURN OF CAPITAL	08/29/2019	07/01/2022	8,163	0	0	0	0	0	0	8,163	8,163	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/28/2020	07/18/2022	16,203	0	0	0	0	0	0	16,203	16,203	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	03/28/2019	07/01/2022	375	0	0	0	0	0	0	375	375	0	0	0	0
000000-00-0	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	09/22/2022	141,227	0	0	0	0	0	0	141,227	141,227	0	0	0	0
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	02/01/2018	08/05/2022	68,158	0	0	0	0	0	0	68,158	68,158	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	RETURN OF CAPITAL	03/06/2018	07/14/2022	105,347	0	0	0	0	0	0	105,347	105,347	0	0	0	0
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2018	08/12/2022	118,116	0	0	0	0	0	0	118,116	118,116	0	0	0	0
000000-00-0	QUAD-C PARTNER IX	MINNEAPOLIS	MN	RETURN OF CAPITAL	04/26/2017	07/20/2022	91,463	0	0	0	0	0	0	91,463	91,463	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS VI	WILMINGTON	DE	RETURN OF CAPITAL	10/30/2017	07/21/2022	61,470	0	0	0	0	0	0	61,470	61,470	0	0	0	0
000000-00-0	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2017	07/18/2022	556,656	0	0	0	0	0	0	556,656	556,656	0	0	0	0
000000-00-0	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	RETURN OF CAPITAL	03/15/2019	09/27/2022	3,988	0	0	0	0	0	0	3,988	3,988	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	11/29/2017	07/01/2022	576	0	0	0	0	0	0	576	576	0	0	0	0
000000-00-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	09/29/2022	1,221	0	0	0	0	0	0	1,221	1,221	0	0	0	0
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	09/27/2018	08/11/2022	128,904	0	0	0	0	0	0	128,904	128,904	0	0	0	0
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	RETURN OF CAPITAL	10/05/2017	07/29/2022	152,972	0	0	0	0	0	0	152,972	152,972	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	RETURN OF CAPITAL	10/25/2017	07/22/2022	12,189	0	0	0	0	0	0	12,189	10,577	(1,612)	0	(1,612)	0
000000-00-0	TENASKA POWER FUND II, L.P.	WILMINGTON	DE	RETURN OF CAPITAL	02/26/2021	07/01/2022	(434,458)	0	0	0	0	0	0	(434,458)	(434,458)	0	0	0	434,458
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	08/30/2022	689	0	0	0	0	0	0	689	689	0	0	0	0
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2016	09/30/2022	342,456	0	0	0	0	0	0	342,456	342,456	0	0	0	0
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2016	08/30/2022	197,744	0	0	0	0	0	0	197,744	197,744	0	0	0	0
000000-00-0	COMVEST INVESTMENT PARTNERS V	WILMINGTON	DE	RETURN OF CAPITAL	11/02/2015	09/14/2022	190,947	0	0	0	0	0	0	190,947	190,947	0	0	0	0
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	08/31/2022	15,343	0	0	0	0	0	0	15,343	15,343	0	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2015	09/28/2022	1,410,658	0	0	0	0	0	0	1,410,658	1,410,658	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	06/02/2014	07/12/2022	86,487	0	0	0	0	0	0	86,487	86,487	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	RETURN OF CAPITAL	03/24/2015	07/15/2022	393,246	0	0	0	0	0	0	393,246	393,246	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	08/01/2022	671,122	0	0	0	0	0	0	671,122	671,122	0	0	0	0
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A	WILMINGTON	DE	RETURN OF CAPITAL	04/29/2015	08/03/2022	2,356	0	0	0	0	0	0	2,356	2,356	0	0	0	0
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	08/03/2022	381,614	0	0	0	0	0	0	381,614	381,614	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL	02/02/2015	08/01/2022	121,076	0	0	0	0	0	0	121,076	121,076	0	0	0	0
000000-00-0	BLACKSTONE STRAT OPPORTUNITY FUND	NEW YORK	NY	RETURN OF CAPITAL	05/01/2014	08/11/2022	281,891	0	0	0	0	0	0	281,891	281,891	0	0	0	0
000000-00-0	SENATOR GLOBAL OPP FUND	NEW YORK	NY	RETURN OF CAPITAL	03/31/2022	07/29/2022	1	0	0	0	0	0	0	1	1	0	0	0	0
000000-00-0	ATHENE MOMENTUM INVESTOR LP	WILMINGTON	DE	RETURN OF CAPITAL	06/30/2020	07/13/2022	783,833	0	0	0	0	0	0	783,833	783,833	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	RETURN OF CAPITAL	08/13/2021	08/18/2022	125,212	0	0	0	0	0	0	125,212	125,212	0	0	0	0
000000-00-0	THE RESOLUTE FUND V LP	WILMINGTON	DE	RETURN OF CAPITAL	09/07/2021	09/19/2022	385	0	0	0	0	0	0	385	385	0	0	0	0
000000-00-0	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	RETURN OF CAPITAL	09/22/2021	07/14/2022	40,713	0	0	0	0	0	0	40,713	40,713	0	0	0	0
000000-00-0	THOMA BRAVO FUND XV LP	WILMINGTON	DE	RETURN OF CAPITAL	06/02/2022	08/02/2022	53	0	0	0	0	0	0	53	53	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							6,696,626	0	0	0	0	0	0	6,696,626	6,695,014	(1,612)	0	(1,612)	527,035
000000-00-0	POMONA X LP	WILMINGTON	DE	RETURN OF CAPITAL	06/30/2021	09/29/2022	241,702	0	0	0	0	0	0	241,702	241,702	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	02/26/2021	07/01/2022	(114,471)	0	0	0	0	0	0	(114,471)	(114,471)	0	0	0	114,471
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	08/10/2022	335,615	0	0	0	0	0	0	335,615	335,615	0	0	0	0
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	07/10/2013	07/01/2022	(69,732)	0	0	0	0	0	0	(69,732)	(69,732)	0	0	0	69,732
000000-00-0	POMONA CAP IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	09/28/2022	428,500	0	0	0	0	0	0	428,500	428,500	0	0	0	0
000000-00-0	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	RETURN OF CAPITAL	10/26/2021	08/30/2022	2,873	0	0	0	0	0	0	2,873	2,873	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							824,487	0	0	0	0	0	0	824,487	824,487	0	0	0	184,203
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/23/2019	08/08/2022	30,666	0	0	0	0	0	0	30,666	30,666	0	0	0	0
000000-00-0	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	RETURN OF CAPITAL	09/17/2019	09/30/2022	31,642	0	0	0	0	0	0	31,642	31,642	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							62,308	0	0	0	0	0	0	62,308	62,308	0	0	0	0
44983*-AA-7	VOYA INS AND ANNUITY CO LLC 6.257% 12/29/34	DES MOINES	IA	Redemption 100.0000	06/01/2018	08/15/2022	8,466,518	0	0	0	0	0	0	8,466,518	8,466,518	0	0	0	0
2799999. Surplus Debentures, etc - Unaffiliated							8,466,518	0	0	0	0	0	0	8,466,518	8,466,518	0	0	0	0
4899999. Total - Unaffiliated							15,255,584	0	0	0	0	0	0	15,255,584	15,253,972	(1,612)	0	(1,612)	527,035
4999999. Total - Affiliated							999,764	0	0	0	0	0	0	999,764	999,764	0	0	0	184,203
5099999 - Totals							16,255,348	0	0	0	0	0	0	16,255,348	16,253,736	(1,612)	0	(1,612)	711,238

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		09/01/2022	Interest Capitalization		12,281	12,281	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51		09/01/2022	Interest Capitalization		7,986	7,986	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.630% 04/16/53		09/01/2022	Interest Capitalization		11,654	11,654	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.602% 07/16/53		09/01/2022	Interest Capitalization		8,517	8,517	0	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.695% 04/16/53		09/01/2022	Interest Capitalization		2,032	2,032	0	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.418% 12/16/51		09/01/2022	Interest Capitalization		1,885	1,885	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.443% 09/16/53		09/01/2022	Interest Capitalization		1,861	1,861	0	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.280% 12/16/53		08/01/2022	Interest Capitalization		5,971	5,971	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.733% 01/16/55		09/01/2022	Interest Capitalization		13,217	13,217	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55		09/01/2022	Interest Capitalization		24,737	24,737	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.868% 01/16/55		09/01/2022	Interest Capitalization		180,824	180,824	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.629% 11/16/53		09/01/2022	Interest Capitalization		124,651	124,651	0	1.A
38378N-WJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.515% 05/16/55		09/01/2022	Interest Capitalization		117,858	117,858	0	1.A
38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56		09/01/2022	Interest Capitalization		36,566	36,566	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57		09/01/2022	Interest Capitalization		23,508	23,508	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.897% 07/16/57		09/01/2022	Interest Capitalization		30,911	30,911	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57		09/01/2022	Interest Capitalization		20,311	20,311	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59		09/01/2022	Interest Capitalization		13,511	13,511	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57		09/01/2022	Interest Capitalization		12,173	12,173	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 2.915% 03/16/58		09/01/2022	Interest Capitalization		15,035	15,035	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58		09/01/2022	Interest Capitalization		59,307	59,307	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		09/01/2022	Interest Capitalization		28,935	28,935	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		09/01/2022	Interest Capitalization		66,801	66,801	0	1.A
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60		09/01/2022	Interest Capitalization		20,725	20,725	0	1.A
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60		09/01/2022	Interest Capitalization		22,121	22,121	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62		09/01/2022	Interest Capitalization		18,976	18,976	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63		09/01/2022	Interest Capitalization		24,147	24,147	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62		09/01/2022	Interest Capitalization		25,514	25,514	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63		09/01/2022	Interest Capitalization		13,415	13,415	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63		09/01/2022	Interest Capitalization		22,326	22,326	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62		09/01/2022	Interest Capitalization		21,752	21,752	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62		09/01/2022	Interest Capitalization		37,425	37,425	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63		09/01/2022	Interest Capitalization		39,896	39,896	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63		09/01/2022	Interest Capitalization		32,292	32,292	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62		09/01/2022	Interest Capitalization		15,246	15,246	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63		09/01/2022	Interest Capitalization		27,021	27,021	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63		09/01/2022	Interest Capitalization		17,809	17,809	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63		09/01/2022	Interest Capitalization		22,908	22,908	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63		09/01/2022	Interest Capitalization		10,202	10,202	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64		04/20/2022	CITIGROUP GLOBAL MARKETS		0	16,582	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64		09/01/2022	Interest Capitalization		49,996	49,996	0	1.A
38381E-7D-4	GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64		09/01/2022	Interest Capitalization		39,266	39,266	0	1.A
38381E-8F-8	GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64		09/01/2022	Interest Capitalization		95,317	95,317	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		09/01/2022	Interest Capitalization		7,547	7,547	0	1.A
38381E-J8-2	GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64		09/01/2022	Interest Capitalization		28,301	28,301	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		09/01/2022	Interest Capitalization		35,036	35,036	0	1.A
38381H-JS-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64		09/01/2022	Interest Capitalization		56,356	56,356	0	1.A
38383P-2A-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-69 CLASS BY 2.000% 10/20/51		08/12/2022	INTL FCSTONE FINANCIA INC		2,056,714	2,502,942	2,225	1.A
912810-RB-6	US TREASURY N B 2.875% 05/15/43		07/13/2022	Various		7,255,469	8,000,000	35,625	1.A
912810-RJ-9	US TREASURY N/B 3.000% 11/15/44		07/13/2022	BANK OF AMERICA		3,680,938	4,000,000	19,565	1.A
912810-RK-6	US TREASURY N B 2.500% 02/15/45		08/03/2022	NOMURA SECURITIES		3,031,328	3,500,000	41,091	1.A
912810-TA-6	US TREASURY N B 1.750% 08/15/41		09/30/2022	WACHOVIA		512,402	750,000	1,748	1.A
912810-TH-1	US TREASURY N B 3.250% 05/15/42		08/15/2022	Various		1,599,180	1,600,000	11,198	1.A
912810-TK-4	US TREASURY N B 3.375% 08/15/42		09/22/2022	Various		6,658,014	7,075,000	21,667	1.A
91282C-AB-7	US TREASURY N B 0.250% 07/31/25		09/07/2022	Various		560,812	615,000	136	1.A
0109999999. Subtotal - Bonds - U.S. Governments						26,858,983	29,563,650	133,255	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 Administrative Symbol
195325-DZ-5	REPUBLIC OF COLOMBIA 3.250% 04/22/32	D	07/18/2022	JP MORGAN CHASE		384,054	529,000	4,203	3.A FE
455780-DN-3	REPUBLIC OF INDONESIA 4.650% 09/20/32	D	09/06/2022	DEUTSCHE BANK SECURITIES		6,225,660	6,300,000	0	2.B FE
455780-DP-8	REPUBLIC OF INDONESIA 5.450% 09/20/52	D	09/06/2022	DEUTSCHE BANK SECURITIES		2,508,021	2,545,000	0	2.B FE
500630-DU-9	KOREA DEVELOPMENT BANK 4.250% 09/08/32	D	08/31/2022	BANK OF AMERICA		1,297,582	1,300,000	0	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						10,415,317	10,674,000	4,203	XXX
419792-F4-3	HAWAII ST SERIES GE 2.870% 10/01/41		08/05/2022	JP MORGAN CHASE		1,552,883	1,950,000	19,899	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,552,883	1,950,000	19,899	XXX
010878-BT-2	ALAMEDA CNTY CA SERIES B 4.545% 08/01/42		08/10/2022	BANK OF NEW YORK		830,000	830,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						830,000	830,000	0	XXX
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 5.234% 11/25/39		09/08/2022	WACHOVIA		6,482	6,614	15	1.B Z
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 5.234% 11/25/39		09/08/2022	WACHOVIA		148,929	151,969	349	1.D Z
235241-WM-4	DALLAS TX AREA RAPID TRANSIT S SERIES A 2.613% 12/01/48		08/11/2022	BANK OF AMERICA		1,223,145	1,650,000	8,862	1.B FE
30711X-GQ-1	FANNIE MAE CAS SERIES 2017-C02 CLASS 2B1 8.584% 09/25/29		08/18/2022	INTL FCSTONE FINANCIA INC		1,651,875	1,500,000	9,052	2.C FE
30711X-SW-5	FANNIE MAE CAS SERIES 2017-C06 CLASS 2B1 7.534% 02/25/30		08/26/2022	INTL FCSTONE FINANCIA INC		4,215,000	4,000,000	3,830	1.D Z
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52		07/06/2022	BANK OF AMERICA		9,877,699	9,659,603	17,441	1.A
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45		08/12/2022	STEPHENS INC		4,069,983	4,397,011	6,840	1.A
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45		09/01/2022	Interest Capitalization		12,825	12,825	0	1.A
3136AR-VY-1	FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46		08/29/2022	STEPHENS INC		2,891,509	3,159,040	0	1.A
3136B0-QX-7	FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38		09/12/2022	JP MORGAN CHASE		917,158	0	10,767	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59		08/11/2022	STEPHENS INC		2,409,803	2,403,513	4,006	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59		09/01/2022	Interest Capitalization		8,012	8,012	0	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59		08/04/2022	INTL FCSTONE FINANCIA INC		1,388,081	1,562,935	1,216	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59		09/01/2022	Interest Capitalization		4,559	4,559	0	1.A
3136BD-ZL-5	FANNIE MAE SERIES 2021-5 CLASS PI 3.500% 02/25/51		09/13/2022	BNP PARIBAS SECURITIES CORP		3,314,681	0	28,099	1.A
3136BJ-X3-4	FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51		09/15/2022	BMO CAPITAL MARKETS		3,988,437	0	41,341	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52		08/09/2022	BANK OF AMERICA		1,799,045	2,348,694	2,153	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52		09/01/2022	Interest Capitalization		5,872	5,872	0	1.A
3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 3.719% 03/25/41		07/20/2022	CREDIT SUISSE FIRST BOSTON		5,632,037	0	25,354	1.A
3136BN-PW-0	FANNIE MAE SERIES 2022-40 CLASS IA 2.500% 12/25/51		09/09/2022	NOMURA SECURITIES		5,426,967	0	32,662	1.A
3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44		09/01/2022	Interest Capitalization		165,270	165,270	0	1.A
3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46		08/29/2022	BANK OF AMERICA		4,130,510	4,636,952	0	1.A
3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46		09/15/2022	Interest Capitalization		9,660	9,660	0	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56		08/23/2022	STEPHENS INC		3,108,358	2,864,433	9,946	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56		09/01/2022	Interest Capitalization		11,935	11,935	0	1.A
3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48		08/18/2022	STEPHENS INC		2,821,480	2,942,873	6,294	1.A
3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48		09/01/2022	Interest Capitalization		8,583	8,583	0	1.A
3137FM-LR-1	FREDDIE MAC SERIES 4896 CLASS CK 3.500% 04/15/49		08/09/2022	INTL FCSTONE FINANCIA INC		1,250,609	1,372,410	1,468	1.A
3137FU-4W-1	FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40		09/12/2022	JP MORGAN CHASE		990,093	0	10,761	1.A
3137H1-AX-4	FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51		09/13/2022	MORGAN STANLEY & CO. INC.		3,541,125	0	30,716	1.A
3137H1-FH-4	FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51		09/13/2022	BNP PARIBAS SECURITIES CORP		2,709,050	0	20,789	1.A
3137H4-MG-2	FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51		09/27/2022	BMO CAPITAL MARKETS		7,858,135	0	124,546	1.A
3137H6-SQ-9	FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49		09/06/2022	BNP PARIBAS SECURITIES CORP		6,923,430	0	41,782	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 10.729% 05/15/35		09/20/2022	BMO CAPITAL MARKETS		22,133	21,749	52	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52		07/01/2022	CITIGROUP GLOBAL MARKETS		9,955,433	9,986,641	14,425	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52		06/10/2022	MORGAN STANLEY & CO. INC.		(29,148)	(29,429)	(43)	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52		06/16/2022	MORGAN STANLEY & CO. INC.		(47,348)	(48,562)	(70)	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52		07/20/2022	MORGAN STANLEY & CO. INC.		7,412,924	7,408,293	9,260	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52		07/20/2022	MORGAN STANLEY & CO. INC.		7,470,540	7,465,874	9,332	1.A
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP SERIES C 3.473% 07/01/41		08/04/2022	JP MORGAN CHASE		322,614	360,000	1,285	1.E FE
67865E-AS-1	OKLAHOMA CITY OK WTR UTILITIES 4.740% 07/01/46		07/08/2022	JP MORGAN CHASE		665,000	665,000	0	1.A FE
678908-4A-9	OKLAHOMA ST DEV FIN AUTH SERIES A-2 4.851% 02/01/45		07/08/2022	RBC CAPITAL MARKETS		1,265,000	1,265,000	0	1.A FE
678908-4G-6	OKLAHOMA ST DEV FIN AUTH SERIES A-2 4.623% 06/01/44		08/31/2022	RBC CAPITAL MARKETS		950,000	950,000	0	1.A FE
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR SERIES B 2.926% 07/01/45		07/28/2022	JP MORGAN CHASE		689,031	870,000	2,121	1.E FE
914455-VJ-6	UNIV OF MICHIGAN MI SERIES C 3.599% 04/01/47		07/19/2022	CITI GROUP		1,092,351	1,175,000	11,629	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						112,288,867	72,972,329	486,280	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 Administrative Symbol
00802#-AC-0	AEROSTAR AIRPORT 4.920% 03/22/35		07/21/2022	PRIVATE DIRECT		200,000	200,000	0	2.A FE
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A 4.875% 02/15/30		09/21/2022	SUNTRUST		175,750	200,000	1,029	3.C FE
025816-DA-4	AMERICAN EXPRESS CO 4.420% 08/03/33		07/25/2022	Various		2,000,000	2,000,000	0	1.F FE
03690A-AH-9	ANTERO RESOURCES MIDSTRE SERIES 144A 5.375% 06/15/29		09/07/2022	BANK OF AMERICA		184,960	200,000	2,508	3.C FE
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A 3.061% 05/15/53		06/15/2022	BANK OF AMERICA		(430,555)	(500,214)	(681)	1.A
039483-BH-4	ARCHER-DANIELS- MIDLAND C 4.016% 04/16/43		09/09/2022	JANE STREET CAPITAL		2,020,028	2,250,000	36,897	1.F FE
049560-AX-3	ATMOS ENERGY CORP 5.450% 10/15/32		09/27/2022	Mizuho Securities USA Inc		1,995,520	2,000,000	0	1.G FE
053332-BB-7	AUTOZONE INC 4.750% 08/01/32		07/19/2022	BANK OF AMERICA		499,525	500,000	0	2.B FE
05368V-AA-4	AVIENT CORP SERIES 144A 7.125% 08/01/30		07/27/2022	JP MORGAN CHASE		200,000	200,000	0	3.C FE
053807-AV-5	AVNET INC 5.500% 06/01/32		09/09/2022	JANE STREET CAPITAL		2,849,850	3,000,000	50,417	2.C FE
054976-AL-9	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C17 CLASS C 5.450% 09/15/55		08/16/2022	BARCLAYS CAPITAL		1,995,382	2,000,000	2,119	1.G FE
05606D-AE-8	BX TRUST SERIES 2022-PSB CLASS C 144A 6.542% 08/15/39		08/04/2022	BANK OF AMERICA		2,483,451	2,500,000	0	1.G FE
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 5.296% 08/15/39		08/04/2022	BANK OF AMERICA		9,933,533	10,000,000	0	1.A FE
05608U-AL-2	BX TRUST SERIES 2022-GPA CLASS C 144A 6.058% 10/15/39		09/09/2022	JP MORGAN CHASE		4,632,563	4,650,000	0	1.F FE
06541F-BF-5	BANK SERIES 2017-BNK4 CLASS C 4.372% 05/15/50		09/29/2022	PERFORMANCE TRUST CAP PARTNERS		1,781,178	1,950,000	3,115	1.D
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B 3.540% 08/15/50		09/20/2022	JP MORGAN CHASE		1,564,191	2,050,000	7,459	1.E FE
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018-B2 CLASS C 4.381% 02/15/51		08/03/2022	PERFORMANCE TRUST CAP PARTNERS		927,539	1,000,000	471	1.D
09626Y-AU-4	BLUEMOUNTAIN CLO LTD SERIES 2013-2A CLASS CR 144A 4.709% 10/22/30		08/24/2022	CREDIT SUISSE FIRST BOSTON		951,300	1,000,000	4,578	1.F FE
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRU SERIES 2021-NQM3 CLASS A1 144A 1.699% 04/25/60		07/22/2022	GOLDMAN SACHS & CO.		3,282,452	3,448,407	4,069	1.A
11135F-BQ-3	BROADCOM INC SERIES 144A 3.187% 11/15/36		09/27/2022	BANK OF AMERICA		2,733,440	4,000,000	48,867	2.C FE
11135F-BV-2	BROADCOM INC SERIES 144A 4.926% 05/15/37		09/29/2022	Various		1,738,520	2,000,000	34,482	2.C FE
114259-AW-4	BROOKLYN UNION GAS CO SERIES 144A 4.866% 08/05/32		08/02/2022	Various		1,000,000	1,000,000	0	2.A FE
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		09/29/2022	SUNTRUST		863,080	1,000,000	1,867	2.C FE
115637-AT-7	BROWN FORMAN CORP 4.000% 04/15/38		09/09/2022	JANE STREET CAPITAL		2,241,750	2,500,000	41,111	1.G FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC SERIES 144A 4.250% 02/01/32		07/05/2022	CITIGROUP GLOBAL MARKETS		155,000	200,000	3,683	3.C FE
124166-AJ-8	BUTTERMILK PARK CLO LTD SERIES 2018-1A CLASS C 144A 4.612% 10/15/31		08/22/2022	MORGAN STANLEY & CO. INC.		3,389,750	3,500,000	17,936	1.F FE
1248EP-CP-6	CCO HLDGS LLC CAP CORP SERIES 144A 4.250% 01/15/34		09/07/2022	WACHOVIA		153,000	200,000	1,275	3.C FE
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		09/29/2022	JP MORGAN SECURITIES LTD		1,625,300	2,000,000	33,550	2.C FE
12572Q-AF-2	CME GROUP INC 5.300% 09/15/43		09/15/2022	UBS		374,987	350,000	206	1.D FE
12593Y-BM-4	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS C 4.758% 02/10/49		07/13/2022	PERFORMANCE TRUST CAP PARTNERS		1,432,148	1,500,000	2,776	1.A
12663G-AA-5	COLT FUNDING LLC SERIES 2022-7 CLASS A1 144A 5.162% 04/25/67		07/25/2022	BARCLAYS CAPITAL		5,111,955	5,112,000	20,524	1.A FE
126650-CN-8	CVS HEALTH CORP 5.125% 07/20/45		09/22/2022	MORGAN STANLEY & CO. INC.		474,328	520,000	4,886	2.B FE
14040H-CV-5	CAPITAL ONE FINANCIAL CO 5.247% 07/26/30		07/25/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	2.A FE
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR 4.368% 06/15/47		09/28/2022	ROBERT W. BAIRD & CO. INC.		1,239,776	1,600,000	20,966	2.B FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A 4.750% 02/01/28		09/13/2022	SUNTRUST		184,060	200,000	1,161	3.B FE
14856C-AB-5	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2018-1 CLASS B 144A 5.300% 06/15/43		09/15/2022	Interest Capitalization		0	0	0	3.B FE
166756-AU-0	CHEVRON USA INC 5.250% 11/15/43		09/30/2022	1350_100_WRETOALI		6,878,963	7,000,000	137,813	1.D FE
172967-DS-7	CITIGROUP INC 3.547% 08/25/36		08/04/2022	Mizuho Securities USA Inc		4,075,000	5,000,000	21,603	2.B FE
17327G-BC-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-C6 CLASS C 5.233% 11/10/51		07/22/2022	PERFORMANCE TRUST CAP PARTNERS		3,647,016	3,800,000	12,866	1.D
18685@-AG-7	CLIFFWATER CORPORATE LENDING F 5.610% 07/19/27		07/22/2022	PRIVATE DIRECT		500,000	500,000	0	1.C Z
18685@-AH-5	CLIFFWATER CORPORATE LENDING F 5.720% 07/19/29		07/22/2022	PRIVATE DIRECT		1,200,000	1,200,000	0	1.C Z
19688G-AA-1	COLT FUNDING LLC SERIES 2021-4 CLASS A1 144A 1.397% 10/25/66		07/28/2022	CANTOR		2,306,320	2,628,285	0	1.A FE
20049A-AG-3	COMM MORTGAGE TRUST SERIES 2020-CBM CLASS D 144A 3.754% 02/10/37		09/27/2022	BROWNSTONE INVESTMENT GRP LLC		3,114,650	3,500,000	10,219	1.A
212015-AS-0	CONTINENTAL RESOURCES SERIES WI 4.375% 01/15/28		09/30/2022	1350_100_WRETOALI		4,216,130	4,700,000	42,839	2.C FE
226373-AR-9	CRESTWOOD MID PARTNER LP SERIES 144A 6.000% 02/01/29		07/06/2022	RBC CAPITAL MARKETS		173,500	200,000	5,233	3.C FE
22822V-AT-8	CROWN CASTLE INTL CORP 2.250% 01/15/31		09/09/2022	JANE STREET CAPITAL		1,455,174	1,800,000	6,525	2.C FE
231021-AQ-9	CUMMINS INC 4.875% 10/01/43		09/09/2022	JANE STREET CAPITAL		2,240,010	2,250,000	49,359	1.E FE
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A 6.750% 05/15/28		09/23/2022	Various		385,200	400,000	9,750	3.C FE
23864@-AB-1	DAVIDSON KEMPNER HOLDINGS LLC 5.890% 08/30/29		08/30/2022	PRIVATE DIRECT		1,800,000	1,800,000	0	1.G Z
24618#-AU-4	DELAWARE NORTH COMPANIES INC 3.650% 12/15/31		08/17/2022	Tax Free Exchange		100,011	100,000	629	2.C
24618#-AV-2	DELAWARE NORTH COMPANIES INC 4.040% 12/20/27		08/17/2022	Tax Free Exchange		99,989	100,000	640	2.C
24765*-AB-1	DELTA EPSILON DELAWARE INC 5.540% 08/24/32		08/24/2022	PRIVATE DIRECT		1,400,000	1,400,000	0	1.F FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		09/29/2022	INTL FCSTONE FINANCIA INC		2,047,520	2,468,750	12,413	2.A FE
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52		09/28/2022	BARCLAYS CAPITAL		1,000,000	1,000,000	0	2.B FE
276480-AF-7	EASTERN GAS TRAN 4.800% 11/01/43		08/31/2022	Tax Free Exchange		6,986,599	7,000,000	112,000	1.G FE
278062-AJ-3	EATON CORP 4.700% 08/23/52		08/16/2022	WACHOVIA		994,580	1,000,000	0	2.A FE
283677-F@-6	EL PASO ELECTRIC CO 2.910% 09/01/32		09/01/2022	MORGAN STANLEY BANK NA		5,000,000	5,000,000	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
292505-AD-6	ENCANA CORP 6.500% 08/15/34		09/30/2022	1350_100_WRETOALI		8,873,825	9,098,000	73,921	2.C FE
292505-AG-9	ENCANA CORP 6.500% 02/01/38		09/30/2022	1350_100_WRETOALI		1,783,627	1,842,000	19,622	2.C FE
29281*-AA-7	ENERGY CAPITAL PARTNERS HOLDIN 5.700% 07/07/27		07/07/2022	PRIVATE DIRECT		500,000	500,000	0	1.G PL
29281*-AB-5	ENERGY CAPITAL PARTNERS HOLDIN 5.790% 07/07/29		07/07/2022	PRIVATE DIRECT		800,000	800,000	0	1.G PL
29281*-AC-3	ENERGY CAPITAL PARTNERS HOLDIN 5.940% 07/07/32		07/07/2022	PRIVATE DIRECT		500,000	500,000	0	1.G Z
29429E-AK-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P4 CLASS C 4.099% 07/10/49		09/01/2022	CITIGROUP GLOBAL MARKETS		5,127,014	5,613,000	4,250	2.B
302520-AC-5	FNB CORP 5.150% 08/25/25		08/18/2022	MORGAN STANLEY & CO. INC.		2,496,500	2,500,000	0	1.G FE
30303M-8E-5	META PLATFORM INC SERIES 144A 4.450% 08/15/52		08/04/2022	Various		3,993,400	4,000,000	0	1.E FE
316773-DG-2	FIFTH THIRD BANCORP 4.772% 07/28/30		07/25/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	2.A FE
337738-AU-2	FISERV INC 3.500% 07/01/29		09/09/2022	JANE STREET CAPITAL		2,057,895	2,250,000	15,750	2.B FE
33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.522% 09/25/51		09/30/2022	1350_100_WRETOALIC		17,361,548	0	287,275	1.B FE
345397-B6-9	FORD MOTOR CREDI 3.625% 06/17/31		09/07/2022	BANK OF AMERICA		325,000	400,000	3,303	3.A FE
35137L-AJ-4	FOX CORP SERIES WI 5.476% 01/25/39		09/28/2022	MORGAN STANLEY & CO. INC.		857,833	978,000	10,116	2.B FE
361448-BC-6	GATX CORP 4.550% 11/07/28		09/01/2022	JP MORGAN CHASE		9,159,362	9,528,000	143,304	2.B FE
361448-BK-8	GATX CORP 4.900% 03/15/33		08/08/2022	CITIGROUP GLOBAL MARKETS		990,490	1,000,000	0	2.B FE
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		07/12/2022	Various		1,138,957	1,363,510	1,231	1.A
36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.286% 02/26/52		09/30/2022	1350_100_WRETOALIC		10,549,633	0	172,364	1.B FE
36264F-AE-1	GSK CONSUMER HEALTHCARE SERIES 144A 4.000% 03/24/52		07/13/2022	MORGAN KEEGAN & COMPANY INC		539,388	600,000	7,400	2.B FE
36265X-AA-9	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS A 144A 5.040% 08/15/39		07/26/2022	GOLDMAN SACHS & CO.		2,792,999	2,800,000	0	1.A FE
36265X-AC-5	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS B 144A 5.789% 08/15/39		07/26/2022	GOLDMAN SACHS & CO.		2,493,749	2,500,000	0	1.D FE
36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52		08/09/2022	GOLDMAN SACHS & CO.		7,700,000	8,000,000	36,444	1.A FE
36269C-AA-1	GS MORTGAGE SECURITIES TRUST SERIES 2022-SHIP CLASS A 144A 3.576% 08/15/24		07/18/2022	GOLDMAN SACHS & CO.		9,794,984	10,000,000	0	1.A FE
36269C-AE-3	GS MORTGAGE SECURITIES TRUST SERIES 2022-SHIP CLASS C 144A 4.764% 08/15/24		07/18/2022	GOLDMAN SACHS & CO.		5,436,176	5,550,000	0	1.G FE
36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52		08/22/2022	BANK OF AMERICA		6,851,250	7,000,000	25,375	1.A FE
37940X-AD-4	GLOBAL PAYMENTS INC 2.900% 05/15/30		09/09/2022	JANE STREET CAPITAL		1,265,175	1,500,000	14,258	2.C FE
37940X-AQ-5	GLOBAL PAYMENTS INC 5.400% 08/15/32		08/08/2022	BANK OF AMERICA		998,330	1,000,000	0	2.C FE
380241-AA-7	GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52		08/12/2022	BARCLAYS CAPITAL		3,000,000	3,000,000	0	2.C FE
384311-AA-4	GRAFTECH FINANCE INC SERIES 144A 4.625% 12/15/28		08/08/2022	JP MORGAN CHASE		180,750	200,000	1,413	3.C FE
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		09/09/2022	JANE STREET CAPITAL		2,206,935	2,250,000	25,300	1.E FE
404119-CF-4	HCA INC SERIES 144A 3.625% 03/15/32		09/02/2022	BNP PARIBAS SECURITIES CORP		1,724,740	2,000,000	35,847	2.C FE
404119-CM-9	HCA INC SERIES 144A 4.375% 03/15/42		07/13/2022	BNP PARIBAS SECURITIES CORP		1,230,420	1,500,000	22,969	2.C FE
40442A-AA-7	HOSPITALITY INVESTORS TRUST SERIES 2022-HI32 CLASS A 144A 5.237% 07/15/24		07/01/2022	MORGAN STANLEY & CO. INC.		1,989,981	2,000,000	0	1.A FE
40637C-C@-7	HALMA 3.950% 07/12/32		07/12/2022	PRIVATE DIRECT		350,000	350,000	0	1.F Z
449652-AE-6	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPF2 CLASS C 144A 5.743% 10/15/39		09/08/2022	CITIGROUP GLOBAL MARKETS		7,481,051	7,500,000	0	1.G FE
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		09/07/2022	WACHOVIA		170,810	200,000	3,008	3.C FE
458140-CB-4	INTEL CORP 4.900% 08/05/52		08/02/2022	Various		1,995,940	2,000,000	0	1.E FE
459200-KB-6	IBM CORP 4.150% 05/15/39		08/25/2022	Various		1,648,602	1,800,000	21,580	1.G FE
46117N-AA-0	INTOWN 2022 STAY SERIES 2022-STAY CLASS A 144A 5.411% 08/15/37		07/29/2022	DEUTSCHE BANK SECURITIES		9,950,000	10,000,000	0	1.A FE
46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.341% 08/25/51		06/02/2022	JP MORGAN CHASE		(17,048)	0	(93)	1.A FE
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		07/12/2022	Various		728,242	870,843	786	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		07/12/2022	Various		739,008	882,233	796	1.A
46653P-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.141% 10/25/51		09/07/2022	JP MORGAN SECURITIES LTD		1,364,766	0	6,568	1.A FE
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		07/12/2022	Various		1,165,138	1,390,950	1,256	1.B FE
478160-CL-6	JOHNSON & JOHNSON 3.400% 01/15/38		09/09/2022	JANE STREET CAPITAL		1,996,943	2,250,000	12,325	1.A FE
485170-AQ-7	KANSAS CITY SOUTHERN SERIES WI 4.300% 05/15/43		09/09/2022	JANE STREET CAPITAL		1,955,543	2,250,000	31,713	2.B FE
486606-N@-1	KAYNE ANDERSON ENERGY INFRASTR 4.670% 08/02/34		08/02/2022	PRIVATE DIRECT		250,000	250,000	0	1.A FE
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		08/03/2022	KEYBANC CAPITAL MARKETS INC		3,990,000	4,000,000	0	2.A FE
494368-BG-7	KIMBERLY CLARK CORP 5.300% 03/01/41		09/09/2022	JANE STREET CAPITAL		2,343,488	2,250,000	3,975	1.F FE
50155Q-AG-5	KYNDRYL HOLDINGS INC SERIES 144A 4.100% 10/15/41		09/08/2022	Various		2,709,200	4,500,000	75,338	2.B FE
50155Q-AM-2	KYNDRYL HOLDINGS INC SERIES WI 4.100% 10/15/41		09/27/2022	Tax Free Exchange		2,710,966	4,500,000	83,025	2.C FE
50202*-AB-7	LIDL US LLC 4.520% 09/01/29		08/31/2022	PRIVATE DIRECT		600,000	600,000	0	2.A Z
548661-EJ-2	LOWES COS INC 4.250% 04/01/52		07/13/2022	MORGAN KEEGAN & COMPANY INC		267,648	300,000	3,931	2.A FE
55285B-AE-5	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL10 CLASS B 144A 6.753% 09/17/37		07/26/2022	CREDIT SUISSE FIRST BOSTON		4,975,000	5,000,000	0	1.D FE
55285U-AA-1	MFRA TRUST SERIES 2022-INV2 CLASS A1 144A 4.950% 06/25/66		07/15/2022	WACHOVIA		6,887,525	7,000,000	26,950	1.A FE
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		09/09/2022	JANE STREET CAPITAL		2,637,930	3,000,000	63,472	2.C FE
59156R-CC-0	METLIFE INC 5.000% 07/15/52		07/07/2022	GOLDMAN SACHS & CO.		748,718	750,000	0	1.G FE
61747Y-EU-5	MORGAN STANLEY 4.889% 07/20/33		07/18/2022	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	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
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		09/08/2022	BANK OF AMERICA		5,839,645	7,001,447	8,942	1.G FE
620076-BV-0	MOTOROLA SOLUTIONS INC 5.600% 06/01/32		09/09/2022	JANE STREET CAPITAL		3,009,600	3,000,000	48,067	2.C FE
62213L-AA-4	MOUNT NITTANY MED CTR SERIES 2022 3.799% 11/15/52		07/28/2022	JP MORGAN CHASE		866,527	990,000	16,507	1.E FE
62475W-AA-3	MTN COMMERCIAL MORTGAGE TRU SERIES 2022-LPFL CLASS A 144A 4.242% 03/15/39		08/11/2022	CITIGROUP GLOBAL MARKETS		1,428,063	1,460,000	0	1.A FE
626717-AA-0	MURPHY OIL CORPORATION 7.050% 05/01/29		07/21/2022	ROBERT W. BAIRD & CO. INC.		338,138	355,000	5,840	3.B FE
62854A-AP-9	MYLAN NV SERIES WI 5.250% 06/15/46		09/07/2022	RBC CAPITAL MARKETS		1,089,032	1,400,000	17,150	2.C FE
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		04/27/2022	Various		57,850	58,660	191	1.A FE
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		06/01/2022	Interest Capitalization		(25,258)	(25,258)	0	1.A FE
65364U-AS-5	NIAGARA MOHAWK POWER SERIES 144A 5.783% 09/16/52		09/12/2022	WACHOVIA		2,000,000	2,000,000	0	2.A FE
665772-CN-7	NORTHERN STATES PWR MINN 4.000% 08/15/45		09/01/2022	KEYBANC CAPITAL MARKETS INC		1,087,738	1,250,000	2,917	1.E FE
670001-AH-9	NOVELIS CORP SERIES 144A 3.875% 08/15/31		09/20/2022	DEUTSCHE BANK SECURITIES		158,500	200,000	797	3.C FE
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		09/08/2022	CREDIT SUISSE FIRST BOSTON		3,499,928	3,500,000	22,303	1.A FE
742718-CB-3	PROCTER & GAMBLE CO THE 5.500% 02/01/34		09/27/2022	JP MORGAN CHASE		255,463	250,000	2,215	1.D FE
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A 4.000% 09/15/29		09/23/2022	Various		165,815	200,000	140	3.C FE
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41		09/27/2022	BNP PARIBAS SECURITIES CORP		120,155	121,000	2,644	2.B FE
76131V-AB-9	RETAIL PPTYS OF AMERICA 4.750% 09/15/30		09/29/2022	CITIGROUP GLOBAL MARKETS		869,910	1,000,000	2,375	2.C FE
845011-AC-9	SOUTHWEST GAS CORP 2.200% 06/15/30		09/28/2022	JANE STREET CAPITAL		455,334	600,000	3,960	2.A FE
845011-AE-5	SOUTHWEST GAS CORP 4.050% 03/15/32		09/29/2022	MORGAN KEEGAN & COMPANY INC		653,441	775,000	1,569	2.A FE
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		07/12/2022	Various		1,313,037	1,517,962	1,052	1.A FE
858119-BK-5	STEEL DYNAMICS INC 3.450% 04/15/30		09/29/2022	JP MORGAN SECURITIES LTD		686,714	811,000	13,057	2.C FE
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A 5.250% 01/15/29		09/13/2022	MORGAN STANLEY & CO. INC.		183,460	200,000	1,750	3.C FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49		08/12/2022	CREDIT SUISSE FIRST BOSTON		5,426	5,464	0	1.F FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49		08/12/2022	CREDIT SUISSE FIRST BOSTON		491,110	494,536	0	1.G FE
87166F-AD-5	SYNCHRONY BANK 5.400% 08/22/25		08/18/2022	WACHOVIA		2,996,880	3,000,000	0	2.C FE
87264A-BV-6	T MOBILE USA INC 3.375% 04/15/29		09/09/2022	JANE STREET CAPITAL		2,688,960	3,000,000	41,625	2.C FE
87264A-CV-5	T MOBILE USA INC 5.200% 01/15/33		09/12/2022	CITIGROUP GLOBAL MARKETS		1,497,615	1,500,000	0	2.C FE
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A 1.946% 08/25/51		09/29/2022	INTL FCSTONE FINANCIA INC		2,083,184	2,481,250	5,097	2.B FE
875127-BL-5	TAMPA ELECTRIC CO 5.000% 07/15/52		07/07/2022	JP MORGAN CHASE		749,070	750,000	0	1.G FE
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A 4.375% 01/15/30		09/23/2022	CITIGROUP GLOBAL MARKETS		169,500	200,000	1,750	3.C FE
886546-AD-2	TIFFANY & CO SERIES WI 4.900% 10/01/44		08/24/2022	BNP PARIBAS SECURITIES CORP		963,740	1,000,000	19,736	1.E FE
893574-AR-4	TRANSCONT GAS PIPE LINE SERIES WI 3.950% 05/15/50		09/08/2022	DEUTSCHE BANK SECURITIES		404,980	500,000	6,419	2.B FE
89788N-AA-8	TRUIST FINANCIAL CORP SERIES MTN 4.916% 07/28/33		07/25/2022	Various		2,000,000	2,000,000	0	1.G FE
91159H-JG-6	US BANCORP 4.967% 07/22/33		07/19/2022	U.S. BANCORP INVESTMENTS INC		500,000	500,000	0	1.F FE
914453-AA-3	UNIVERSITY OF MIAMI SERIES 2022 4.063% 04/01/52		09/14/2022	JP MORGAN CHASE		1,266,289	1,485,000	26,648	1.G FE
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		07/12/2022	Various		1,313,147	1,457,029	962	1.A FE
92556V-AE-6	VIATRIS INC 3.850% 06/22/40		07/13/2022	JP MORGAN CHASE		1,071,585	1,500,000	3,690	2.C FE
928563-AL-9	VMWARE INC 2.200% 08/15/31		07/20/2022	GOLDMAN SACHS & CO		1,132,915	1,428,000	13,432	2.C FE
94989T-BF-0	WELLS FARGO COMMERCIAL MORTG SERIES 2015-LC22 CLASS C 4.708% 09/15/58		08/25/2022	PERFORMANCE TRUST CAP PARTNERS		2,431,085	2,542,000	9,305	1.D
94989V-AK-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS3 CLASS C 4.647% 09/15/57		09/07/2022	PERFORMANCE TRUST CAP PARTNERS		6,869,870	7,261,000	7,498	1.D
969457-BZ-2	WILLIAMS COMPANIES INC 4.650% 08/15/32		08/03/2022	BANK OF AMERICA		3,825,984	3,840,000	0	2.B FE
969457-CA-6	WILLIAMS COMPANIES INC 5.300% 08/15/52		08/03/2022	CITIGROUP GLOBAL MARKETS		999,540	1,000,000	0	2.B FE
BIN1S7-X5-0	WOLVERINE TERMINALS ULC 8.000% 10/30/30		04/18/2022	PRIVATE DIRECT		(476,190)	(476,190)	0	3.C Z
BIN1S7-X6-8	WOLVERINE TERMINALS ULC 8.000% 10/30/30		09/01/2022	PRIVATE DIRECT		571,429	571,429	0	3.C Z
BIN1S7-X7-6	WOLVERINE TERMINALS ULC 8.000% 10/30/30		09/30/2022	PRIVATE DIRECT		1,190,476	1,190,476	0	3.C Z
C9797@-AA-1	WOLVERINE TERMINALS ULC 8.000% 10/30/30		04/18/2022	PRIVATE DIRECT		476,190	476,190	0	2.A PL
012873-AK-1	ALBERTA ENERGY CO LTD 7.375% 11/01/31	A	09/30/2022	1350_100_WRETOALI		7,908,228	7,570,000	231,069	2.C FE
06417X-AE-1	BANK OF NOVA SCOTIA 2.450% 02/02/32	A	07/07/2022	GOLDMAN SACHS & CO		2,503,920	3,000,000	36,954	1.F FE
136385-AG-6	CANADIAN NATL RESOURCES 5.850% 02/01/35	A	08/11/2022	MORGAN STANLEY & CO. INC.		1,041,880	1,000,000	2,275	2.A FE
14739L-AB-8	CASCADES INC USA INC SERIES 144A 5.375% 01/15/28	A	07/06/2022	STIFEL NICOLAUS & CO		172,750	200,000	5,166	3.C FE
15135U-AR-0	CENOVUS ENERGY INC SERIES WI 5.400% 06/15/47	A	09/30/2022	1350_100_WRETOALI		2,575,590	3,000,000	47,250	2.C FE
45823T-AL-0	INTACT FINANCIAL CORP SERIES 144A 5.459% 09/22/32	A	09/15/2022	JP MORGAN CHASE		1,500,000	1,500,000	0	1.G FE
67077M-AQ-1	NUTRIEN LTD 6.125% 01/15/41	A	07/22/2022	ROBERT W. BAIRD & CO. INC.		567,965	500,000	936	2.B FE
78016F-ZS-6	ROYAL BANK OF CANADA SERIES GMTN 4.240% 08/03/27	A	09/09/2022	JANE STREET CAPITAL		246,763	250,000	1,325	1.E FE
000000-00-0	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	D	06/14/2022	PRIVATE DIRECT		(1,100,000)	(1,100,000)	0	2.C Z
00177J-BC-8	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR 144A 4.738% 10/17/31	D	07/06/2022	MORGAN STANLEY & CO. INC.		4,200,300	4,500,000	30,823	1.F FE
00889E-AE-5	AIMCO SERIES 2022-18A CLASS C 144A 6.377% 07/20/35	D	07/26/2022	JP MORGAN CHASE		4,750,000	4,750,000	0	1.F FE
034863-AT-7	ANGLO AMERICAN CAPITAL SERIES 144A 4.000% 09/11/27	D	09/09/2022	JANE STREET CAPITAL		2,832,150	3,000,000	667	2.B 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
034863-BC-3	ANGLO AMERICAN CAPITAL SERIES 144A 4.750% 03/16/52	D	07/13/2022	STIFEL NICOLAUS & CO		923,967	1,100,000	17,272	2.B FE
03767J-AK-1	APIDOS CLO SERIES 2017-27A CLASS BR 144A 4.412% 07/17/30	D	07/13/2022	MORGAN STANLEY & CO. INC.		2,820,000	3,000,000	21,591	1.D FE
05583J-AM-4	BPCE SA SERIES 144A 5.748% 07/19/33	D	07/13/2022	CITIGROUP GLOBAL MARKETS		1,509,975	1,500,000	0	2.A FE
05874J-AG-5	BALLYROCK LTD SERIES 2022-21A CLASS B 144A 6.477% 10/20/35	D	09/27/2022	BANK OF AMERICA		2,500,000	2,500,000	0	1.E Z
07403C-AE-1	BEAR MOUNTAIN PARK CLO LTD SERIES 2022-1A CLASS C 144A 6.328% 07/15/35	D	07/13/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0	1.F FE
08179K-AE-3	BENEFIT STREET PARTNERS CLO LT SERIES 2022-28A CLASS C 144A 6.477% 10/20/35	D	09/29/2022	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	1.F Z
22550L-2K-6	CREDIT SUISSE NEW YORK 5.000% 07/09/27	D	08/18/2022	CREDIT SUISSE FIRST BOSTON		2,991,210	3,000,000	0	1.F FE
404280-DG-1	HSBC HOLDINGS PLC 5.210% 08/11/28	D	08/04/2022	HSBC SECURITIES USA INC.		1,000,000	1,000,000	0	1.G FE
404280-DH-9	HSBC HOLDINGS PLC 5.402% 08/11/33	D	09/27/2022	HSBC SECURITIES USA INC.		3,992,760	4,500,000	32,412	1.G FE
45262B-AF-0	IMPERIAL BRANDS FIN PLC SERIES 144A 6.125% 07/27/27	D	07/20/2022	BANK OF AMERICA		1,484,340	1,500,000	0	2.B FE
456873-AB-4	TRANE TECHNOLOGIES LUX 3.550% 11/01/24	D	09/28/2022	Mizuho Securities USA Inc		1,945,240	2,000,000	29,386	2.B FE
456873-AD-0	TRANE TECHNOLOGIES LUX 3.800% 03/21/29	D	09/28/2022	Various		2,024,620	2,250,000	2,850	2.B FE
46146J-AE-6	INVESCO CLO LTD SERIES 2021-3A CLASS C 144A 4.759% 10/22/34	D	07/06/2022	CREDIT SUISSE FIRST BOSTON		4,633,500	5,000,000	33,541	1.F FE
470170-AE-1	JAMAICA MERCHANT VOUCHER RECE 6.120% 10/07/32	D	08/30/2022	PRIVATE DIRECT		800,000	800,000	0	2.C FE
478375-AL-2	JOHNSON CONTROLS INTL PL 4.625% 07/02/44	D	09/09/2022	JANE STREET CAPITAL		2,203,150	2,500,000	22,804	2.B FE
478375-AS-7	JOHNSON CONTROLS INTL PL 5.125% 09/14/45	D	07/22/2022	HILLTOP SECURITIES		495,485	500,000	9,396	2.B FE
48268K-AG-6	KT CORP SERIES 144A 4.000% 08/08/25	D	08/01/2022	CITIGROUP GLOBAL MARKETS		1,247,938	1,250,000	0	1.G FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	D	08/04/2022	Various		2,500,000	2,500,000	0	1.G FE
55283T-AC-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL6 CLASS AS 144A 4.389% 07/16/36	D	07/21/2022	BANK OF AMERICA		4,790,625	5,000,000	3,506	1.A FE
55284A-AJ-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL7 CLASS D 144A 5.368% 10/16/36	D	08/05/2022	CREDIT SUISSE FIRST BOSTON		5,127,650	5,500,000	15,817	2.B FE
64129U-BW-4	NEUBERGER BERMAN CLO LTD SERIES 2014-17A CLASS CR2 144A 4.759% 04/22/29	D	08/02/2022	MORGAN STANLEY & CO. INC.		3,848,000	4,000,000	6,874	1.F FE
64135B-AG-4	NEUBERGER BERMAN CLO LTD SERIES 2022-51A CLASS C 144A 7.149% 10/23/35	D	07/28/2022	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.F FE
656029-AK-1	NORINCHUKIN BANK SERIES 144A 5.071% 09/14/32	D	09/07/2022	JP MORGAN CHASE		2,000,000	2,000,000	0	1.E FE
67052N-AB-1	NUFARM AUSTRALIA AMERICA SERIES 144A 5.000% 01/27/30	D	07/18/2022	GOLDMAN SACHS & CO.		168,000	200,000	4,806	3.C FE
69690C-AG-8	PALMER SQUARE LOAN FUNDING LTD SERIES 2022-3A CLASS B 144A 6.078% 04/15/31	D	09/27/2022	CITIGROUP GLOBAL MARKETS		4,970,000	5,000,000	0	1.F Z
69701R-AS-6	PALMER SQUARE CLO LTD SERIES 2020-3A CLASS BR 144A 4.855% 11/15/31	D	07/13/2022	JP MORGAN CHASE		1,868,400	2,000,000	11,204	1.F FE
73730E-AA-1	POSCO SERIES 144A 4.375% 08/04/25	D	07/28/2022	HSBC SECURITIES USA INC.		498,930	500,000	0	2.A FE
73730E-AB-9	POSCO SERIES 144A 4.500% 08/04/27	D	07/28/2022	HSBC SECURITIES USA INC.		497,965	500,000	0	2.A FE
77578J-AC-2	ROLLS-ROYCE PLC SERIES 144A 5.750% 10/15/27	D	09/07/2022	BANK OF AMERICA		182,000	200,000	4,600	3.C FE
87168R-AE-5	SYMPHONY CLO LTD SERIES 2022-36A CLASS B1 144A 5.541% 10/24/35	D	08/16/2022	BANK OF AMERICA		6,000,000	6,000,000	0	1.C FE
902613-AL-2	UBS GROUP AG SERIES 144A 3.179% 02/11/43	D	09/29/2022	UBS		982,155	1,500,000	6,888	1.G FE
902613-AT-5	UBS GROUP AG SERIES 144A 4.988% 08/05/33	D	08/01/2022	Various		5,500,000	5,500,000	0	1.G FE
92919M-AC-2	VOYA CLO LTD SERIES 2022 2A CLASS C 144A 6.527% 07/20/34	D	07/12/2022	RBC CAPITAL MARKETS		7,500,000	7,500,000	0	1.F FE
BIN1UG-YA-5	BANK LEUMI LE ISRAEL BM 5.125% 07/27/27	D	07/20/2022	CITIGROUP GLOBAL MARKETS		745,050	750,000	0	1.F FE
BRWH9R-JP-4	GALAXY PIPELINE ASSETS BIDCO L 2.940% 09/30/40	D	09/29/2022	Various		9,493,397	11,841,341	96,765	1.C FE
BRWXEF-DG-5	EIG PEARL HOLDINGS SARL 4.387% 11/30/46	D	09/29/2022	Various		6,692,993	8,952,000	84,340	1.A FE
P1000#-AA-5	AELA GENERACION SA 6.280% 12/20/36	D	08/04/2022	PRIVATE DIRECT		2,000,000	2,000,000	0	2.C PL
Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	D	06/14/2022	PRIVATE DIRECT		1,100,000	1,100,000	0	2.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						483,966,627	485,078,100	3,050,087	XXX
21871X-AN-9	COREBRIDGE FINANCIAL INC SERIES 144A 6.875% 12/15/52		08/18/2022	JP MORGAN CHASE		4,000,000	4,000,000	0	2.C FE
637432-MT-9	NATIONAL RURAL UTIL COOP 4.750% 04/30/43		07/21/2022	JEFFERIES & COMPANY INC		1,860,000	2,000,000	22,431	2.A FE
29250N-BP-9	ENBRIDGE INC 7.625% 01/15/83	A	09/15/2022	JP MORGAN CHASE		5,000,000	5,000,000	0	2.C FE
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD SERIES 144A 5.548% 08/11/32	D	08/02/2022	Various		1,000,000	1,000,000	0	1.G FE
961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	D	08/03/2022	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						13,860,000	14,000,000	22,431	XXX
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27		11/19/2021	Tax Free Exchange		96,000	96,000	0	3.A PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27		09/30/2022	PRIVATE DIRECT		145,403	145,403	0	3.A PL
10463N-AB-4	BRADSHAW INTERNATIONAL INC REVOLVING COMMITMENT 10/21/26		08/25/2022	PRIVATE DIRECT		333,333	333,333	0	3.A PL
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		07/13/2022	PRIVATE DIRECT		1,560,000	1,600,000	0	3.C Z
75845B-AC-0	REEF GLOBAL MIDCO LLC TERM LOAN 08/17/27		08/19/2022	PRIVATE DIRECT		2,430,455	2,445,455	0	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,565,191	4,620,191	0	XXX
2509999997. Total - Bonds - Part 3						654,337,868	619,688,270	3,716,155	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						654,337,868	619,688,270	3,716,155	XXX
486606-*3-2	KAYNE ANDERSON ENERGY INFRASTR ENERGY INFRA FUND SER S		08/02/2022	PRIVATE DIRECT	4,000.000	100,000	0.00	0	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
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						100,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						100,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						100,000	XXX	0	XXX
31340@-10-5	FEDERAL HOME LOAN BANK DES MOINES - COMMON STOCK		08/29/2022	DIRECT	40,000.000	4,000,000		0	
BIN1U0-67-8	NORDIC AVIATION CAPITAL 29 DAC UITY	D	07/25/2022	CORPORATE ACTIONS	601.000	0		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,000,000	XXX	0	XXX
92913T-87-7	VOYAEM MRKTS INDX PORT SERV		05/12/2022	BANK OF NEW YORK	14.320	695		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						695	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						4,000,695	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						4,000,695	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						4,100,695	XXX	0	XXX
6009999999 - Totals						658,438,563	XXX	3,716,155	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 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
36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30		09/01/2022	Paydown		321	321	321	321	0	0	0	0	0	321	0	0	0	16	11/20/2030	1.A
36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39		09/01/2022	Paydown		260	260	278	273	0	(13)	0	(13)	0	260	0	0	0	9	09/20/2039	1.A
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40		09/01/2022	Paydown		4,991	4,991	5,229	5,229	0	(238)	0	(238)	0	4,991	0	0	0	149	07/20/2040	1.A
383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 4.711% 04/16/38		09/16/2022	Paydown		0	0	16,468	16,468	0	(16,468)	0	(16,468)	0	0	0	0	0	5,065	04/16/2038	1.A
383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 8.402% 03/16/38		09/16/2022	Paydown		7,160	7,160	5,574	5,574	0	1,587	0	1,587	0	7,160	0	0	0	635	03/16/2038	1.A
383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 3.386% 04/20/38		09/20/2022	Paydown		0	0	1,209	1,209	0	(1,209)	0	(1,209)	0	0	0	0	0	785	04/20/2038	1.A
38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 6.018% 07/16/33		09/16/2022	Paydown		54,042	54,042	36,075	36,075	0	17,967	0	17,967	0	54,042	0	0	0	3,463	07/16/2033	1.A
38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 10.210% 09/16/33		09/16/2022	Paydown		21,654	21,654	14,994	14,994	0	6,660	0	6,660	0	21,654	0	0	0	2,177	09/16/2033	1.A
38374D-QQ-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 3.581% 01/16/38		09/16/2022	Paydown		0	0	17,116	17,116	0	(17,116)	0	(17,116)	0	0	0	0	0	6,448	01/16/2038	1.A
38374E-6P-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 7.422% 12/16/33		09/16/2022	Paydown		10,294	10,294	5,794	5,794	0	4,499	0	4,499	0	10,294	0	0	0	799	12/16/2033	1.A
38374G-TF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34		09/01/2022	Paydown		42,289	42,289	34,078	34,078	0	8,212	0	8,212	0	42,289	0	0	0	0	05/16/2034	1.A
38374G-VF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 4.261% 05/16/34		09/16/2022	Paydown		0	0	4,049	4,049	0	(4,049)	0	(4,049)	0	0	0	0	0	7,180	05/16/2034	1.A
38374K-AW-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-109 CLASS WK 7.472% 12/20/34		09/20/2022	Paydown		946	946	916	916	0	30	0	30	0	946	0	0	0	75	12/20/2034	1.A
38374K-KX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 3.786% 01/20/35		09/20/2022	Paydown		0	0	752	752	0	(752)	0	(752)	0	0	0	0	0	671	01/20/2035	1.A
38374L-GA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 3.881% 06/16/35		09/16/2022	Paydown		0	0	24,252	30,838	0	(24,971)	5,868	(30,839)	0	0	0	0	0	6,101	06/16/2035	1.A
38374L-GU-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 10.243% 06/16/35		09/16/2022	Paydown		36,899	36,899	50,934	50,934	0	(14,034)	0	(14,034)	0	36,899	0	0	0	4,666	06/16/2035	1.A
38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 19.661% 05/20/36		09/20/2022	Paydown		24,262	24,262	15,586	15,586	0	8,676	0	8,676	0	24,262	0	0	0	4,900	05/20/2036	1.A
38374M-WX-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 3.296% 02/20/36		09/20/2022	Paydown		0	0	33,811	35,885	0	(33,837)	2,048	(35,885)	0	0	0	0	0	7,231	02/20/2036	1.A
38374M-ZL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 3.236% 03/20/36		09/20/2022	Paydown		0	0	7,909	7,909	0	(7,909)	0	(7,909)	0	0	0	0	0	1,838	03/20/2036	1.A
38374V-JT-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 3.186% 06/20/39		09/20/2022	Paydown		0	0	7,067	7,067	0	(7,067)	0	(7,067)	0	0	0	0	0	4,787	06/20/2039	1.A
38374V-Y7-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 3.186% 06/20/39		09/20/2022	Paydown		0	0	2,361	2,361	0	(2,361)	0	(2,361)	0	0	0	0	0	1,717	06/20/2039	1.A
38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 3.361% 04/16/39		09/16/2022	Paydown		0	0	1,178	1,178	0	(1,178)	0	(1,178)	0	0	0	0	0	909	04/16/2039	1.A
38374X-AG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39		09/01/2022	Paydown		0	0	757	757	0	(757)	0	(757)	0	0	0	0	0	345	03/20/2039	1.A
38375B-GQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.367% 10/20/60		09/01/2022	Paydown		0	0	13,774	13,774	0	(13,774)	0	(13,774)	0	0	0	0	0	3,351	10/20/2060	1.A
38375B-JL-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.167% 12/20/60		09/01/2022	Paydown		0	0	13,468	13,468	0	(13,468)	0	(13,468)	0	0	0	0	0	4,303	12/20/2060	1.A
38375B-LV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.462% 04/20/61		09/01/2022	Paydown		0	0	50,425	50,425	0	(50,425)	0	(50,425)	0	0	0	0	0	11,798	04/20/2061	1.A
38375B-X7-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H10 CLASS XI 2.575% 04/20/63		07/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	99	04/20/2063	1.A
38375C-TM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 3.711% 04/16/42		09/16/2022	Paydown		0	0	27,705	27,705	0	(27,705)	0	(27,705)	0	0	0	0	0	5,076	04/16/2042	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
38375J-AV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 3.456% 12/20/36		09/20/2022	Paydown		0	0	457	457	0	(457)	0	(457)	0	0	0	0	0	523	12/20/2036	1.A
38375J-PB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 3.786% 03/20/37		09/20/2022	Paydown		0	0	744	744	0	(744)	0	(744)	0	0	0	0	0	1,020	03/20/2037	1.A
38375J-RW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 12.276% 03/20/37		09/20/2022	Paydown		103,641	103,641	94,806	94,806	0	8,835	0	8,835	0	103,641	0	0	0	13,540	03/20/2037	1.A
38375K-B4-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 13.669% 07/16/37		09/16/2022	Paydown		2,085	2,085	925	925	0	1,160	0	1,160	0	2,085	0	0	0	304	07/16/2037	1.A
38375K-LS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37		09/16/2022	Paydown		27,948	27,948	24,550	24,550	0	3,399	0	3,399	0	27,948	0	0	0	0	06/16/2037	1.A
38375L-NQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 3.616% 10/20/37		09/20/2022	Paydown		0	0	32,201	32,201	0	(32,201)	0	(32,201)	0	0	0	0	0	7,651	10/20/2037	1.A
38375L-U2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37		09/01/2022	Paydown		15,933	15,933	19,085	19,085	0	(3,152)	0	(3,152)	0	15,933	0	0	0	562	11/20/2037	1.A
38375P-KL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 3.486% 02/20/38		09/20/2022	Paydown		0	0	1,050	1,050	0	(1,050)	0	(1,050)	0	0	0	0	0	687	02/20/2038	1.A
38375P-XS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 3.386% 02/20/38		09/20/2022	Paydown		0	0	1,914	1,914	0	(1,914)	0	(1,914)	0	0	0	0	0	1,043	02/20/2038	1.A
38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 3.456% 05/20/38		09/20/2022	Paydown		0	0	1,589	1,589	0	(1,589)	0	(1,589)	0	0	0	0	0	878	05/20/2038	1.A
38375U-JW-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H12 CLASS HI 1.926% 06/20/64		09/01/2022	Paydown		0	0	26,462	30,503	0	(12,755)	17,748	(30,503)	0	0	0	0	0	34,731	06/20/2064	1.A
38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.372% 11/20/64		09/01/2022	Paydown		0	0	23,348	30,742	0	(24,489)	6,254	(30,743)	0	0	0	0	0	7,448	11/20/2064	1.A
38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 0.903% 04/20/66		09/01/2022	Paydown		0	0	92,947	130,149	0	(87,989)	42,160	(130,149)	0	0	0	0	0	22,434	04/20/2066	1.A
38376C-F7-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SJ 3.911% 06/16/39		09/16/2022	Paydown		0	0	533	2,005	0	(1,420)	585	(2,005)	0	0	0	0	0	2,972	06/16/2039	1.A
38376C-Q6-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 3.311% 04/16/39		09/16/2022	Paydown		0	0	1,332	2,140	0	(1,634)	505	(2,139)	0	0	0	0	0	1,037	04/16/2039	1.A
38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 3.161% 09/16/39		09/16/2022	Paydown		0	0	12,567	12,567	0	(12,567)	0	(12,567)	0	0	0	0	0	3,177	09/16/2039	1.A
38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 3.261% 09/16/39		09/16/2022	Paydown		0	0	3,408	3,408	0	(3,408)	0	(3,408)	0	0	0	0	0	1,425	09/16/2039	1.A
38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 3.736% 09/20/39		09/20/2022	Paydown		0	0	1,982	1,982	0	(1,982)	0	(1,982)	0	0	0	0	0	575	09/20/2039	1.A
38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 3.036% 08/20/39		09/20/2022	Paydown		0	0	4,675	6,741	0	(4,808)	1,933	(6,741)	0	0	0	0	0	1,750	08/20/2039	1.A
38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.221% 08/16/51		09/01/2022	Paydown		0	0	61	77	0	(32)	46	(78)	0	0	0	0	0	37	08/16/2051	1.A
38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 3.386% 09/20/39		09/20/2022	Paydown		0	0	4,444	4,444	0	(4,444)	0	(4,444)	0	0	0	0	0	1,507	09/20/2039	1.A
38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 3.636% 06/20/41		09/20/2022	Paydown		0	0	12,366	13,967	0	(12,360)	1,608	(13,968)	0	0	0	0	0	2,621	06/20/2041	1.A
38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 1.611% 05/20/65		09/01/2022	Paydown		0	0	18,056	18,056	0	(18,056)	0	(18,056)	0	0	0	0	0	4,162	05/20/2065	1.A
38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 1.636% 06/20/66		09/01/2022	Paydown		0	0	33,405	33,405	0	(33,405)	0	(33,405)	0	0	0	0	0	16,026	06/20/2066	1.A
38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 1.033% 04/20/66		09/01/2022	Paydown		0	0	28,863	28,863	0	(28,863)	0	(28,863)	0	0	0	0	0	4,634	04/20/2066	1.A
38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 3.561% 01/16/39		09/16/2022	Paydown		0	0	33,995	33,995	0	(33,995)	0	(33,995)	0	0	0	0	0	17,980	01/16/2039	1.A
38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 3.136% 05/20/47		09/20/2022	Paydown		0	0	151,306	151,306	0	(151,306)	0	(151,306)	0	0	0	0	0	27,881	05/20/2047	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 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
38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 3.236% 02/20/40		09/20/2022	Paydown		0	0	15,004	15,004	0	(15,004)	0	(15,004)	0	0	0	0	0	4,746	02/20/2040	1.A
38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 3.156% 07/20/38		09/20/2022	Paydown		0	0	5,488	5,488	0	(5,488)	0	(5,488)	0	0	0	0	0	2,977	07/20/2038	1.A
38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 2.666% 04/20/40		09/20/2022	Paydown		0	0	16,309	24,387	0	(16,724)	7,664	(24,388)	0	0	0	0	0	4,731	04/20/2040	1.A
38377E-NC-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-42 CLASS SQ 9.052% 06/16/39		09/16/2022	Paydown		13,369	13,369	14,102	14,826	0	(1,126)	332	(1,458)	0	13,369	0	0	0	1,239	06/16/2039	1.A
38377G-4A-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-88 CLASS SA 3.536% 07/20/40		09/20/2022	Paydown		0	0	9,242	13,052	0	(9,264)	3,788	(13,052)	0	0	0	0	0	2,246	07/20/2040	1.A
38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 3.611% 12/16/39		09/16/2022	Paydown		0	0	9,310	9,310	0	(9,310)	0	(9,310)	0	0	0	0	0	4,436	12/16/2039	1.A
38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 3.711% 02/16/40		09/16/2022	Paydown		0	0	6,247	6,247	0	(6,247)	0	(6,247)	0	0	0	0	0	2,297	02/16/2040	1.A
38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 3.636% 09/20/40		09/20/2022	Paydown		0	0	4,836	4,836	0	(4,836)	0	(4,836)	0	0	0	0	0	1,226	09/20/2040	1.A
38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 3.711% 09/16/40		09/16/2022	Paydown		0	0	10,503	10,503	0	(10,503)	0	(10,503)	0	0	0	0	0	3,415	09/16/2040	1.A
38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 3.136% 05/20/40		09/20/2022	Paydown		0	0	9,404	11,318	0	(10,053)	1,266	(11,319)	0	0	0	0	0	5,863	05/20/2040	1.A
38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 3.141% 11/16/40		09/16/2022	Paydown		0	0	6,861	9,898	0	(6,998)	2,900	(9,898)	0	0	0	0	0	1,897	11/16/2040	1.A
38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 2.361% 04/20/41		09/20/2022	Paydown		25,293	25,293	23,900	23,900	0	1,393	0	1,393	0	25,293	0	0	0	920	04/20/2041	1.A
38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 3.636% 04/20/41		09/20/2022	Paydown		0	0	8,950	8,950	0	(8,950)	0	(8,950)	0	0	0	0	0	2,999	04/20/2041	1.A
38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41		09/20/2022	Paydown		120,947	120,947	71,281	71,281	0	49,666	0	49,666	0	120,947	0	0	0	0	04/20/2041	1.A
38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 2.411% 05/16/41		09/16/2022	Paydown		0	0	9,984	9,984	0	(9,984)	0	(9,984)	0	0	0	0	0	2,126	05/16/2041	1.A
38377W-Z6-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-99 CLASS DS 3.161% 07/16/41		09/16/2022	Paydown		0	0	25,059	25,059	0	(25,059)	0	(25,059)	0	0	0	0	0	5,632	07/16/2041	1.A
38377Y-DD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26		09/01/2022	Paydown		0	0	11,198	11,198	0	(11,198)	0	(11,198)	0	0	0	0	0	5,445	09/16/2026	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.497% 08/16/52		09/01/2022	Paydown		1,860	1,860	1,791	1,791	0	69	0	69	0	1,860	0	0	0	16	08/16/2052	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52		09/01/2022	Paydown		1,575	1,575	1,507	1,507	0	68	0	68	0	1,575	0	0	0	17	01/16/2052	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.280% 12/16/53		09/01/2022	Paydown		185,079	185,079	176,499	175,491	0	8,581	0	8,581	0	185,079	0	0	0	1,513	12/16/2053	1.A
38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 3.656% 03/20/42		09/20/2022	Paydown		0	0	9,576	9,576	0	(9,576)	0	(9,576)	0	0	0	0	0	3,019	03/20/2042	1.A
38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 3.216% 01/20/43		09/20/2022	Paydown		0	0	10,410	10,410	0	(10,410)	0	(10,410)	0	0	0	0	0	2,725	01/20/2043	1.A
38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 3.186% 10/20/42		09/20/2022	Paydown		0	0	7,751	7,751	0	(7,751)	0	(7,751)	0	0	0	0	0	2,410	10/20/2042	1.A
38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 3.291% 03/16/43		09/16/2022	Paydown		0	0	22,204	22,204	0	(22,204)	0	(22,204)	0	0	0	0	0	5,085	03/16/2043	1.A
38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57		09/01/2022	Paydown		17,760	17,760	17,156	17,156	0	604	0	604	0	17,760	0	0	0	416	01/16/2057	1.A
38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 3.136% 12/20/43		09/20/2022	Paydown		0	0	33,860	33,860	0	(33,860)	0	(33,860)	0	0	0	0	0	8,379	12/20/2043	1.A
38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43		09/01/2022	Paydown		0	0	13,547	13,547	0	(13,547)	0	(13,547)	0	0	0	0	0	3,422	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 3.211% 07/16/43		09/16/2022	Paydown		0	0	21,763	21,763	0	(21,763)	0	(21,763)	0	0	0	0	0	5,693	07/16/2043	1.A
38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 3.261% 09/16/43		09/16/2022	Paydown		0	0	22,632	22,632	0	(22,632)	0	(22,632)	0	0	0	0	0	5,033	09/16/2043	1.A
38378W-FK-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS NS 3.211% 08/16/43		09/16/2022	Paydown		0	0	11,605	11,605	0	(11,605)	0	(11,605)	0	0	0	0	0	3,168	08/16/2043	1.A
38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 17.655% 08/16/43		09/16/2022	Paydown		23,078	23,078	33,422	33,422	0	(10,345)	0	(10,345)	0	23,078	0	0	0	4,554	08/16/2043	1.A
38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 13.499% 08/20/43		09/20/2022	Paydown		14,113	14,113	21,282	21,282	0	(7,168)	0	(7,168)	0	14,113	0	0	0	1,993	08/20/2043	1.A
38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 3.211% 09/16/43		09/16/2022	Paydown		0	0	14,967	22,404	0	(14,312)	8,092	(22,404)	0	0	0	0	0	3,629	09/16/2043	1.A
38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 3.136% 04/20/43		09/20/2022	Paydown		0	0	11,975	16,196	0	(12,454)	3,742	(16,196)	0	0	0	0	0	4,586	04/20/2043	1.A
38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57		09/01/2022	Paydown		90,554	90,554	85,703	85,703	0	4,851	0	4,851	0	90,554	0	0	0	2,063	01/16/2057	1.A
38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 3.261% 03/16/44		09/16/2022	Paydown		0	0	23,338	23,338	0	(23,338)	0	(23,338)	0	0	0	0	0	5,307	03/16/2044	1.A
38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 3.261% 04/16/44		09/16/2022	Paydown		0	0	23,157	23,157	0	(23,157)	0	(23,157)	0	0	0	0	0	4,782	04/16/2044	1.A
38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 2.661% 07/16/44		09/16/2022	Paydown		0	0	28,613	28,613	0	(28,613)	0	(28,613)	0	0	0	0	0	6,961	07/16/2044	1.A
38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 2.586% 06/20/44		09/20/2022	Paydown		0	0	29,158	44,801	0	(29,243)	15,558	(44,801)	0	0	0	0	0	8,164	06/20/2044	1.A
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 3.261% 09/16/44		09/16/2022	Paydown		0	0	18,303	18,303	0	(18,303)	0	(18,303)	0	0	0	0	0	4,405	09/16/2044	1.A
38379G-JB-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-137 CLASS SD 2.661% 09/16/44		09/16/2022	Paydown		0	0	23,953	33,445	0	(26,266)	7,179	(33,445)	0	0	0	0	0	8,229	09/16/2044	1.A
38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44		09/01/2022	Paydown		0	0	21,057	21,057	0	(21,057)	0	(21,057)	0	0	0	0	0	3,964	10/16/2044	1.A
38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44		09/01/2022	Paydown		0	0	17,628	17,628	0	(17,628)	0	(17,628)	0	0	0	0	0	2,523	12/20/2044	1.A
38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 2.586% 02/20/45		09/20/2022	Paydown		0	0	28,195	41,108	0	(27,955)	13,153	(41,108)	0	0	0	0	0	6,379	02/20/2045	1.A
38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57		09/01/2022	Paydown		11,201	11,201	10,351	10,351	0	850	0	850	0	11,201	0	0	0	224	07/16/2057	1.A
38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57		09/01/2022	Paydown		40,593	40,593	37,970	37,970	0	2,624	0	2,624	0	40,593	0	0	0	812	06/16/2057	1.A
38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59		09/01/2022	Paydown		1,425	1,425	1,366	1,365	0	60	0	60	0	1,425	0	0	0	23	11/16/2059	1.A
38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57		09/01/2022	Paydown		3,828	3,828	3,462	3,462	0	366	0	366	0	3,828	0	0	0	71	09/16/2057	1.A
38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.639% 09/16/57		09/01/2022	Paydown		0	0	19,529	19,529	0	(19,529)	0	(19,529)	0	0	0	0	0	12,743	09/16/2057	1.A
38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58		09/01/2022	Paydown		948	948	900	900	0	48	0	48	0	948	0	0	0	19	01/16/2058	1.A
38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 1.832% 03/20/68		09/01/2022	Paydown		0	0	123,892	123,892	0	(123,892)	0	(123,892)	0	0	0	0	0	60,828	03/20/2068	1.A
38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 0.105% 10/20/68		09/01/2022	Paydown		0	0	141,953	141,953	0	(141,953)	0	(141,953)	0	0	0	0	0	11,195	10/20/2068	1.A
38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61		09/01/2022	Paydown		3,760	3,760	3,139	3,139	0	621	0	621	0	3,760	0	0	0	38	04/16/2061	1.A
38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 3.186% 12/20/47		09/20/2022	Paydown		0	0	88,064	159,759	0	(80,077)	79,681	(159,758)	0	0	0	0	0	24,628	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 2.127% 03/20/68		09/01/2022	Paydown		0	0	85,744	85,744	0	(85,744)	0	(85,744)	0	0	0	0	0	15,700	03/20/2068	1.A
38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 3.086% 08/20/49		09/20/2022	Paydown		0	0	92,094	92,094	0	(92,094)	0	(92,094)	0	0	0	0	0	20,519	08/20/2049	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 3.136% 10/20/49		09/20/2022	Paydown		0	0	79,043	135,898	0	(69,687)	66,211	(135,898)	0	0	0	0	0	25,248	10/20/2049	1.A
38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47		09/01/2022	Paydown		0	0	44,672	44,672	0	(44,672)	0	(44,672)	0	0	0	0	0	8,198	06/20/2047	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 1.015% 11/20/71		09/01/2022	Paydown		0	0	22,025	0	0	(22,025)	0	(22,025)	0	0	0	0	0	4,779	11/20/2071	1.A
912810-PX-0	US TREASURY N B 4.500% 05/15/38		09/21/2022	Various		78,875,123	68,250,000	85,201,348	80,182,323	0	(378,229)	0	(378,229)	0	79,804,094	0	(928,971)	(928,971)	2,454,640	05/15/2038	1.A
912810-RB-6	US TREASURY N B 2.875% 05/15/43		07/26/2022	HSBC SECURITIES USA INC.		7,440,469	8,000,000	7,255,469	0	0	614	0	614	0	7,256,083	0	184,386	184,386	41,250	05/15/2043	1.A
912810-RJ-9	US TREASURY N/B 3.000% 11/15/44		07/21/2022	Various		7,477,500	8,000,000	7,310,156	0	0	668	0	668	0	7,310,824	0	166,676	166,676	41,413	11/15/2044	1.A
912810-RK-6	US TREASURY N B 2.500% 02/15/45		08/01/2022	BARCLAYS CAPITAL		3,094,902	3,500,000	3,053,203	0	0	2,350	0	2,350	0	3,055,553	0	39,350	39,350	40,608	02/15/2045	1.A
912810-TH-1	US TREASURY N B 3.250% 05/15/42		07/26/2022	Various		9,831,523	10,000,000	9,550,195	0	0	1,017	0	1,017	0	9,551,212	0	280,311	280,311	53,254	05/15/2042	1.A
912828-Z5-2	US TREASURY N B 1.375% 01/31/25		09/23/2022	BARCLAYS CAPITAL		393,405	420,000	437,883	433,305	0	(3,167)	0	(3,167)	0	430,138	0	(36,732)	(36,732)	6,670	01/31/2025	1.A
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		07/11/2022	HSBC SECURITIES USA INC.		233,584	250,000	246,729	0	0	270	0	270	0	246,999	0	(13,415)	(13,415)	1,678	01/31/2027	1.A
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		07/11/2022	CITADEL		1,353,457	1,500,000	1,467,188	0	0	2,050	0	2,050	0	1,469,237	0	(115,780)	(115,780)	10,985	12/31/2028	1.A
91282C-EE-7	TREASURY NOTE 2.375% 03/31/29		07/11/2022	HSBC SECURITIES USA INC.		335,426	350,000	349,426	0	0	37	0	37	0	349,462	0	(14,037)	(14,037)	2,339	03/31/2029	1.A
91282C-ER-8	US TREASURY N B 2.500% 05/31/24		07/01/2022	CITADEL		1,987,813	2,000,000	1,982,891	0	0	535	0	535	0	1,983,425	0	4,387	4,387	4,781	05/31/2024	1.A
912833-LT-5	STRIPS 0.000% 11/15/24		08/31/2022	BNP PARIBAS SECURITIES CORP		791,593	852,000	843,011	845,789	0	1,421	0	1,421	0	847,210	0	(55,617)	(55,617)	0	11/15/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						112,722,903	104,030,108	120,459,584	84,459,542	0	(2,197,163)	288,321	(2,485,484)	0	113,212,345	0	(489,442)	(489,442)	3,264,471	XXX	XXX
563469-TX-3	PROVINCE OF MANITOBA CANADA 2.100% 09/06/22	A	09/06/2022	Maturity		5,400,000	5,400,000	4,937,976	5,359,268	0	40,732	0	40,732	0	5,400,000	0	0	0	113,400	09/06/2022	1.E FE
195325-DP-7	REPUBLIC OF COLOMBIA 4.500% 03/15/29	D	07/18/2022	JP MORGAN CHASE		454,411	529,000	525,625	526,491	0	164	0	164	0	526,655	0	(72,244)	(72,244)	20,168	03/15/2029	3.A FE
455780-BX-3	REPUBLIC OF INDONESIA SERIES 144A 4.350% 01/08/27	D	09/08/2022	BNP PARIBAS SECURITIES CORP		4,096,953	4,090,000	4,073,313	4,080,884	0	1,154	0	1,154	0	4,082,038	0	14,915	14,915	209,544	01/08/2027	2.B FE
48266X-AB-1	KSA SUKUK LTD SERIES 144A 3.628% 04/20/27	D	09/20/2022	Various		11,105,509	11,200,000	11,200,000	11,200,000	0	0	0	0	0	11,200,000	0	(94,491)	(94,491)	349,057	04/20/2027	1.F FE
486661-AG-6	REPUBLIC OF KAZAKHSTAN SERIES 144A 5.125% 07/21/25	D	08/04/2022	MORGAN STANLEY & CO. INC.		2,107,500	2,000,000	1,979,520	1,991,478	0	1,340	0	1,340	0	1,992,818	0	114,682	114,682	107,340	07/21/2025	2.B FE
74727P-AW-1	STATE OF QATAR SERIES 144A 3.875% 04/23/23	D	09/14/2022	Various		2,800,000	2,800,000	2,781,016	2,796,492	0	1,024	0	1,024	0	2,797,516	0	2,484	2,484	97,349	04/23/2023	1.D FE
80413T-AE-9	SAUDI INTERNATIONAL BOND SERIES 144A 3.625% 03/04/28	D	09/15/2022	BANK OF AMERICA		2,114,640	2,160,000	2,134,750	2,146,169	0	(643)	0	(643)	0	2,145,526	0	(30,886)	(30,886)	81,563	03/04/2028	1.F FE
80413T-AG-4	SAUDI INTERNATIONAL BOND SERIES 144A 4.000% 04/17/25	D	09/20/2022	Various		6,926,500	7,000,000	6,935,110	6,967,143	0	6,861	0	6,861	0	6,974,004	0	(47,504)	(47,504)	260,556	04/17/2025	1.F FE
91086Q-BG-2	UNITED MEXICAN STATES 4.125% 01/21/26	D	07/18/2022	Various		4,495,050	4,500,000	4,485,420	4,493,357	0	840	0	840	0	4,494,197	0	853	853	185,109	01/21/2026	2.B FE
91087B-AC-4	UNITED MEXICAN STATES 4.150% 03/28/27	D	08/01/2022	JP MORGAN CHASE		1,309,750	1,300,000	1,295,788	1,297,577	0	247	0	247	0	1,297,823	0	11,927	11,927	45,708	03/28/2027	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						40,810,313	40,979,000	40,348,518	40,858,859	0	51,719	0	51,719	0	40,910,577	0	(100,264)	(100,264)	1,469,794	XXX	XXX
718814-ZZ-2	PHOENIX AZ 5.269% 07/01/34		07/01/2022	Call 100.0000		5,000	5,000	5,562	5,500	0	(33)	0	(33)	0	5,468	0	(468)	(468)	263	07/01/2034	1.B FE
73723R-UJ-0	PORTSMOUTH VA SERIES B 3.200% 08/01/27		09/21/2022	PIPER JAFFRAY & CO		341,482	360,000	351,972	355,824	0	501	0	501	0	356,325	0	(14,844)	(14,844)	13,184	08/01/2027	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						346,482	365,000	357,534	361,324	0	468	0	468	0	361,793	0	(15,312)	(15,312)	13,447	XXX	XXX
190760-HN-1	COBB MARIETTA COLISEUM & EXHIB 3.350% 07/01/26		09/22/2022	MORGAN KEEGAN RAYMOND JAMES		612,413	635,000	632,123	633,665	0	205	0	205	0	633,870	0	(21,457)	(21,457)	26,295	07/01/2026	1.A FE
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 5.234% 11/25/39		09/26/2022	Paydown		1,471,263	1,471,263	1,445,500	0	0	25,764	0	25,764	0	1,471,263	0	0	0	20,570	11/25/2039	3.B FE
30711X-AB-0	FANNIE MAE CAS SERIES 13-C01 CLASS M2 8.334% 10/25/23		09/26/2022	Paydown		50,735	50,735	50,735	50,735	0	0	0	0	0	50,735	0	0	0	2,046	10/25/2023	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	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
30711X-AF-1	FANNIE MAE CAS SERIES 14-C02 CLASS 1M2 5.684% 05/25/24		09/26/2022	Paydown		127,742	127,742	126,553	126,553	0	1,189	0	1,189	0	127,742	0	0	0	2,891	05/25/2024	1.D
30711X-AH-7	FANNIE MAE CAS SERIES 14-C02 CLASS 2M2 5.684% 05/25/24		09/26/2022	Paydown		7,899	7,899	7,449	7,449	0	450	0	450	0	7,899	0	0	0	178	05/25/2024	1.D
30711X-AK-0	FANNIE MAE-CAS SERIES 2014-C03 CLASS 1M2 6.084% 07/25/24		09/26/2022	Paydown		229,432	229,432	231,119	34,570	0	(1,687)	0	(1,687)	0	229,432	0	0	0	4,799	07/25/2024	1.D
30711X-AT-1	FANNIE MAE CAS SERIES 2015-C01 CLASS 1M2 7.384% 02/25/25		09/26/2022	Paydown		195,370	195,370	223,385	223,385	0	(28,015)	0	(28,015)	0	195,370	0	0	0	6,620	02/25/2025	1.D
30711X-AX-2	FANNIE MAE-CAS SERIES 2015-C02 CLASS 1M2 7.084% 05/25/25		09/26/2022	Paydown		221,159	221,159	237,537	132,611	0	(16,378)	0	(16,378)	0	221,159	0	0	0	5,984	05/25/2025	1.D
30711X-BB-9	FANNIE MAE-CAS SERIES 2015-C03 CLASS 1M2 8.084% 07/25/25		09/26/2022	Paydown		295,055	295,055	311,781	181,623	0	(16,726)	0	(16,726)	0	295,055	0	0	0	9,041	07/25/2025	1.D
30711X-BF-0	FANNIE MAE-CAS SERIES 2015-C04 CLASS 1M2 8.784% 04/25/28		09/26/2022	Paydown		64,812	64,812	69,708	69,708	0	(4,896)	0	(4,896)	0	64,812	0	0	0	2,780	04/25/2028	1.D
30711X-BM-5	FANNIE MAE CAS SERIES 16-C01 CLASS 1M2 9.834% 08/25/28		09/26/2022	Paydown		76,979	76,979	80,411	80,411	0	(3,432)	0	(3,432)	0	76,979	0	0	0	3,866	08/25/2028	1.D
30711X-BU-7	FANNIE MAE CAS SERIES 16-C01 CLASS 2M2 10.034% 08/25/28		09/26/2022	Paydown		31,024	31,024	32,536	0	0	(1,512)	0	(1,512)	0	31,024	0	0	0	1,070	08/25/2028	1.D
30711X-CL-6	FANNIE MAE CAS SERIES 2016-C03 CLASS 1M2 8.384% 10/25/28		09/26/2022	Paydown		104,000	104,000	108,992	108,992	0	(4,992)	0	(4,992)	0	104,000	0	0	0	4,196	10/25/2028	1.D
30711X-DD-3	FANNIE MAE CAS SERIES 2016-C04 CLASS 1M2B 7.334% 01/25/29		09/26/2022	Paydown		211,750	211,750	217,393	217,393	0	(5,642)	0	(5,642)	0	211,750	0	0	0	7,078	01/25/2029	1.D
30711X-DK-7	FANNIE MAE CAS SERIES 16-C05 CLASS 2M2 7.534% 01/25/29		07/05/2022	Various		2,628,520	2,521,362	2,370,347	1,487,345	0	20,340	0	20,340	0	2,497,845	0	130,675	130,675	163,158	01/25/2029	1.D
30711X-DS-0	FANNIE MAE-CAS SERIES 2016-C06 CLASS 1M2 7.334% 04/25/29		07/05/2022	Call 104.3750		3,983,955	3,816,963	3,947,092	3,947,092	0	49,345	0	49,345	0	4,163,429	0	(179,474)	(179,474)	262,352	04/25/2029	1.D
30711X-EC-4	FANNIE MAE-CAS SERIES 2016-C07 CLASS 2M2 4.480% 05/25/29		07/05/2022	Call 104.5000		480,472	459,781	470,998	470,998	0	4,031	0	4,031	0	495,719	0	(15,247)	(15,247)	32,430	05/25/2029	1.D
30711X-JX-3	FANNIE MAE-CAS SERIES 2017-C03 CLASS 1M2 6.084% 10/25/29		07/05/2022	Various		4,423,867	4,342,446	4,475,812	4,475,812	0	52,930	0	52,930	0	4,610,163	0	(186,296)	(186,296)	161,261	10/25/2029	1.D
30711X-NX-8	FANNIE MAE-CAS SERIES 2017-C05 CLASS 1M2 5.284% 01/25/30		07/05/2022	Various		5,034,441	5,009,394	5,079,188	5,079,188	0	53,622	0	53,622	0	5,157,858	0	(123,417)	(123,417)	95,998	01/25/2030	1.D
30711X-QC-1	FANNIE MAE CAS SERIES 2017-C05 CLASS 1ED5 5.284% 01/25/30		09/26/2022	Paydown		307,112	307,112	307,935	307,935	0	(823)	0	(823)	0	307,112	0	0	0	6,126	01/25/2030	1.D
30711X-YX-6	FANNIE MAE CAS SERIES 2018-C01 CLASS 1M2 5.334% 07/25/30		07/05/2022	Call 100.7500		1,120,732	1,112,389	992,201	992,201	0	8,496	0	8,496	0	1,009,040	0	111,692	111,692	24,392	07/25/2030	1.D
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		09/01/2022	Paydown		2,814	2,814	3,052	3,052	0	(238)	0	(238)	0	2,814	0	0	0	127	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		09/01/2022	Paydown		1,660	1,660	1,756	1,756	0	(96)	0	(96)	0	1,660	0	0	0	61	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		09/01/2022	Paydown		16,924	16,924	17,648	17,648	0	(724)	0	(724)	0	16,924	0	0	0	500	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		09/01/2022	Paydown		21,930	21,930	22,815	22,784	0	(854)	0	(854)	0	21,930	0	0	0	718	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		09/01/2022	Paydown		1,753	1,753	1,865	1,863	0	(110)	0	(110)	0	1,753	0	0	0	58	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		09/01/2022	Paydown		777	777	828	822	0	(45)	0	(45)	0	777	0	0	0	26	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40		09/01/2022	Paydown		28,256	28,256	30,004	30,004	0	(1,748)	0	(1,748)	0	28,256	0	0	0	1,046	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40		09/01/2022	Paydown		1,344	1,344	1,402	1,391	0	(47)	0	(47)	0	1,344	0	0	0	40	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34		09/01/2022	Paydown		361	361	369	368	0	(7)	0	(7)	0	361	0	0	0	13	06/01/2034	1.A
31325U-PC-4	FREDDIE MAC STRIPS SERIES 304 CLASS C23 3.500% 02/15/42		09/15/2022	Paydown		0	0	22,602	22,602	0	(22,602)	0	(22,602)	0	0	0	0	0	4,602	02/15/2042	1.A
31325U-PC-4	FREDDIE MAC STRIPS SERIES 304 CLASS C23 3.500% 02/15/42		09/30/2022	1350_100_WRETOALIC		830,818	0	626,190	626,190	0	27,588	0	27,588	0	653,778	0	177,041	177,041	150,164	02/15/2042	1.A
31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 3.132% 08/15/43		09/15/2022	Paydown		0	0	27,906	30,109	0	(28,804)	1,305	(30,109)	0	0	0	0	0	6,592	08/15/2043	1.A
31325V-HF-4	FREDDIEMAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39		09/01/2022	Paydown		0	0	65,635	65,635	0	(65,635)	0	(65,635)	0	0	0	0	0	10,238	06/15/2039	1.A
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52		09/01/2022	Paydown		197,200	197,200	201,652	0	0	(4,452)	0	(4,452)	0	197,200	0	0	0	1,205	07/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132GF-BF-3	FHLMC POOL Q01838 4.000% 06/01/41		09/01/2022	Paydown		5,218	5,218	5,278	5,278	0	(60)	0	(60)	0	5,218	0	0	0	152	06/01/2041	1.A
3132HT-M9-4	FREDDIEMAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43		09/01/2022	Paydown		112,372	112,372	70,898	70,898	0	41,474	0	41,474	0	112,372	0	0	0	0	07/15/2043	1.A
3132HT-QK-5	FREDDIEMAC STRIP SERIES 309 CLASS V4 5.670% 08/15/43		09/15/2022	Paydown		97,847	97,847	108,923	108,923	0	(11,076)	0	(11,076)	0	97,847	0	0	0	5,428	08/15/2043	1.A
3132HT-ZX-7	FREDDIEMAC STRIP SERIES 321 CLASS V4 5.012% 12/15/43		09/15/2022	Paydown		162,863	162,863	173,593	173,593	0	(10,730)	0	(10,730)	0	162,863	0	0	0	9,109	12/15/2043	1.A
3132HU-BW-2	FREDDIEMAC STRIP SERIES 333 CLASS V6 5.172% 08/15/44		09/15/2022	Paydown		65,613	65,613	73,629	73,629	0	(8,016)	0	(8,016)	0	65,613	0	0	0	3,835	08/15/2044	1.A
3132HU-CJ-0	FREDDIEMAC STRIP SERIES 332 CLASS V1 5.172% 08/15/44		09/15/2022	Paydown		10,895	10,895	11,809	11,809	0	(914)	0	(914)	0	10,895	0	0	0	610	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47		09/01/2022	Paydown		50,319	50,319	51,372	51,372	0	(1,054)	0	(1,054)	0	50,319	0	0	0	1,341	06/01/2047	1.A
31335H-5U-3	FHLMC POOL C90859 5.500% 10/01/24		09/01/2022	Paydown		10,046	10,046	10,282	10,099	0	(52)	0	(52)	0	10,046	0	0	0	367	10/01/2024	1.A
313399-AL-1	FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31		09/15/2022	Paydown		15,019	15,019	13,756	13,756	0	1,263	0	1,263	0	15,019	0	0	0	0	08/15/2031	1.A
31339D-YW-2	FREDDIE MAC SERIES 2412 CLASS GS 13.604% 02/15/32		09/15/2022	Paydown		18,910	18,910	12,373	12,373	0	6,537	0	6,537	0	18,910	0	0	0	2,412	02/15/2032	1.A
31339L-S9-2	FREDDIE MAC SERIES 2390 CLASS SD 5.232% 12/15/31		09/15/2022	Paydown		0	0	293	293	0	(293)	0	(293)	0	0	0	0	0	437	12/15/2031	1.A
31339M-EX-2	FREDDIE MAC SERIES 2389 CLASS SI 4.932% 06/15/31		09/15/2022	Paydown		0	0	256	256	0	(256)	0	(256)	0	0	0	0	0	281	06/15/2031	1.A
31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 5.282% 01/15/32		09/15/2022	Paydown		0	0	80	80	0	(80)	0	(80)	0	0	0	0	0	112	01/15/2032	1.A
3133T2-RJ-1	FREDDIE MAC SERIES 1609 CLASS IC 10.000% 11/15/23		09/01/2022	Paydown		7,530	7,530	7,532	7,532	0	(2)	0	(2)	0	7,530	0	0	0	497	11/15/2023	1.A
3133T4-YU-4	FREDDIE MAC SERIES 1689 CLASS S 6.032% 03/15/24		09/15/2022	Paydown		0	0	405	405	0	(405)	0	(405)	0	0	0	0	0	726	03/15/2024	1.A
3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28		09/01/2022	Paydown		22,536	22,536	23,096	23,096	0	(559)	0	(559)	0	22,536	0	0	0	969	01/25/2028	1.A
3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29		09/01/2022	Paydown		7,547	7,547	8,147	8,147	0	(599)	0	(599)	0	7,547	0	0	0	312	03/15/2029	1.A
3133TN-WV-2	FREDDIE MAC SERIES 2232 XCLASS S 6.157% 05/17/30		09/17/2022	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 5.682% 09/15/30		09/15/2022	Paydown		0	0	1,133	1,133	0	(1,133)	0	(1,133)	0	0	0	0	0	587	09/15/2030	1.A
3133TS-BH-5	FREDDIE MAC SERIES 2293 CLASS S 6.482% 03/15/31		09/15/2022	Paydown		0	0	407	407	0	(407)	0	(407)	0	0	0	0	0	748	03/15/2031	1.A
3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 4.482% 05/15/31		09/15/2022	Paydown		0	0	597	597	0	(597)	0	(597)	0	0	0	0	0	491	05/15/2031	1.A
3133TU-F8-6	FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28		09/15/2022	Paydown		0	0	211	211	0	(211)	0	(211)	0	0	0	0	0	197	10/15/2028	1.A
3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 5.132% 06/15/31		09/15/2022	Paydown		0	0	316	316	0	(316)	0	(316)	0	0	0	0	0	313	06/15/2031	1.A
31358R-BM-4	FANNIE MAE SERIES 1992-195 CLASS C 7.500% 10/25/22		07/26/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2022	1.A
31358S-DV-0	FANNIE MAE SERIES 2000-17 CLASS SB 5.916% 07/25/30		09/25/2022	Paydown		0	0	1,330	1,330	0	(1,330)	0	(1,330)	0	0	0	0	0	1,411	07/25/2030	1.A
31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 5.366% 12/25/30		09/25/2022	Paydown		0	0	87	87	0	(87)	0	(87)	0	0	0	0	0	166	12/25/2030	1.A
31359E-GD-7	FANNIE MAE SERIES 1993-179 CLASS VP 17.500% 10/25/23		09/01/2022	Paydown		2,521	2,521	2,702	2,702	0	(181)	0	(181)	0	2,521	0	0	0	294	10/25/2023	1.A
31359N-6Y-2	FANNIE MAE SERIES 1997-23 CLASS SH 6.950% 09/25/23		09/25/2022	Paydown		0	0	71	71	0	(71)	0	(71)	0	0	0	0	0	226	09/25/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31359N-7A-3	FANNIE MAE SERIES 1997-23 CLASS SJ 9.749% 05/25/23		09/01/2022	Paydown		0	0	170	0	0	0	0	0	0	0	0	0	0	94	05/25/2023	1.A
31359R-QT-2	FANNIE MAE SERIES 1997-92 CLASS SM 6.016% 10/25/22		09/25/2022	Paydown		0	0	22	22	0	(22)	0	(22)	0	0	0	0	0	83	10/25/2022	1.A
31359T-H6-8	FANNIE MAE SERIES 1998-40 CLASS S 5.707% 06/17/28		09/17/2022	Paydown		0	0	511	511	0	(511)	0	(511)	0	0	0	0	0	861	06/17/2028	1.A
31359U-WF-8	FANNIEMAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 6.500% 07/25/28		09/01/2022	Paydown		8,649	8,649	8,669	8,669	0	(19)	0	(19)	0	8,649	0	0	0	422	07/25/2028	1.A
31364H-C4-7	FANNIEMAE STRIP SERIES 239 CLASS 2 7.500% 08/25/23		09/01/2022	Paydown		0	0	49	49	0	(49)	0	(49)	0	0	0	0	0	85	08/25/2023	1.A
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2 9.000% 03/25/24		07/26/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2024	1.A
31364H-N8-6	FANNIEMAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26		09/01/2022	Paydown		0	0	1,281	1,281	0	(1,281)	0	(1,281)	0	0	0	0	0	1,397	11/25/2026	1.A
31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30		09/01/2022	Paydown		0	0	12	12	0	(12)	0	(12)	0	0	0	0	0	6	09/25/2030	1.A
3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 2.916% 10/25/41		09/25/2022	Paydown		0	0	43,141	52,091	0	(43,630)	8,461	(52,091)	0	0	0	0	0	9,740	10/25/2041	1.A
3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 2.916% 04/25/39		09/25/2022	Paydown		0	0	11,449	11,449	0	(11,449)	0	(11,449)	0	0	0	0	0	3,222	04/25/2039	1.A
3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 3.416% 01/25/42		09/25/2022	Paydown		0	0	35,107	35,107	0	(35,107)	0	(35,107)	0	0	0	0	0	7,023	01/25/2042	1.A
3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 2.916% 03/25/41		09/25/2022	Paydown		0	0	14,161	14,161	0	(14,161)	0	(14,161)	0	0	0	0	0	5,792	03/25/2041	1.A
3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 3.486% 09/25/41		09/25/2022	Paydown		0	0	11,783	11,783	0	(11,783)	0	(11,783)	0	0	0	0	0	3,164	09/25/2041	1.A
3136A4-HK-8	FANNIE MAE SERIES 2012-20 CLASS SB 3.566% 01/25/31		09/25/2022	Paydown		0	0	16,619	24,533	0	(22,195)	2,338	(24,533)	0	0	0	0	0	14,854	01/25/2031	1.A
3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 3.366% 03/25/42		09/25/2022	Paydown		0	0	58,553	58,553	0	(58,553)	0	(58,553)	0	0	0	0	0	12,469	03/25/2042	1.A
3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 3.416% 04/25/42		09/25/2022	Paydown		0	0	5,682	5,682	0	(5,682)	0	(5,682)	0	0	0	0	0	1,480	04/25/2042	1.A
3136A5-DV-5	FANNIE MAE SERIES 2012-36 CLASS SB 3.366% 04/25/42		09/25/2022	Paydown		0	0	21,559	21,559	0	(21,559)	0	(21,559)	0	0	0	0	0	4,695	04/25/2042	1.A
3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 3.416% 04/25/42		09/25/2022	Paydown		0	0	15,150	15,150	0	(15,150)	0	(15,150)	0	0	0	0	0	3,027	04/25/2042	1.A
3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 2.866% 04/25/42		09/25/2022	Paydown		0	0	36,249	36,249	0	(36,249)	0	(36,249)	0	0	0	0	0	8,251	04/25/2042	1.A
3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 3.366% 04/25/42		09/25/2022	Paydown		0	0	9,602	9,602	0	(9,602)	0	(9,602)	0	0	0	0	0	1,908	04/25/2042	1.A
3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41		09/01/2022	Paydown		0	0	5,145	5,145	0	(5,145)	0	(5,145)	0	0	0	0	0	2,327	02/25/2041	1.A
3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 3.416% 06/25/42		09/25/2022	Paydown		0	0	20,805	24,268	0	(21,008)	3,260	(24,268)	0	0	0	0	0	3,964	06/25/2042	1.A
3136A6-V3-5	FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27		09/01/2022	Paydown		0	0	1,747	2,008	0	(1,773)	236	(2,009)	0	0	0	0	0	1,767	07/25/2027	1.A
3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 2.966% 07/25/42		09/25/2022	Paydown		0	0	46,920	65,036	0	(49,368)	15,668	(65,036)	0	0	0	0	0	11,850	07/25/2042	1.A
3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 2.916% 08/25/42		09/25/2022	Paydown		0	0	15,820	22,456	0	(14,993)	7,463	(22,456)	0	0	0	0	0	3,747	08/25/2042	1.A
3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 3.516% 09/25/42		09/25/2022	Paydown		0	0	2,298	2,336	0	(2,301)	35	(2,336)	0	0	0	0	0	471	09/25/2042	1.A
3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 3.516% 10/25/42		09/25/2022	Paydown		0	0	26,673	26,673	0	(26,673)	0	(26,673)	0	0	0	0	0	4,781	10/25/2042	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 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
3136A9-ZR-2	FANNIE MAE SERIES 2012-126 CLASS SY 0.916% 11/25/42		07/25/2022	Paydown		14,663	14,663	7,128	7,128	0	7,535	0	7,535	0	14,663	0	0	0	291	11/25/2042	1.A
3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 3.016% 12/25/42		09/25/2022	Paydown		0	0	36,619	36,619	0	(36,619)	0	(36,619)	0	0	0	0	0	7,309	12/25/2042	1.A
3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33		09/01/2022	Paydown		0	0	24,195	24,195	0	(24,195)	0	(24,195)	0	0	0	0	0	4,481	02/25/2033	1.A
3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 3.086% 05/25/43		09/25/2022	Paydown		0	0	38,253	54,261	0	(38,126)	16,135	(54,261)	0	0	0	0	0	9,440	05/25/2043	1.A
3136AE-HR-1	FANNIE MAE SERIES 2013-57 CLASS QS 2.154% 06/25/43		08/01/2022	Paydown		253	253	218	218	0	35	0	35	0	253	0	0	0	9	06/25/2043	1.A
3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33		09/01/2022	Paydown		0	0	50,066	50,066	0	(50,066)	0	(50,066)	0	0	0	0	0	9,032	06/25/2033	1.A
3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 3.116% 07/25/43		09/25/2022	Paydown		0	0	69,660	69,660	0	(69,660)	0	(69,660)	0	0	0	0	0	12,670	07/25/2043	1.A
3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43		09/01/2022	Paydown		112,010	112,010	84,074	84,074	0	27,936	0	27,936	0	112,010	0	0	0	0	09/25/2043	1.A
3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33		09/01/2022	Paydown		245,085	245,085	235,518	235,518	0	9,567	0	9,567	0	245,085	0	0	0	4,671	11/25/2033	1.A
3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43		09/25/2022	Paydown		222,564	222,564	158,236	158,236	0	64,328	0	64,328	0	222,564	0	0	0	0	10/25/2043	1.A
3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 3.016% 12/25/43		09/25/2022	Paydown		0	0	477,166	664,793	0	(483,230)	181,563	(664,793)	0	0	0	0	0	122,862	12/25/2043	1.A
3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.545% 04/25/44		09/01/2022	Paydown		5,688	5,688	6,399	6,399	0	(712)	0	(712)	0	5,688	0	0	0	206	04/25/2044	1.A
3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44		09/01/2022	Paydown		68,356	68,356	56,062	56,062	0	12,294	0	12,294	0	68,356	0	0	0	0	04/25/2044	1.A
3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45		09/01/2022	Paydown		0	0	69,872	69,872	0	(69,872)	0	(69,872)	0	0	0	0	0	13,296	06/25/2045	1.A
3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 2.966% 02/25/46		09/25/2022	Paydown		0	0	40,945	40,945	0	(40,945)	0	(40,945)	0	0	0	0	0	7,528	02/25/2046	1.A
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 3.166% 10/25/45		09/25/2022	Paydown		0	0	290,076	406,922	0	(292,667)	114,255	(406,922)	0	0	0	0	0	69,992	10/25/2045	1.A
3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 3.016% 04/25/46		09/25/2022	Paydown		0	0	195,476	254,797	0	(202,751)	52,045	(254,796)	0	0	0	0	0	51,652	04/25/2046	1.A
3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46		09/01/2022	Paydown		0	0	45,432	45,432	0	(45,432)	0	(45,432)	0	0	0	0	0	7,032	05/25/2046	1.A
3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 2.916% 08/25/46		09/25/2022	Paydown		0	0	76,955	118,395	0	(77,365)	41,030	(118,395)	0	0	0	0	0	16,122	08/25/2046	1.A
3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 3.016% 09/25/46		09/25/2022	Paydown		0	0	27,961	36,355	0	(28,771)	7,584	(36,355)	0	0	0	0	0	7,392	09/25/2046	1.A
3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 3.016% 11/25/46		09/25/2022	Paydown		0	0	437,166	582,348	0	(442,686)	139,663	(582,349)	0	0	0	0	0	103,381	11/25/2046	1.A
3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 3.016% 11/25/46		09/25/2022	Paydown		0	0	47,267	62,659	0	(48,627)	14,031	(62,658)	0	0	0	0	0	11,530	11/25/2046	1.A
3136AU-HU-8	FANNIE MAE SERIES 2016-79 CLASS SA 3.016% 11/25/46		09/25/2022	Paydown		0	0	602,399	793,159	0	(616,578)	176,581	(793,159)	0	0	0	0	0	141,886	11/25/2046	1.A
3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 3.016% 12/25/46		09/25/2022	Paydown		0	0	48,806	48,806	0	(48,806)	0	(48,806)	0	0	0	0	0	13,679	12/25/2046	1.A
3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 3.016% 04/25/49		09/25/2022	Paydown		0	0	96,110	113,356	0	(101,635)	11,721	(113,356)	0	0	0	0	0	24,221	04/25/2049	1.A
3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 3.066% 05/25/49		09/25/2022	Paydown		0	0	121,838	179,868	0	(127,838)	52,030	(179,868)	0	0	0	0	0	33,592	05/25/2049	1.A
3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 3.016% 05/25/49		09/25/2022	Paydown		0	0	134,759	190,190	0	(141,278)	48,911	(190,189)	0	0	0	0	0	33,212	05/25/2049	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
3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 3.066% 07/25/49		09/25/2022	Paydown		0	0	356,649	492,785	0	(357,240)	135,545	(492,785)	0	0	0	0	0	91,371	07/25/2049	1.A
3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 2.966% 10/25/49		09/25/2022	Paydown		0	0	153,297	192,894	0	(150,926)	41,968	(192,894)	0	0	0	0	0	38,612	10/25/2049	1.A
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48		09/01/2022	Paydown		0	0	207,791	0	0	(207,791)	0	(207,791)	0	0	0	0	0	36,568	08/25/2048	1.A
3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50		09/01/2022	Paydown		0	0	148,495	148,495	0	(148,495)	0	(148,495)	0	0	0	0	0	20,909	11/25/2050	1.A
3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51		09/01/2022	Paydown		0	0	337,599	337,599	0	(337,599)	0	(337,599)	0	0	0	0	0	61,050	01/25/2051	1.A
3136BD-ZL-5	FANNIE MAE SERIES 2021-5 CLASS PI 3.500% 02/25/51		09/30/2022	1350_100_WRETOALIC		3,322,609	0	3,314,681	0	0	(3,328)	0	(3,328)	0	3,311,353	0	11,256	11,256	56,198	02/25/2051	1.A
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 3.419% 05/25/58		09/25/2022	Paydown		0	0	794,915	0	0	(805,982)	0	(805,982)	0	0	0	0	0	134,603	05/25/2058	1.A
3136BM-3Y-2	FANNIE MAE SERIES 2022-33 CLASS SA 3.319% 09/25/38		09/25/2022	Paydown		0	0	217,421	0	0	(217,421)	0	(217,421)	0	0	0	0	0	27,196	09/25/2038	1.A
3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 3.719% 03/25/41		09/25/2022	Paydown		0	0	184,618	0	0	(184,618)	0	(184,618)	0	0	0	0	0	8,951	03/25/2041	1.A
3136BN-LT-1	FANNIE MAE SERIES 2022-37 CLASS SA 144A 3.819% 07/25/52		09/25/2022	Paydown		0	0	515,462	0	0	(515,462)	0	(515,462)	0	0	0	0	0	35,755	07/25/2052	1.A
3136BN-PW-0	FANNIE MAE SERIES 2022-40 CLASS IA 2.500% 12/25/51		09/30/2022	1350_100_WRETOALIC		5,401,742	0	5,426,967	0	0	(7,616)	0	(7,616)	0	5,419,351	0	(17,608)	(17,608)	75,375	12/25/2051	1.A
3136FA-RT-9	FANNIEMAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32		09/01/2022	Paydown		54,651	54,651	49,545	49,545	0	5,106	0	5,106	0	54,651	0	0	0	0	09/25/2032	1.A
3136FC-A6-3	FANNIEMAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35		09/01/2022	Paydown		0	0	4,643	4,643	0	(4,643)	0	(4,643)	0	0	0	0	0	852	10/25/2035	1.A
3136FC-QN-9	FANNIEMAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34		09/01/2022	Paydown		0	0	1,170	1,170	0	(1,170)	0	(1,170)	0	0	0	0	0	416	12/25/2034	1.A
3136FC-T2-2	FANNIEMAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36		09/01/2022	Paydown		13,103	13,103	11,557	11,557	0	1,545	0	1,545	0	13,103	0	0	0	0	08/25/2036	1.A
3136FC-ZJ-8	FANNIEMAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36		09/01/2022	Paydown		0	0	2,019	2,019	0	(2,019)	0	(2,019)	0	0	0	0	0	328	01/25/2036	1.A
3136FE-AA-0	FANNIEMAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36		09/01/2022	Paydown		64,742	64,742	57,694	57,694	0	7,047	0	7,047	0	64,742	0	0	0	0	06/25/2036	1.A
31371L-JM-2	FNMA POOL 255068 6.000% 01/01/24		09/01/2022	Paydown		750	750	784	756	0	(6)	0	(6)	0	750	0	0	0	30	01/01/2024	1.A
31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34		09/01/2022	Paydown		1,766	1,766	1,740	1,742	0	24	0	24	0	1,766	0	0	0	60	03/01/2034	1.A
31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35		09/01/2022	Paydown		724	724	707	709	0	15	0	15	0	724	0	0	0	27	10/01/2035	1.A
3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40		09/01/2022	Paydown		9,149	9,149	6,235	6,235	0	2,914	0	2,914	0	9,149	0	0	0	0	08/15/2040	1.A
3137A2-X4-8	FREDDIE MAC SERIES 3752 CLASS VS 4.872% 11/15/40		07/01/2022	Paydown		2,035	2,035	1,837	1,837	0	199	0	199	0	2,035	0	0	0	109	11/15/2040	1.A
3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40		09/01/2022	Paydown		18,561	18,561	20,473	20,473	0	(1,912)	0	(1,912)	0	18,561	0	0	0	553	10/15/2040	1.A
3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 3.632% 01/15/41		09/15/2022	Paydown		0	0	8,790	11,484	0	(9,015)	2,468	(11,483)	0	0	0	0	0	2,209	01/15/2041	1.A
3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 3.662% 01/15/41		09/15/2022	Paydown		0	0	10,799	12,714	0	(10,800)	1,913	(12,713)	0	0	0	0	0	2,283	01/15/2041	1.A
3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 3.672% 01/15/41		09/15/2022	Paydown		0	0	12,403	12,403	0	(12,403)	0	(12,403)	0	0	0	0	0	2,925	01/15/2041	1.A
3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41		09/01/2022	Paydown		27,125	27,125	29,787	29,787	0	(2,662)	0	(2,662)	0	27,125	0	0	0	893	05/15/2041	1.A
3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 3.102% 07/15/41		09/15/2022	Paydown		0	0	7,781	10,475	0	(7,991)	2,484	(10,475)	0	0	0	0	0	1,697	07/15/2041	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
3137AF-BF-8	FREDDIE MAC SERIES 3930 CLASS PS 3.832% 10/15/39		09/15/2022	Paydown		0	0	1,689	5,199	0	(2,683)	2,515	(5,198)	0	0	0	0	0	4,519	10/15/2039	1.A
3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 3.582% 07/15/41		09/15/2022	Paydown		0	0	28,718	40,521	0	(28,934)	11,587	(40,521)	0	0	0	0	0	7,253	07/15/2041	1.A
3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 3.732% 11/15/41		09/15/2022	Paydown		0	0	45,606	45,606	0	(45,606)	0	(45,606)	0	0	0	0	0	9,950	11/15/2041	1.A
3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41		09/01/2022	Paydown		0	0	6,614	6,614	0	(6,614)	0	(6,614)	0	0	0	0	0	1,249	06/15/2041	1.A
3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 3.682% 02/15/42		09/15/2022	Paydown		0	0	34,765	51,221	0	(35,822)	15,399	(51,221)	0	0	0	0	0	7,988	02/15/2042	1.A
3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 3.832% 02/15/32		09/15/2022	Paydown		0	0	37,914	37,914	0	(37,914)	0	(37,914)	0	0	0	0	0	14,038	02/15/2032	1.A
3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37		09/01/2022	Paydown		90,836	90,836	79,488	79,488	0	11,349	0	11,349	0	90,836	0	0	0	0	03/15/2037	1.A
3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 3.182% 07/15/42		09/15/2022	Paydown		0	0	19,188	25,331	0	(18,104)	7,227	(25,331)	0	0	0	0	0	4,044	07/15/2042	1.A
3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 2.732% 07/15/42		09/15/2022	Paydown		0	0	30,692	40,208	0	(31,545)	8,663	(40,208)	0	0	0	0	0	7,341	07/15/2042	1.A
3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42		09/01/2022	Paydown		0	0	13,893	13,893	0	(13,893)	0	(13,893)	0	0	0	0	0	2,663	04/15/2042	1.A
3137AT-LS-9	FREDDIE MAE SERIES 4097 CLASS KS 3.382% 09/15/31		09/15/2022	Paydown		0	0	20,960	25,664	0	(22,822)	2,842	(25,664)	0	0	0	0	0	12,114	09/15/2031	1.A
3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 3.232% 09/15/42		09/15/2022	Paydown		0	0	52,726	52,726	0	(52,726)	0	(52,726)	0	0	0	0	0	10,382	09/15/2042	1.A
3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 3.332% 12/15/42		09/15/2022	Paydown		0	0	53,609	67,219	0	(55,102)	12,118	(67,220)	0	0	0	0	0	10,858	12/15/2042	1.A
3137AX-Y7-2	FREDDIE MAC SERIES 4159 CLASS PO 0.000% 11/15/42		09/01/2022	Paydown		43,076	43,076	12,647	12,647	0	30,428	0	30,428	0	43,076	0	0	0	0	11/15/2042	1.A
3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28		09/01/2022	Paydown		0	0	7,483	7,483	0	(7,483)	0	(7,483)	0	0	0	0	0	3,353	03/15/2028	1.A
3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 3.182% 08/15/43		09/15/2022	Paydown		0	0	21,842	28,745	0	(21,772)	6,973	(28,745)	0	0	0	0	0	4,596	08/15/2043	1.A
3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 3.282% 05/15/35		09/15/2022	Paydown		0	0	139,575	193,499	0	(143,138)	50,361	(193,499)	0	0	0	0	0	41,244	05/15/2035	1.A
3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 3.182% 12/15/43		09/15/2022	Paydown		0	0	30,782	30,782	0	(30,782)	0	(30,782)	0	0	0	0	0	5,567	12/15/2043	1.A
3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43		09/01/2022	Paydown		68,085	68,085	64,244	64,244	0	3,841	0	3,841	0	68,085	0	0	0	1,359	12/15/2043	1.A
3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 2.965% 07/15/39		09/15/2022	Paydown		36,490	36,490	34,268	34,268	0	2,222	0	2,222	0	36,490	0	0	0	1,742	07/15/2039	1.A
3137BE-3Q-5	FREDDIE MAC SERIES 4386 CLASS AS 3.332% 09/15/44		09/15/2022	Paydown		0	0	20,600	31,973	0	(20,583)	11,390	(31,973)	0	0	0	0	0	5,424	09/15/2044	1.A
3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 4.265% 01/15/41		09/15/2022	Paydown		18,590	18,590	18,686	18,686	0	(96)	0	(96)	0	18,590	0	0	0	1,054	01/15/2041	1.A
3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37		09/01/2022	Paydown		0	0	48,573	48,573	0	(48,573)	0	(48,573)	0	0	0	0	0	8,215	05/15/2037	1.A
3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 3.332% 06/15/45		09/15/2022	Paydown		0	0	54,003	54,003	0	(54,003)	0	(54,003)	0	0	0	0	0	10,500	06/15/2045	1.A
3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 3.282% 05/15/46		09/15/2022	Paydown		0	0	132,830	132,830	0	(132,830)	0	(132,830)	0	0	0	0	0	35,846	05/15/2046	1.A
3137F6-2W-6	FREDDIE MAC SERIES 5044 CLASS NI 3.500% 11/25/50		09/01/2022	Paydown		0	0	306,160	0	0	(306,160)	0	(306,160)	0	0	0	0	0	17,118	11/25/2050	1.A
3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.972% 06/25/27		09/01/2022	Paydown		0	0	8,711	8,711	0	(8,711)	0	(8,711)	0	0	0	0	0	1,571	06/25/2027	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
3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.199% 08/25/27		09/01/2022	Paydown		0	0	2,851	2,851	0	(2,851)	0	(2,851)	0	0	0	0	0	471	08/25/2027	1.A
3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 3.432% 01/15/39		09/15/2022	Paydown		0	0	142,799	175,446	0	(147,123)	28,323	(175,446)	0	0	0	0	0	37,102	01/15/2039	1.A
3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 3.282% 08/15/57		09/15/2022	Paydown		0	0	267,864	267,864	0	(267,864)	0	(267,864)	0	0	0	0	0	43,984	08/15/2057	1.A
3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 3.282% 04/15/38		09/15/2022	Paydown		0	0	98,215	130,217	0	(100,403)	29,814	(130,217)	0	0	0	0	0	28,139	04/15/2038	1.A
3137FR-UV-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K106 CLASS X1 1.477% 01/25/30		09/01/2022	Paydown		0	0	587	587	0	(587)	0	(587)	0	0	0	0	0	59	01/25/2030	1.A
3137FT-BP-1	FREDDIE MAC STRUCTURED SERIES K108 CLASS X1 1.810% 03/25/30		09/01/2022	Paydown		0	0	114	114	0	(114)	0	(114)	0	0	0	0	0	11	03/25/2030	1.A
3137FX-Y6-9	FREDDIE MAC SERIES 5081 CLASS IK 3.000% 03/25/51		09/01/2022	Paydown		0	0	183,413	0	0	(183,059)	0	(183,059)	0	0	0	0	0	15,312	03/25/2051	1.A
3137FX-Y6-9	FREDDIE MAC SERIES 5081 CLASS IK 3.000% 03/25/51		09/30/2022	1350_100_WRETOALIC		4,535,952	0	4,397,686	0	0	172,485	0	172,485	0	4,561,690	0	(25,738)	(25,738)	515,815	03/25/2051	1.A
3137G0-AB-5	FREDDIE MAC STACR SERIES 2013-DN1 CLASS M2 10.234% 07/25/23		09/26/2022	Paydown		7,279	7,279	7,599	7,599	0	(321)	0	(321)	0	7,279	0	0	0	389	07/25/2023	1.D
3137G0-AM-1	STRUCTURED AGENCY CREDIT RISK SERIES 14-DN1 CLASS M3 7.584% 02/25/24		09/26/2022	Paydown		195,869	195,869	198,211	198,211	0	(2,342)	0	(2,342)	0	195,869	0	0	0	6,932	02/25/2024	1.D
3137G0-AY-5	FREDDIE MAC STACR SERIES 2014-DN2 CLASS M3 6.684% 04/25/24		09/26/2022	Paydown		37,100	37,100	37,085	37,085	0	14	0	14	0	37,100	0	0	0	1,083	04/25/2024	1.D
3137G0-BK-4	STRUCTURED AGENCY CREDIT RISK SERIES 2014-DN3 CLASS M3 7.084% 08/25/24		08/10/2022	Call 102.4060		154,487	150,858	145,551	145,551	0	1,660	0	1,660	0	150,841	0	3,646	3,646	8,090	08/25/2024	1.D
3137G0-BK-4	STRUCTURED AGENCY CREDIT RISK SERIES 2014-DN3 CLASS M3 7.084% 08/25/24		07/25/2022	Paydown		4,114	4,114	3,969	3,969	0	145	0	145	0	4,114	0	0	0	110	08/25/2024	1.D
3137G0-CH-0	FREDDIE MAC STACR SERIES 2014-HQ2 CLASS M3 6.834% 09/25/24		08/10/2022	Call 103.0000		1,537,674	1,492,887	1,436,715	1,436,715	0	17,880	0	17,880	0	1,499,382	0	38,292	38,292	86,588	09/25/2024	1.D
3137G0-CH-0	FREDDIE MAC STACR SERIES 2014-HQ2 CLASS M3 6.834% 09/25/24		07/25/2022	Paydown		36,420	36,420	35,050	35,050	0	1,370	0	1,370	0	36,420	0	0	0	923	09/25/2024	1.D
3137G0-FJ-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-HQ2 CLASS M3 6.334% 05/25/25		08/03/2022	CANTOR		48,529	47,753	47,497	47,497	0	426	0	426	0	47,923	0	606	606	1,151	05/25/2025	1.D
3137G0-FJ-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-HQ2 CLASS M3 6.334% 05/25/25		07/25/2022	Paydown		2,757	2,757	2,743	2,743	0	15	0	15	0	2,757	0	0	0	62	05/25/2025	1.D
3137G0-GW-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-DNA3 CLASS M3 7.784% 04/25/28		08/10/2022	Call 104.8750		455,890	434,699	473,359	473,359	0	5,379	0	5,379	0	499,929	0	(44,039)	(44,039)	35,956	04/25/2028	1.D
3137G0-GW-3	STRUCTURED AGENCY CREDIT RISK SERIES 15-DNA3 CLASS M3 7.784% 04/25/28		07/25/2022	Paydown		14,111	14,111	15,366	15,366	0	(1,255)	0	(1,255)	0	14,111	0	0	0	436	04/25/2028	1.D
3137G0-HW-2	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA1 CLASS M3 8.634% 07/25/28		09/26/2022	Paydown		148,415	148,415	160,688	160,688	0	(12,273)	0	(12,273)	0	148,415	0	0	0	6,278	07/25/2028	1.D
3137G0-JJ-9	STRUCTURED AGENCY CREDIT RISK SERIES 16-HQA1 CLASS M3 9.434% 09/25/28		08/16/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2028	1.D
3137G0-JJ-9	STRUCTURED AGENCY CREDIT RISK SERIES 16-HQA1 CLASS M3 9.434% 09/25/28		08/10/2022	Call 108.2500		335,978	310,373	340,857	340,857	0	5,322	0	5,322	0	371,785	0	(35,807)	(35,807)	39,362	09/25/2028	1.D
3137G0-JJ-9	STRUCTURED AGENCY CREDIT RISK SERIES 16-HQA1 CLASS M3 9.434% 09/25/28		07/25/2022	Paydown		10,265	10,265	11,273	11,273	0	(1,008)	0	(1,008)	0	10,265	0	0	0	416	09/25/2028	1.D
3137G0-JU-4	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA2 CLASS M3 7.734% 10/25/28		08/10/2022	Call 105.9220		7,347,004	6,936,240	7,252,472	2,001,283	0	82,027	0	82,027	0	7,745,263	0	(398,259)	(398,259)	624,929	10/25/2028	1.D
3137G0-JU-4	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA2 CLASS M3 7.734% 10/25/28		07/25/2022	Paydown		194,942	194,942	203,830	56,246	0	(8,888)	0	(8,888)	0	194,942	0	0	0	5,420	10/25/2028	1.D
3137G0-KE-8	FREDDIE MAC STACR SERIES 2016-HQA2 CLASS M3 8.234% 11/25/28		08/10/2022	Call 106.6170		10,409,243	9,763,211	10,278,571	2,505,808	0	115,342	0	115,342	0	11,039,945	0	(630,702)	(630,702)	944,849	11/25/2028	1.D
3137G0-KE-8	FREDDIE MAC STACR SERIES 2016-HQA2 CLASS M3 8.234% 11/25/28		07/25/2022	Paydown		303,268	303,268	319,276	77,836	0	(16,008)	0	(16,008)	0	303,268	0	0	0	8,283	11/25/2028	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					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
3137G0-KQ-1	FREDDIE MAC STACR SERIES 2016-DNA3 CLASS M3 8.084% 12/25/28		08/10/2022	Various		5,319,427	4,997,677	4,901,299	4,901,299	0	45,735	0	45,735	0	5,268,784	0	50,643	50,643	500,904	12/25/2028	1.D
3137G0-KQ-1	FREDDIE MAC STACR SERIES 2016-DNA3 CLASS M3 8.084% 12/25/28		07/25/2022	Paydown		142,383	142,383	139,637	139,637	0	2,746	0	2,746	0	142,383	0	0	0	4,645	12/25/2028	1.D
3137G0-QG-7	FREDDIE MAC STACR SERIES 2017-HQA2 CLASS M2B 5.734% 12/25/29		08/02/2022	BANK OF AMERICA		5,100,000	5,000,000	5,070,466	5,070,466	0	44,813	0	44,813	0	5,115,278	0	(15,278)	(15,278)	100,701	12/25/2029	1.D
3137G0-TU-3	FREDDIE MAC STACR SERIES 2018- DNA1 CLASS M2AI 1.250% 07/25/30		09/26/2022	Paydown		0	0	382	0	0	0	0	0	0	0	0	0	0	1,900	07/25/2030	1.B FE
3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 3.182% 09/15/40		09/15/2022	Paydown		0	0	52,464	52,464	0	(52,464)	0	(52,464)	0	0	0	0	0	15,132	09/15/2040	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 2.079% 01/25/31		09/01/2022	Paydown		0	0	3,198	3,198	0	(3,198)	0	(3,198)	0	0	0	0	0	327	01/25/2031	1.A
3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41		09/01/2022	Paydown		1,522	1,522	1,623	1,623	0	(102)	0	(102)	0	1,522	0	0	0	51	07/01/2041	1.A
3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41		09/01/2022	Paydown		505	505	523	523	0	(19)	0	(19)	0	505	0	0	0	15	07/01/2041	1.A
3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44		09/01/2022	Paydown		200,334	200,334	214,357	214,357	0	(14,023)	0	(14,023)	0	200,334	0	0	0	6,988	07/01/2044	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		09/01/2022	Paydown		8,167	8,167	8,116	8,116	0	51	0	51	0	8,167	0	0	0	188	06/01/2045	1.A
3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45		09/01/2022	Paydown		28,533	28,533	31,631	31,631	0	(3,098)	0	(3,098)	0	28,533	0	0	0	932	07/01/2045	1.A
313920-MC-1	FANNIE MAE SERIES 2001-36 CLASS S 5.666% 08/25/31		09/25/2022	Paydown		0	0	18	18	0	(18)	0	(18)	0	0	0	0	0	42	08/25/2031	1.A
313920-PQ-7	FANNIE MAE SERIES 2001-34 CLASS SB 5.707% 12/18/28		09/18/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	174	12/18/2028	1.A
31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 5.516% 02/25/28		09/25/2022	Paydown		0	0	265	265	0	(265)	0	(265)	0	0	0	0	0	360	02/25/2028	1.A
31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 10.583% 10/25/31		09/25/2022	Paydown		3,972	3,972	2,601	2,601	0	1,371	0	1,371	0	3,972	0	0	0	438	10/25/2031	1.A
31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31		09/01/2022	Paydown		6,949	6,949	8,148	8,148	0	(1,199)	0	(1,199)	0	6,949	0	0	0	278	12/25/2031	1.A
31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45		09/01/2022	Paydown		18,112	18,112	18,147	18,147	0	(35)	0	(35)	0	18,112	0	0	0	846	03/25/2045	1.A
31392C-AX-2	FANNIE MAE SERIES 2002-14 CLASS IO 0.316% 01/25/42		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	847	01/25/2042	1.A
31392C-P9-9	FANNIE MAE SERIES 2002-34 CLASS S 4.966% 05/25/32		09/25/2022	Paydown		0	0	559	700	0	(646)	54	(700)	0	0	0	0	0	750	05/25/2032	1.A
31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 5.016% 04/25/32		09/25/2022	Paydown		0	0	828	828	0	(828)	0	(828)	0	0	0	0	0	1,085	04/25/2032	1.A
31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 4.916% 10/25/32		09/25/2022	Paydown		0	0	659	659	0	(659)	0	(659)	0	0	0	0	0	618	10/25/2032	1.A
31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 5.016% 09/25/32		09/25/2022	Paydown		0	0	322	322	0	(322)	0	(322)	0	0	0	0	0	575	09/25/2032	1.A
31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 5.016% 09/25/32		09/25/2022	Paydown		0	0	115	115	0	(115)	0	(115)	0	0	0	0	0	424	09/25/2032	1.A
31392E-SQ-4	FANNIEMAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.907% 08/25/42		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,109	08/25/2042	1.A
31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 4.916% 09/25/32		09/25/2022	Paydown		0	0	419	419	0	(419)	0	(419)	0	0	0	0	0	404	09/25/2032	1.A
31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.499% 02/25/44		09/01/2022	Paydown		0	0	933	933	0	(933)	0	(933)	0	0	0	0	0	1,035	02/25/2044	1.A
31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32		09/25/2022	Paydown		0	0	220	220	0	(220)	0	(220)	0	0	0	0	0	58	08/25/2032	1.A
31392M-GR-7	FREDDIE MAC STRUCT PASS THROUG SERIES T-43 CLASS IO 0.250% 08/25/32		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	96	08/25/2032	1.A
31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32		09/01/2022	Paydown		12,027	12,027	12,528	12,528	0	(500)	0	(500)	0	12,027	0	0	0	461	06/15/2032	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
31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 5.182% 01/15/32		09/15/2022	Paydown		0	0	112	112	0	(112)	0	(112)	0	0	0	0	0	103	01/15/2032	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		09/01/2022	Paydown		3,096	3,096	3,693	3,693	0	(596)	0	(596)	0	3,096	0	0	0	129	06/25/2033	1.A
31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 13.509% 01/25/32		09/25/2022	Paydown		4,795	4,795	6,273	6,273	0	(1,478)	0	(1,478)	0	4,795	0	0	0	629	01/25/2032	1.A
31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 6.016% 07/25/33		09/25/2022	Paydown		17,765	17,765	19,385	19,385	0	(1,620)	0	(1,620)	0	17,765	0	0	0	998	07/25/2033	1.A
31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 4.049% 08/25/33		09/01/2022	Paydown		43,551	43,551	39,584	39,584	0	3,967	0	3,967	0	43,551	0	0	0	1,903	08/25/2033	1.A
31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33		09/15/2022	Paydown		0	0	280	280	0	(280)	0	(280)	0	0	0	0	0	51	02/15/2033	1.A
31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 7.932% 11/25/33		09/25/2022	Paydown		3,157	3,157	2,539	2,539	0	618	0	618	0	3,157	0	0	0	261	11/25/2033	1.A
31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33		09/25/2022	Paydown		0	0	417	417	0	(417)	0	(417)	0	0	0	0	0	80	12/25/2033	1.A
31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34		09/01/2022	Paydown		0	0	153	153	0	(153)	0	(153)	0	0	0	0	0	92	06/25/2034	1.A
31393Y-EY-7	FANNIE MAE SERIES 2004-28 CLASS QM 4.066% 01/25/34		09/25/2022	Paydown		0	0	3,117	3,117	0	(3,117)	0	(3,117)	0	0	0	0	0	4,595	01/25/2034	1.A
31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34		09/25/2022	Paydown		0	0	7,833	7,833	0	(7,833)	0	(7,833)	0	0	0	0	0	2,074	05/25/2034	1.A
31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 7.430% 06/25/34		09/25/2022	Paydown		5,941	5,941	3,426	3,426	0	2,515	0	2,515	0	5,941	0	0	0	443	06/25/2034	1.A
31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33		09/01/2022	Paydown		0	0	291	291	0	(291)	0	(291)	0	0	0	0	0	84	12/25/2033	1.A
31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34		09/01/2022	Paydown		0	0	2,503	2,503	0	(2,503)	0	(2,503)	0	0	0	0	0	599	09/25/2034	1.A
31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34		09/01/2022	Paydown		0	0	1,414	1,414	0	(1,414)	0	(1,414)	0	0	0	0	0	432	08/25/2034	1.A
31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34		09/01/2022	Paydown		0	0	1,520	1,520	0	(1,520)	0	(1,520)	0	0	0	0	0	391	08/25/2034	1.A
31394A-WQ-5	FANNIE MAE SERIES 2004-60 CLASS SA 26.104% 08/25/24		09/25/2022	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	12	08/25/2024	1.A
31394A-WT-9	FANNIE MAE SERIES 2004-60 CLASS SE 8.032% 08/25/24		09/25/2022	Paydown		353	353	351	351	0	1	0	1	0	353	0	0	0	28	08/25/2024	1.A
31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34		09/01/2022	Paydown		0	0	1,269	1,269	0	(1,269)	0	(1,269)	0	0	0	0	0	368	04/25/2034	1.A
31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34		09/01/2022	Paydown		0	0	1,802	1,802	0	(1,802)	0	(1,802)	0	0	0	0	0	494	02/25/2034	1.A
31394B-QX-5	FANNIE MAE SERIES 2004-92 CLASS SD 7.845% 05/25/34		09/25/2022	Paydown		54,212	54,212	47,989	47,989	0	6,223	0	6,223	0	54,212	0	0	0	4,598	05/25/2034	1.A
31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 7.032% 11/25/33		09/25/2022	Paydown		15,424	15,424	9,555	9,555	0	5,869	0	5,869	0	15,424	0	0	0	1,195	11/25/2033	1.A
31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 3.666% 03/25/35		09/25/2022	Paydown		0	0	3,917	3,917	0	(3,917)	0	(3,917)	0	0	0	0	0	2,183	03/25/2035	1.A
31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 3.666% 04/25/35		09/25/2022	Paydown		0	0	1,977	1,977	0	(1,977)	0	(1,977)	0	0	0	0	0	811	04/25/2035	1.A
31394D-P8-7	FANNIE MAE SERIES 2005-45 CLASS PT 8.000% 10/25/34		09/25/2022	Paydown		13,847	13,847	14,483	14,483	0	(636)	0	(636)	0	13,847	0	0	0	721	10/25/2034	1.A
31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 10.080% 07/25/35		09/25/2022	Paydown		20,502	20,502	27,542	27,542	0	(7,041)	0	(7,041)	0	20,502	0	0	0	2,912	07/25/2035	1.A
31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 8.192% 10/25/35		09/25/2022	Paydown		5,086	5,086	1,935	1,935	0	3,151	0	3,151	0	5,086	0	0	0	497	10/25/2035	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 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
31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 13.075% 07/25/35		09/25/2022	Paydown		52,881	52,881	61,050	61,050	0	(8,170)	0	(8,170)	0	52,881	0	0	0	7,543	07/25/2035	1.A
31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 2.916% 07/25/35		09/25/2022	Paydown		0	0	2,937	2,970	0	(2,794)	175	(2,969)	0	0	0	0	0	639	07/25/2035	1.A
31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 3.616% 10/25/35		09/25/2022	Paydown		0	0	6,656	9,404	0	(7,009)	2,396	(9,405)	0	0	0	0	0	1,650	10/25/2035	1.A
31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 8.517% 10/15/33		09/15/2022	Paydown		2,560	2,560	1,426	1,426	0	1,135	0	1,135	0	2,560	0	0	0	209	10/15/2033	1.A
31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 11.319% 11/25/35		09/25/2022	Paydown		322	322	0	0	0	322	0	322	0	322	0	0	0	38	11/25/2035	1.A
31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 3.616% 11/25/35		09/25/2022	Paydown		0	0	26,228	26,228	0	(26,228)	0	(26,228)	0	0	0	0	0	9,971	11/25/2035	1.A
31394V-EU-0	FANNIE MAE SERIES 2005-122 CLASS SV 12.306% 11/25/35		09/25/2022	Paydown		13,279	13,279	15,236	15,236	0	(1,957)	0	(1,957)	0	13,279	0	0	0	1,796	11/25/2035	1.A
31394V-EV-8	FANNIE MAE SERIES 2005-122 CLASS SW 3.516% 11/25/35		09/25/2022	Paydown		0	0	826	826	0	(826)	0	(826)	0	0	0	0	0	565	11/25/2035	1.A
31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 11.099% 01/25/36		09/25/2022	Paydown		3,757	3,757	3,100	3,100	0	656	0	656	0	3,757	0	0	0	429	01/25/2036	1.A
31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 3.396% 01/25/36		09/25/2022	Paydown		0	0	317	317	0	(317)	0	(317)	0	0	0	0	0	493	01/25/2036	1.A
31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36		09/01/2022	Paydown		25,217	25,217	23,287	23,273	0	1,944	0	1,944	0	25,217	0	0	0	0	03/25/2036	1.A
31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 3.546% 03/25/36		09/25/2022	Paydown		0	0	1,911	1,911	0	(1,911)	0	(1,911)	0	0	0	0	0	3,964	03/25/2036	1.A
31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 8.665% 04/15/34		09/15/2022	Paydown		36,078	36,078	32,926	32,926	0	3,153	0	3,153	0	36,078	0	0	0	3,104	04/15/2034	1.A
31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 8.385% 04/15/32		09/15/2022	Paydown		10,895	10,895	7,969	7,969	0	2,926	0	2,926	0	10,895	0	0	0	921	04/15/2032	1.A
31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32		09/15/2022	Paydown		0	0	2,882	2,882	0	(2,882)	0	(2,882)	0	0	0	0	0	660	12/15/2032	1.A
31394Y-VD-3	FREDDIE MAC SERIES 2795 CLASS TS 1.950% 03/15/24		09/15/2022	Paydown		0	0	262	262	0	(262)	0	(262)	0	0	0	0	0	283	03/15/2024	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		09/01/2022	Paydown		9,439	9,439	10,137	10,137	0	(697)	0	(697)	0	9,439	0	0	0	344	06/15/2034	1.A
31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 3.616% 03/25/36		09/25/2022	Paydown		0	0	23,027	23,027	0	(23,027)	0	(23,027)	0	0	0	0	0	6,545	03/25/2036	1.A
31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 11.319% 03/25/36		09/25/2022	Paydown		929	929	0	0	0	929	0	929	0	929	0	0	0	109	03/25/2036	1.A
31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34		09/15/2022	Paydown		2,471	2,471	2,686	2,686	0	(215)	0	(215)	0	2,471	0	0	0	149	06/15/2034	1.A
31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 13.972% 02/15/33		09/15/2022	Paydown		9,537	9,537	6,715	6,715	0	2,822	0	2,822	0	9,537	0	0	0	1,473	02/15/2033	1.A
31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 3.616% 05/25/36		09/25/2022	Paydown		0	0	49,470	49,470	0	(49,470)	0	(49,470)	0	0	0	0	0	13,852	05/25/2036	1.A
31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 18.557% 05/25/36		09/25/2022	Paydown		143	143	0	0	0	143	0	143	0	143	0	0	0	28	05/25/2036	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 3.566% 03/25/36		09/25/2022	Paydown		0	0	5,231	6,300	0	(5,317)	983	(6,300)	0	0	0	0	0	2,284	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 3.516% 06/25/36		09/25/2022	Paydown		0	0	4,522	4,522	0	(4,522)	0	(4,522)	0	0	0	0	0	1,681	06/25/2036	1.A
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 12.892% 06/25/36		09/25/2022	Paydown		3,065	3,065	1,935	1,935	0	1,129	0	1,129	0	3,065	0	0	0	427	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 11.914% 12/15/34		09/15/2022	Paydown		17,781	17,781	10,962	10,962	0	6,819	0	6,819	0	17,781	0	0	0	2,104	12/15/2034	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					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
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34		09/01/2022	Paydown		18,760	18,760	20,587	20,587	0	(1,827)	0	(1,827)	0	18,760	0	0	0	602	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35		09/01/2022	Paydown		0	0	4,262	4,262	0	(4,262)	0	(4,262)	0	0	0	0	0	1,229	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36		09/25/2022	Paydown		22,979	22,979	26,106	26,106	0	(3,127)	0	(3,127)	0	22,979	0	0	0	1,054	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36		09/01/2022	Paydown		934	934	190	190	0	744	0	744	0	934	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 3.516% 06/25/36		09/25/2022	Paydown		0	0	1,012	1,012	0	(1,012)	0	(1,012)	0	0	0	0	0	2,659	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36		09/25/2022	Paydown		18,189	18,189	16,067	16,067	0	2,122	0	2,122	0	18,189	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 3.486% 07/25/36		09/25/2022	Paydown		0	0	21,732	26,743	0	(22,949)	3,794	(26,743)	0	0	0	0	0	6,337	07/25/2036	1.A
31395Q-CP-3	FANNIEMAE STRIP SERIES 410 CLASS C 3.000% 04/25/27		09/01/2022	Paydown		0	0	25,203	25,203	0	(25,203)	0	(25,203)	0	0	0	0	0	10,474	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 3.882% 11/15/34		09/15/2022	Paydown		0	0	13,624	13,624	0	(13,624)	0	(13,624)	0	0	0	0	0	3,283	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 12.051% 05/15/35		09/15/2022	Paydown		22,953	22,953	13,104	13,104	0	9,849	0	9,849	0	22,953	0	0	0	2,572	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 10.729% 05/15/35		09/15/2022	Paydown		15,817	15,817	20,348	20,348	0	(4,532)	0	(4,532)	0	15,817	0	0	0	2,052	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 11.767% 07/15/35		09/15/2022	Paydown		4,117	4,117	3,867	3,867	0	250	0	250	0	4,117	0	0	0	496	07/15/2035	1.A
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 9.581% 10/15/35		09/15/2022	Paydown		3,988	3,988	4,952	4,952	0	(963)	0	(963)	0	3,988	0	0	0	395	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35		09/01/2022	Paydown		6,696	6,696	5,133	5,133	0	1,562	0	1,562	0	6,696	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 11.911% 12/15/35		09/15/2022	Paydown		29,807	29,807	17,311	17,311	0	12,496	0	12,496	0	29,807	0	0	0	3,261	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35		09/01/2022	Paydown		45,020	45,020	50,580	50,580	0	(5,559)	0	(5,559)	0	45,020	0	0	0	1,730	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 12.537% 11/15/35		09/15/2022	Paydown		24,386	24,386	31,001	31,001	0	(6,615)	0	(6,615)	0	24,386	0	0	0	3,044	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 3.782% 02/15/36		09/15/2022	Paydown		0	0	572	572	0	(572)	0	(572)	0	0	0	0	0	1,275	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36		09/15/2022	Paydown		0	0	2,667	2,667	0	(2,667)	0	(2,667)	0	0	0	0	0	667	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 3.832% 04/15/36		09/15/2022	Paydown		0	0	15,598	19,124	0	(16,152)	2,973	(19,125)	0	0	0	0	0	3,711	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 3.516% 10/25/36		09/25/2022	Paydown		0	0	3,458	3,458	0	(3,458)	0	(3,458)	0	0	0	0	0	888	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 4.116% 08/25/36		09/25/2022	Paydown		0	0	14,910	14,910	0	(14,910)	0	(14,910)	0	0	0	0	0	4,578	08/25/2036	1.A
31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 4.066% 09/25/36		09/25/2022	Paydown		0	0	13,787	13,787	0	(13,787)	0	(13,787)	0	0	0	0	0	8,384	09/25/2036	1.A
31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 3.296% 12/25/36		09/25/2022	Paydown		0	0	599	599	0	(599)	0	(599)	0	0	0	0	0	820	12/25/2036	1.A
31396L-6K-1	FANNIE MAE SERIES 2006-119 CLASS SY 16.174% 01/25/37		09/25/2022	Paydown		857	857	1,140	1,140	0	(284)	0	(284)	0	857	0	0	0	152	01/25/2037	1.A
31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 3.496% 10/25/36		09/25/2022	Paydown		0	0	44,305	44,305	0	(44,305)	0	(44,305)	0	0	0	0	0	10,785	10/25/2036	1.A
31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 3.496% 10/25/36		09/25/2022	Paydown		0	0	11,009	11,009	0	(11,009)	0	(11,009)	0	0	0	0	0	3,940	10/25/2036	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 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
31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 3.556% 12/25/36		09/25/2022	Paydown		0	0	3,867	3,867	0	(3,867)	0	(3,867)	0	0	0	0	0	2,072	12/25/2036	1.A
31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 3.586% 11/25/36		09/25/2022	Paydown		0	0	3,325	3,325	0	(3,325)	0	(3,325)	0	0	0	0	0	1,357	11/25/2036	1.A
31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 3.882% 04/15/36		09/15/2022	Paydown		0	0	1,177	1,177	0	(1,177)	0	(1,177)	0	0	0	0	0	1,820	04/15/2036	1.A
31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36		09/01/2022	Paydown		9,417	9,417	8,141	8,141	0	1,276	0	1,276	0	9,417	0	0	0	0	03/15/2036	1.A
31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 3.316% 03/25/37		09/25/2022	Paydown		0	0	64	64	0	(64)	0	(64)	0	0	0	0	0	25	03/25/2037	1.A
31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37		09/25/2022	Paydown		697	697	554	554	0	143	0	143	0	697	0	0	0	0	03/25/2037	1.A
31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 3.666% 03/25/37		09/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,750	03/25/2037	1.A
31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39		09/01/2022	Paydown		7,435	7,435	8,175	8,175	0	(740)	0	(740)	0	7,435	0	0	0	246	08/25/2039	1.A
31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 3.832% 05/15/36		09/15/2022	Paydown		0	0	796	796	0	(796)	0	(796)	0	0	0	0	0	1,556	05/15/2036	1.A
31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 3.832% 05/15/36		09/15/2022	Paydown		0	0	32,365	32,365	0	(32,365)	0	(32,365)	0	0	0	0	0	10,024	05/15/2036	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 19.011% 05/15/36		09/15/2022	Paydown		8,273	8,273	10,015	10,015	0	(1,741)	0	(1,741)	0	8,273	0	0	0	1,626	05/15/2036	1.A
31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35		09/01/2022	Paydown		9,764	9,764	7,101	7,101	0	2,663	0	2,663	0	9,764	0	0	0	0	11/15/2035	1.A
31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 3.366% 05/25/37		09/25/2022	Paydown		0	0	1,386	1,386	0	(1,386)	0	(1,386)	0	0	0	0	0	526	05/25/2037	1.A
31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 3.356% 04/25/37		09/25/2022	Paydown		0	0	116,116	156,799	0	(119,857)	36,942	(156,799)	0	0	0	0	0	25,591	04/25/2037	1.A
31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 4.418% 01/25/36		09/25/2022	Paydown		97,606	97,606	99,231	99,231	0	(1,625)	0	(1,625)	0	97,606	0	0	0	983	01/25/2036	1.A
31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 4.666% 12/25/32		09/25/2022	Paydown		0	0	15,340	15,340	0	(15,340)	0	(15,340)	0	0	0	0	0	7,012	12/25/2032	1.A
31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36		09/01/2022	Paydown		61,573	61,573	54,278	54,278	0	7,295	0	7,295	0	61,573	0	0	0	0	06/25/2036	1.A
31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37		09/25/2022	Paydown		0	0	52	52	0	(52)	0	(52)	0	0	0	0	0	9	07/25/2037	1.A
31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 20.976% 07/25/37		09/25/2022	Paydown		2,441	2,441	2,329	0	0	2,441	0	2,441	0	2,441	0	0	0	524	07/25/2037	1.A
31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 16.464% 08/25/37		09/25/2022	Paydown		6,949	6,949	4,391	4,391	0	2,558	0	2,558	0	6,949	0	0	0	1,220	08/25/2037	1.A
31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 3.416% 09/25/37		09/25/2022	Paydown		0	0	6,800	6,800	0	(6,800)	0	(6,800)	0	0	0	0	0	2,261	09/25/2037	1.A
31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 9.125% 03/25/38		09/25/2022	Paydown		4,311	4,311	5,566	5,566	0	(1,255)	0	(1,255)	0	4,311	0	0	0	449	03/25/2038	1.A
31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 3.186% 02/25/38		09/25/2022	Paydown		0	0	36,625	36,625	0	(36,625)	0	(36,625)	0	0	0	0	0	8,179	02/25/2038	1.A
31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 7.790% 03/25/38		09/25/2022	Paydown		23,511	23,511	13,297	13,297	0	10,214	0	10,214	0	23,511	0	0	0	2,002	03/25/2038	1.A
31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 3.216% 03/25/38		09/25/2022	Paydown		0	0	4,386	4,386	0	(4,386)	0	(4,386)	0	0	0	0	0	1,842	03/25/2038	1.A
31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 2.766% 03/25/38		09/25/2022	Paydown		0	0	8,779	11,366	0	(8,996)	2,369	(11,365)	0	0	0	0	0	2,450	03/25/2038	1.A
31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 4.962% 09/15/36		09/15/2022	Paydown		0	0	1,421	1,421	0	(1,421)	0	(1,421)	0	0	0	0	0	798	09/15/2036	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 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
31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36		09/15/2022	Paydown		1,970	1,970	1,669	1,669	0	301	0	301	0	1,970	0	0	0	0	09/15/2036	1.A
31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 3.832% 09/15/36		09/15/2022	Paydown		0	0	13,435	20,614	0	(15,095)	5,518	(20,613)	0	0	0	0	0	3,876	09/15/2036	1.A
31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 3.762% 09/15/36		09/15/2022	Paydown		0	0	1,307	1,307	0	(1,307)	0	(1,307)	0	0	0	0	0	1,093	09/15/2036	1.A
31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 22.094% 01/15/32		09/15/2022	Paydown		17,941	17,941	18,754	18,754	0	(812)	0	(812)	0	17,941	0	0	0	4,231	01/15/2032	1.A
31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 15.129% 10/15/36		09/15/2022	Paydown		11,966	11,966	4,542	4,542	0	7,424	0	7,424	0	11,966	0	0	0	1,873	10/15/2036	1.A
31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36		09/15/2022	Paydown		26,197	26,197	17,136	17,136	0	9,061	0	9,061	0	26,197	0	0	0	0	05/15/2036	1.A
31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 3.802% 11/15/36		09/15/2022	Paydown		0	0	46,041	46,041	0	(46,041)	0	(46,041)	0	0	0	0	0	12,752	11/15/2036	1.A
31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 3.132% 11/15/36		09/15/2022	Paydown		0	0	9,032	9,032	0	(9,032)	0	(9,032)	0	0	0	0	0	5,108	11/15/2036	1.A
31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 3.902% 12/15/36		09/15/2022	Paydown		0	0	8,521	8,521	0	(8,521)	0	(8,521)	0	0	0	0	0	2,670	12/15/2036	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 3.882% 03/15/37		09/15/2022	Paydown		0	0	13,222	13,222	0	(13,222)	0	(13,222)	0	0	0	0	0	3,512	03/15/2037	1.A
31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 3.262% 05/15/37		09/15/2022	Paydown		0	0	1,019	1,019	0	(1,019)	0	(1,019)	0	0	0	0	0	1,017	05/15/2037	1.A
31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 3.922% 05/15/37		09/15/2022	Paydown		0	0	14,009	17,483	0	(7,650)	9,833	(17,483)	0	0	0	0	0	5,700	05/15/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		09/01/2022	Paydown		9,345	9,345	10,186	10,186	0	(841)	0	(841)	0	9,345	0	0	0	346	07/15/2037	1.A
31397L-B8-1	FANNIE MAE SERIES 2008-53 CLASS KI 3.166% 07/25/23		09/25/2022	Paydown		0	0	136	136	0	(136)	0	(136)	0	0	0	0	0	233	07/25/2023	1.A
31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 4.034% 07/25/38		09/25/2022	Paydown		4,548	4,548	4,739	4,739	0	(191)	0	(191)	0	4,548	0	0	0	57	07/25/2038	1.A
31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 4.304% 10/25/38		09/25/2022	Paydown		983	983	1,033	1,033	0	(50)	0	(50)	0	983	0	0	0	14	10/25/2038	1.A
31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 2.816% 07/25/49		09/25/2022	Paydown		0	0	20	20	0	(20)	0	(20)	0	0	0	0	0	20	07/25/2049	1.A
31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 2.566% 03/25/39		09/25/2022	Paydown		0	0	829	829	0	(829)	0	(829)	0	0	0	0	0	214	03/25/2039	1.A
31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39		09/01/2022	Paydown		0	0	11,687	11,687	0	(11,687)	0	(11,687)	0	0	0	0	0	3,056	03/25/2039	1.A
31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38		09/01/2022	Paydown		10,986	10,986	6,375	6,375	0	4,611	0	4,611	0	10,986	0	0	0	0	08/25/2038	1.A
31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 3.152% 12/15/37		09/15/2022	Paydown		0	0	6,942	6,942	0	(6,942)	0	(6,942)	0	0	0	0	0	2,863	12/15/2037	1.A
31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 3.442% 01/15/38		09/15/2022	Paydown		0	0	3,755	3,755	0	(3,755)	0	(3,755)	0	0	0	0	0	1,400	01/15/2038	1.A
31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 3.446% 01/25/41		09/25/2022	Paydown		0	0	64,905	83,753	0	(65,022)	18,731	(83,753)	0	0	0	0	0	14,664	01/25/2041	1.A
31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 3.976% 03/25/41		09/25/2022	Paydown		0	0	118,671	158,280	0	(122,081)	36,200	(158,281)	0	0	0	0	0	25,504	03/25/2041	1.A
31397Q-YB-8	FANNIE MAE SERIES 2011-15 CLASS HI 5.500% 03/25/26		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	03/25/2026	1.A
31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 3.612% 02/15/38		09/15/2022	Paydown		0	0	12,270	15,436	0	(12,327)	3,109	(15,436)	0	0	0	0	0	2,959	02/15/2038	1.A
31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 9.774% 02/15/38		09/15/2022	Paydown		17,386	17,386	19,566	19,566	0	(2,180)	0	(2,180)	0	17,386	0	0	0	1,732	02/15/2038	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 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
31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 2.912% 03/15/37		09/15/2022	Paydown		0	0	43,849	65,349	0	(45,115)	20,234	(65,349)	0	0	0	0	0	10,816	03/15/2037	1.A
31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 2.818% 07/15/34		09/15/2022	Paydown		6,187	6,187	6,008	6,008	0	179	0	179	0	6,187	0	0	0	29	07/15/2034	1.A
31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 2.966% 07/25/41		09/25/2022	Paydown		0	0	3,364	3,364	0	(3,364)	0	(3,364)	0	0	0	0	0	2,581	07/25/2041	1.A
31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 2.836% 07/25/41		09/25/2022	Paydown		0	0	2,955	4,370	0	(2,786)	1,584	(4,370)	0	0	0	0	0	650	07/25/2041	1.A
31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38		09/01/2022	Paydown		49,140	49,140	51,719	51,719	0	(2,580)	0	(2,580)	0	49,140	0	0	0	1,620	06/15/2038	1.A
31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 3.732% 07/15/36		09/15/2022	Paydown		0	0	17,108	17,108	0	(17,108)	0	(17,108)	0	0	0	0	0	4,329	07/15/2036	1.A
31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38		09/01/2022	Paydown		6,082	6,082	6,596	6,596	0	(513)	0	(513)	0	6,082	0	0	0	220	08/15/2038	1.A
31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 3.032% 01/15/39		09/15/2022	Paydown		0	0	426	426	0	(426)	0	(426)	0	0	0	0	0	428	01/15/2039	1.A
31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 3.728% 07/15/37		09/15/2022	Paydown		14,599	14,599	15,174	15,174	0	(576)	0	(576)	0	14,599	0	0	0	170	07/15/2037	1.A
31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39		09/01/2022	Paydown		0	0	5,747	5,747	0	(5,747)	0	(5,747)	0	0	0	0	0	996	10/25/2039	1.A
31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 3.066% 11/25/39		09/25/2022	Paydown		0	0	9,959	9,959	0	(9,959)	0	(9,959)	0	0	0	0	0	3,786	11/25/2039	1.A
31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 3.654% 02/25/38		09/25/2022	Paydown		938	938	806	806	0	132	0	132	0	938	0	0	0	9	02/25/2038	1.A
31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40		09/01/2022	Paydown		49,627	49,627	32,269	32,269	0	17,358	0	17,358	0	49,627	0	0	0	0	02/25/2040	1.A
31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38		09/01/2022	Paydown		17,601	17,601	16,458	16,458	0	1,143	0	1,143	0	17,601	0	0	0	0	05/15/2038	1.A
31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36		09/01/2022	Paydown		18,930	18,930	13,077	13,077	0	5,854	0	5,854	0	18,930	0	0	0	0	04/15/2036	1.A
31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38		09/01/2022	Paydown		10,290	10,290	8,327	8,327	0	1,963	0	1,963	0	10,290	0	0	0	0	07/15/2038	1.A
31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 3.768% 08/15/35		09/15/2022	Paydown		4,978	4,978	5,221	5,221	0	(243)	0	(243)	0	4,978	0	0	0	55	08/15/2035	1.A
31398K-N5-5	FREDDIE MAC SERIES 3602 CLASS AS 13.119% 11/15/24		09/15/2022	Paydown		885	885	898	898	0	(13)	0	(13)	0	885	0	0	0	119	11/15/2024	1.A
31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39		09/01/2022	Paydown		15,851	15,851	16,612	16,612	0	(762)	0	(762)	0	15,851	0	0	0	507	12/15/2039	1.A
31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 3.532% 12/15/39		09/15/2022	Paydown		0	0	44,980	60,016	0	(43,927)	16,088	(60,015)	0	0	0	0	0	9,591	12/15/2039	1.A
31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36		09/01/2022	Paydown		6,553	6,553	5,070	5,070	0	1,483	0	1,483	0	6,553	0	0	0	0	11/25/2036	1.A
31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 3.516% 09/25/40		09/25/2022	Paydown		0	0	6,030	6,030	0	(6,030)	0	(6,030)	0	0	0	0	0	2,937	09/25/2040	1.A
31398N-JX-3	FANNIE MAE SERIES 2010-100 CLASS QS 3.566% 09/25/40		09/25/2022	Paydown		0	0	34,578	34,578	0	(34,578)	0	(34,578)	0	0	0	0	0	9,375	09/25/2040	1.A
31398N-KB-9	FANNIE MAE SERIES 2010-100 CLASS CS 3.566% 09/25/40		09/25/2022	Paydown		0	0	60,926	75,012	0	(62,123)	12,889	(75,012)	0	0	0	0	0	17,934	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 2.916% 10/25/40		09/25/2022	Paydown		0	0	12,153	12,153	0	(12,153)	0	(12,153)	0	0	0	0	0	2,888	10/25/2040	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		09/01/2022	Paydown		2,490	2,490	2,713	2,700	0	(210)	0	(210)	0	2,490	0	0	0	91	05/25/2040	1.A
31398R-HM-0	FANNIE MAE SERIES 2010-67 CLASS SC 2.716% 06/25/40		09/25/2022	Paydown		0	0	7,815	11,929	0	(8,291)	3,638	(11,929)	0	0	0	0	0	2,352	06/25/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31398R-J8-9	FANNIE MAE SERIES 2010-56 CLASS SA 3.336% 06/25/40		09/25/2022	Paydown		0	0	16,348	16,348	0	(16,348)	0	(16,348)	0	0	0	0	0	3,681	06/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 4.248% 05/25/40		09/25/2022	Paydown		136,022	136,022	134,078	134,078	0	1,945	0	1,945	0	136,022	0	0	0	10,114	05/25/2040	1.A
31398R-MQ-5	FANNIE MAE SERIES 2010-59 CLASS SD 2.686% 06/25/40		09/25/2022	Paydown		0	0	77,818	77,818	0	(77,818)	0	(77,818)	0	0	0	0	0	18,957	06/25/2040	1.A
31398S-KW-2	FANNIE MAE SERIES 2010-142 CLASS SC 3.516% 12/25/40		09/25/2022	Paydown		0	0	7,662	11,425	0	(7,989)	3,436	(11,425)	0	0	0	0	0	1,778	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 2.936% 12/25/40		09/25/2022	Paydown		0	0	30,150	30,150	0	(30,150)	0	(30,150)	0	0	0	0	0	7,747	12/25/2040	1.A
31398S-XB-4	FANNIE MAE SERIES 2010-139 CLASS SB 2.916% 12/25/40		09/25/2022	Paydown		0	0	30,077	30,077	0	(30,077)	0	(30,077)	0	0	0	0	0	9,118	12/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 3.396% 07/25/40		09/25/2022	Paydown		0	0	4,437	4,437	0	(4,437)	0	(4,437)	0	0	0	0	0	2,283	07/25/2040	1.A
31398V-SY-3	FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36		09/01/2022	Paydown		10,948	10,948	11,114	11,114	0	(166)	0	(166)	0	10,948	0	0	0	393	08/15/2036	1.A
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34		09/01/2022	Paydown		1,458	1,458	1,436	1,437	0	20	0	20	0	1,458	0	0	0	53	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 1.950% 03/01/35		09/01/2022	Paydown		5,298	5,298	5,278	5,278	0	20	0	20	0	5,298	0	0	0	68	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 3.610% 08/01/35		09/01/2022	Paydown		303	303	305	305	0	(2)	0	(2)	0	303	0	0	0	4	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 1.686% 09/01/35		09/01/2022	Paydown		1,393	1,393	1,393	1,393	0	0	0	0	0	1,393	0	0	0	16	09/01/2035	1.A
31407Y-SP-5	FNMA POOL 844826 5.500% 01/01/36		09/01/2022	Paydown		679	679	663	664	0	15	0	15	0	679	0	0	0	25	01/01/2036	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52		09/01/2022	Paydown		73,080	73,080	72,851	0	0	228	0	228	0	73,080	0	0	0	437	06/01/2052	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47		09/01/2022	Paydown		83,297	83,297	88,425	88,425	0	(5,128)	0	(5,128)	0	83,297	0	0	0	2,541	08/01/2047	1.A
3140X6-ST-9	FNMA POOL FM3229 3.500% 02/01/47		09/01/2022	Paydown		347,867	347,867	348,682	0	0	(815)	0	(815)	0	347,867	0	0	0	4,011	02/01/2047	1.A
3140XG-2U-2	FNMA POOL FS1686 4.000% 05/01/52		09/01/2022	Paydown		62,801	62,801	62,899	0	0	(98)	0	(98)	0	62,801	0	0	0	560	05/01/2052	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52		09/01/2022	Paydown		55,854	55,854	55,322	0	0	532	0	532	0	55,854	0	0	0	282	06/01/2052	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52		09/01/2022	Paydown		147,018	147,018	143,342	0	0	3,675	0	3,675	0	147,018	0	0	0	861	06/01/2052	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38		09/01/2022	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	02/01/2038	1.A
31410K-NG-5	FNMA POOL 889691 6.000% 07/01/38		09/01/2022	Paydown		397	397	400	400	0	(3)	0	(3)	0	397	0	0	0	16	07/01/2038	1.A
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37		09/01/2022	Paydown		200	200	201	201	0	(1)	0	(1)	0	200	0	0	0	9	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37		09/01/2022	Paydown		421	421	434	438	0	(17)	0	(17)	0	421	0	0	0	17	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38		09/01/2022	Paydown		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	4	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38		09/01/2022	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42		09/01/2022	Paydown		230,067	230,067	235,819	235,819	0	(5,752)	0	(5,752)	0	230,067	0	0	0	6,105	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33		09/01/2022	Paydown		10,818	10,818	11,600	11,447	0	(630)	0	(630)	0	10,818	0	0	0	288	09/01/2033	1.A
31418D-FQ-0	FNMA POOL MA3774 3.000% 09/01/49		09/01/2022	Paydown		24,053	24,053	24,481	24,481	0	(428)	0	(428)	0	24,053	0	0	0	477	09/01/2049	1.A
31418D-GM-8	FNMA POOL MA3803 3.500% 10/01/49		09/01/2022	Paydown		29,460	29,460	30,403	30,403	0	(943)	0	(943)	0	29,460	0	0	0	680	10/01/2049	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52		09/01/2022	Paydown		61,379	61,379	61,418	0	0	(38)	0	(38)	0	61,379	0	0	0	230	07/01/2052	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52		09/01/2022	Paydown		66,545	66,545	66,586	0	0	(42)	0	(42)	0	66,545	0	0	0	250	08/01/2052	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		09/01/2022	Paydown		12,623	12,623	13,449	13,283	0	(660)	0	(660)	0	12,623	0	0	0	421	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		09/01/2022	Paydown		1,698	1,698	1,840	1,840	0	(142)	0	(142)	0	1,698	0	0	0	62	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		09/01/2022	Paydown		21,975	21,975	22,916	22,916	0	(941)	0	(941)	0	21,975	0	0	0	671	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		09/01/2022	Paydown		4,912	4,912	5,307	5,262	0	(350)	0	(350)	0	4,912	0	0	0	180	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		09/01/2022	Paydown		20,261	20,261	21,116	21,116	0	(855)	0	(855)	0	20,261	0	0	0	607	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		09/01/2022	Paydown		9,276	9,276	9,668	9,668	0	(391)	0	(391)	0	9,276	0	0	0	277	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		09/01/2022	Paydown		24,559	24,559	26,144	26,144	0	(1,585)	0	(1,585)	0	24,559	0	0	0	818	08/01/2040	1.A
35563T-AL-5	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2AT144 4.334% 12/25/30		09/26/2022	Paydown		479,448	479,448	479,504	479,504	0	(56)	0	(56)	0	479,448	0	0	0	6,549	12/25/2030	1.A
35563W-AH-7	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2 144A 5.184% 09/25/48		09/26/2022	Paydown		153,028	153,028	137,424	137,424	0	15,605	0	15,605	0	153,028	0	0	0	2,951	09/25/2048	1.A
35565A-AH-3	FREDDIE MAC STACR SERIES 2019-DNA4 CLASS M2 144A 5.034% 10/25/49		09/26/2022	Paydown		213,232	213,232	178,639	178,639	0	34,593	0	34,593	0	213,232	0	0	0	3,864	10/25/2049	1.A
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE 6.286% 07/01/33		07/01/2022	Call 100.0000		15,000	15,000	16,250	16,187	0	(80)	0	(80)	0	16,107	0	(1,107)	(1,107)	943	07/01/2033	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE 6.286% 07/01/33		07/01/2022	Redemption 100.0000		17,861	17,861	19,349	19,274	0	(1,413)	0	(1,413)	0	17,861	0	0	0	1,123	07/01/2033	1.C FE
462590-LF-5	IOWA ST STUDENT LOAN LIQUIDITY SERIES A-2 3.275% 12/01/24		09/22/2022	BANK OF AMERICA		959,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(40,480)	(40,480)	26,837	12/01/2024	1.F FE
576000-KW-2	MASSACHUSETTS ST SCHOOL 5.468% 06/15/27		09/23/2022	BANK OF AMERICA		214,864	210,000	249,833	231,018	0	(2,629)	0	(2,629)	0	228,390	0	(13,526)	(13,526)	8,995	06/15/2027	1.C FE
59164G-CX-8	METRO WSTWTR RECLAMATION DIST SERIES B 5.775% 04/01/29		09/23/2022	WELLS FARGO		332,122	320,000	362,801	356,676	0	(4,729)	0	(4,729)	0	351,947	0	(19,826)	(19,826)	18,275	04/01/2029	1.B FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2022	Redemption 100.0000		19,476	19,476	19,010	19,004	0	472	0	472	0	19,476	0	0	0	776	07/15/2048	1.E FE
79742G-AF-8	SAN DIEGO CNTY CA REFL ARPT AU 5.594% 07/01/43		07/01/2022	Call 100.0000		15,000	15,000	15,676	15,493	0	(98)	0	(98)	0	15,395	0	(395)	(395)	839	07/01/2043	2.A FE
93976A-AH-5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/40		07/01/2022	Call 100.0000		10,000	10,000	12,089	12,010	0	(80)	0	(80)	0	11,930	0	(1,930)	(1,930)	679	07/01/2040	2.C FE
93976A-AH-5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/40		07/01/2022	Redemption 100.0000		7,113	7,113	8,599	8,542	0	(1,430)	0	(1,430)	0	7,113	0	0	0	483	07/01/2040	2.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						74,853,869	58,824,643	82,951,959	51,689,934	0	(8,795,633)	1,446,851	(10,242,484)	0	76,100,605	0	(1,246,735)	(1,246,735)	6,295,389	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2022	Various		21,400,000	21,400,000	21,414,259	21,402,311	0	(2,311)	0	(2,311)	0	21,400,000	0	0	0	776,820	08/22/2022	1.G
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 3.194% 01/25/37		09/26/2022	Paydown		12,878	12,878	7,833	7,833	0	5,045	0	5,045	0	12,878	0	0	0	84	01/25/2037	1.D FM
00130H-CC-7	AES CORP THE SERIES 144A 3.950% 07/15/30		08/25/2022	GOLDMAN SACHS & CO.		917,440	1,000,000	1,069,980	1,064,980	0	(4,604)	0	(4,604)	0	1,060,376	0	(142,936)	(142,936)	44,328	07/15/2030	2.C FE
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		09/30/2022	Redemption 100.0000		305,258	305,258	305,258	305,258	0	0	0	0	0	305,258	0	0	0	7,349	12/31/2035	2.C PL
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42		08/15/2022	Redemption 100.0000		155,974	155,974	155,974	155,974	0	0	0	0	0	155,974	0	0	0	7,409	02/15/2042	2.A PL
002824-AV-2	ABBOTT LABORATORIES 6.000% 04/01/39		09/26/2022	Various		5,788,819	5,300,000	5,287,863	5,290,976	0	227	0	227	0	5,291,203	0	497,616	497,616	315,350	04/01/2039	1.E FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35		09/22/2022	Various		146,217	146,217	146,180	146,180	0	37	0	37	0	146,217	0	0	0	8,407	03/22/2035	2.A FE
00912X-AN-4	AIR LEASE CORP 4.250% 09/15/24		09/07/2022	JP MORGAN CHASE		493,545	500,000	495,980	498,737	0	308	0	308	0	499,044	0	(5,499)	(5,499)	20,896	09/15/2024	2.B FE
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 08/15/27		08/15/2022	Redemption 100.0000		48,993	48,993	48,993	48,993	0	0	0	0	0	48,993	0	0	0	2,352	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33		09/30/2022	Various		161,652	161,652	161,652	161,652	0	0	0	0	0	161,652	0	0	0	5,662	06/30/2033	2.C PL
02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 16.264% 07/25/36		09/25/2022	Paydown		4,160	4,753	2,785	2,785	0	1,375	0	1,375	0	4,160	0	0	0	966	07/25/2036	1.D FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36		09/01/2022	Paydown		1,175	2,133	1,665	1,665	0	(491)	0	(491)	0	1,175	0	0	0	82	08/25/2036	1.D FM
02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 16.064% 08/25/36		09/25/2022	Paydown		1,745	1,770	988	988	0	757	0	757	0	1,745	0	0	0	268	08/25/2036	1.D FM
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 23.196% 10/25/37		09/25/2022	Paydown		10,236	9,624	4,291	4,291	0	5,945	0	5,945	0	10,236	0	0	0	2,388	10/25/2037	1.D FM
02151N-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007 18CB CLASS 1A6 20.496% 08/25/37		09/25/2022	Paydown		11,720	10,307	5,906	5,906	0	5,813	0	5,813	0	11,720	0	0	0	2,716	08/25/2037	1.D FM
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		08/09/2022	Maturity		134,000	134,000	133,850	133,990	0	10	0	10	0	134,000	0	0	0	3,819	08/09/2022	2.B FE
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		09/15/2022	MORGAN KEEGAN & COMPANY INC		780,020	1,000,000	772,910	0	0	1,973	0	1,973	0	774,883	0	5,137	5,137	10,142	05/12/2041	1.D FE
023135-CJ-3	AMAZON COM INC 3.950% 04/13/52		08/04/2022	RBC CAPITAL MARKETS		966,830	1,000,000	995,820	0	0	24	0	24	0	995,844	0	(29,014)	(29,014)	12,618	04/13/2052	1.D FE
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29		08/15/2022	Redemption 100.0000		11,875	11,875	11,875	11,875	0	0	0	0	0	11,875	0	0	0	433	02/15/2029	2.A FE
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		09/22/2022	Redemption 100.0000		592	592	550	550	0	42	0	42	0	592	0	0	0	21	09/22/2027	2.A FE
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.180% 08/15/23		08/15/2022	Redemption 100.0000		100,630	100,630	100,630	100,630	0	0	0	0	0	100,630	0	0	0	5,213	08/15/2023	3.A PL
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OP 4.125% 07/01/24		08/24/2022	Call 101.0940		2,021,879	2,000,000	2,038,772	2,012,133	0	(3,363)	0	(3,363)	0	2,030,649	0	(8,770)	(8,770)	116,525	07/01/2024	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 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
02660T-CC-5	AMERICAN HOME MORTGAGE INVESTM SERIES 04-4 CLASS 1A1 3.764% 02/25/45		08/25/2022	Paydown		10,941	10,941	10,941	10,941	0	0	0	0	0	10,941	0	0	0	129	02/25/2045	1.A FM
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 3.784% 09/25/45		09/26/2022	Paydown		2,030	2,030	1,364	1,364	0	666	0	666	0	2,030	0	0	0	19	09/25/2045	3.B FM
02660X-AD-6	AMERICAN HOME MORTGAGE ASSETS SERIES 06-2 CLASS 2A1 3.274% 09/25/46		09/26/2022	Paydown		148,952	148,952	118,304	118,304	0	30,649	0	30,649	0	148,952	0	0	0	991	09/25/2046	1.D FM
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32		09/19/2022	JANE STREET CAPITAL		449,755	500,000	497,455	0	0	91	0	91	0	497,546	0	(47,791)	(47,791)	9,563	03/15/2032	2.C FE
03040W-BA-2	AMERICAN WATER CAPITAL C 4.450% 06/01/32		08/08/2022	MORGAN STANLEY & CO. INC.		512,540	500,000	498,415	0	0	35	0	35	0	498,450	0	14,090	14,090	5,872	06/01/2032	2.A FE
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 3.824% 12/25/33		09/26/2022	Paydown		2,884	2,884	2,884	2,884	0	0	0	0	0	2,884	0	0	0	34	12/25/2033	1.A FM
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 4.134% 11/25/34		09/26/2022	Paydown		40,743	40,743	39,023	39,023	0	1,720	0	1,720	0	40,743	0	0	0	599	11/25/2034	1.A FM
03076C-AL-0	AMERIPRISE FINANCIAL INC 4.500% 05/13/32		09/08/2022	WACHOVIA		743,063	750,000	749,820	0	0	5	0	5	0	749,825	0	(6,762)	(6,762)	11,156	05/13/2032	1.G FE
032165-AD-4	AMSOUTH BANCORP 6.750% 11/01/25		09/30/2022	1350_100_WRETOALI		440,854	425,000	376,865	392,007	0	5,637	0	5,637	0	397,644	0	43,210	43,210	26,217	11/01/2025	2.B FE
038222-AJ-4	APPLIED MATERIALS INC 3.900% 10/01/25		08/25/2022	MILLENNIUM ADVISORS LLC.		805,104	800,000	890,255	874,599	0	(13,827)	0	(13,827)	0	860,771	0	(55,667)	(55,667)	28,427	10/01/2025	1.F FE
038222-AK-1	APPLIED MATERIALS INC 5.100% 10/01/35		09/09/2022	JANE STREET CAPITAL		312,390	300,000	381,291	377,664	0	(3,439)	0	(3,439)	0	374,225	0	(61,835)	(61,835)	14,535	10/01/2035	1.F FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		07/30/2022	Paydown		3,750	3,750	3,762	3,762	0	(12)	0	(12)	0	3,750	0	0	0	91	07/30/2050	2.C FE
04002R-AA-8	AREIT CRE TRUST SERIES 2020-CRE4 144A 5.019% 04/15/37		07/15/2022	Paydown		74,923	74,923	75,533	75,533	0	(610)	0	(610)	0	74,923	0	0	0	1,419	04/15/2037	1.A FE
042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49		09/01/2022	Paydown		34,745	34,745	32,366	32,366	0	2,379	0	2,379	0	34,745	0	0	0	891	04/25/2049	1.A
04774#-AA-0	ATLANTIC CITY ELECTRIC CO STADIUM CO LLC 3.590% 09/01/42		09/01/2022	Redemption 100.0000		1,469	1,469	1,469	1,469	0	0	0	0	0	1,469	0	0	0	53	09/01/2042	2.B PL
053332-BB-7	AUTOZONE INC 4.750% 08/01/32		09/19/2022	MORGAN STANLEY & CO. INC.		484,580	500,000	499,525	0	0	5	0	5	0	499,530	0	(14,950)	(14,950)	3,299	08/01/2032	2.B FE
05568B-AA-6	BNSF RAILWAY CO SERIES 2006-1 5.720% 01/15/24		07/15/2022	Redemption 100.0000		19	19	19	19	0	0	0	0	0	19	0	0	0	1	01/15/2024	1.B FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26		08/23/2022	Redemption 100.0000		67,712	67,712	67,712	67,712	0	0	0	0	0	67,712	0	0	0	2,661	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26		08/23/2022	Redemption 100.0000		31,864	31,864	31,864	31,864	0	0	0	0	0	31,864	0	0	0	1,252	02/23/2026	1.D
05591V-AA-3	BPR TRUST SERIES 2021-WILL CLASS A 144A 4.568% 06/15/38		09/15/2022	Paydown		44,747	44,747	44,747	44,747	0	0	0	0	0	44,747	0	0	0	739	06/15/2038	1.A FE
058927-AB-0	BANC OF AMERICA FUNDING CORPO SERIES 2006-A CLASS 1A2 3.114% 02/20/36		09/01/2022	Paydown		23,520	23,797	0	0	0	23,520	0	23,520	0	23,520	0	0	0	396	02/20/2036	1.D FM
059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 3.734% 07/25/46		09/25/2022	Paydown		6,382	6,537	4,978	4,978	0	1,404	0	1,404	0	6,382	0	0	0	62	07/25/2046	1.D FM
059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.385% 04/25/37		09/01/2022	Paydown		6,891	16,606	12,727	12,727	0	(5,836)	0	(5,836)	0	6,891	0	0	0	1,100	04/25/2037	1.D FM
059496-BV-0	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 4A1 4.639% 04/25/37		09/01/2022	Paydown		12,799	12,029	7,627	7,627	0	5,172	0	5,172	0	12,799	0	0	0	440	04/25/2037	1.D FM
05949A-ZG-8	BANC OF AMERICA MORTGAGE SECUR SERIES 2004-L CLASS 4A1 2.297% 01/25/35		07/01/2022	Paydown		7,474	7,474	7,399	7,399	0	75	0	75	0	7,474	0	0	0	100	01/25/2035	1.A FM
05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 13.548% 03/25/36		09/25/2022	Paydown		3,244	4,714	2,422	2,422	0	821	0	821	0	3,244	0	0	0	644	03/25/2036	1.D FM
05951G-BE-1	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 3.684% 03/25/37		08/25/2022	Paydown		3,980	6,204	4,797	4,797	0	(818)	0	(818)	0	3,980	0	0	0	57	03/25/2037	1.D FM
05951G-BE-1	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 3.684% 03/25/37		09/25/2022	Paydown		5,208	6,945	5,370	5,370	0	(162)	0	(162)	0	5,208	0	0	0	83	03/25/2037	2.B FM
05951G-BG-6	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 3.684% 03/25/37		07/25/2022	Paydown		0	797	635	635	0	(635)	0	(635)	0	0	0	0	0	5	03/25/2037	2.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05951G-BG-6	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 3.684% 03/25/37		09/25/2022	Paydown		9,568	12,896	10,265	10,265	0	(697)	0	(697)	0	9,568	0	0	0	137	03/25/2037	3.B FM
05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 3.183% 12/20/46		09/20/2022	Paydown		1,715	1,395	1,197	1,197	0	518	0	518	0	1,715	0	0	0	17	12/20/2046	1.A FM
059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 2.964% 07/25/47		09/01/2022	Paydown		0	4,209	2,648	2,648	0	(2,648)	0	(2,648)	0	0	0	0	0	27	07/25/2047	1.D FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 29.484% 07/25/47		09/01/2022	Paydown		(92)	270	204	204	0	(296)	0	(296)	0	(92)	0	0	0	87	07/25/2047	1.D FM
06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 3.416% 11/25/36		09/25/2022	Paydown		0	0	1,163	1,163	0	(1,163)	0	(1,163)	0	0	0	0	0	2,714	11/25/2036	5.B GI
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.842% 11/15/50		09/01/2022	Paydown		0	0	133,594	133,594	0	(133,594)	0	(133,594)	0	0	0	0	0	35,485	11/15/2050	1.A FE
07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 14.406% 02/25/37		09/25/2022	Paydown		4,817	3,432	2,764	2,764	0	2,053	0	2,053	0	4,817	0	0	0	746	02/25/2037	1.D FM
07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 4.116% 02/25/37		09/25/2022	Paydown		0	0	1,425	1,425	0	(1,425)	0	(1,425)	0	0	0	0	0	940	02/25/2037	5.C FE
07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33		09/01/2022	Paydown		3,349	3,349	3,327	3,327	0	22	0	22	0	3,349	0	0	0	123	10/25/2033	1.A FM
07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 3.724% 04/25/34		09/26/2022	Paydown		8,386	8,386	8,386	8,386	0	0	0	0	0	8,386	0	0	0	79	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LP 4.890% 10/08/25		09/30/2022	Redemption 100.0000		3,952	3,952	3,952	3,936	0	16	0	16	0	3,952	0	0	0	145	10/08/2025	2.C PL
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36		09/01/2022	Paydown		11,694	11,694	6,000	6,000	0	5,694	0	5,694	0	11,694	0	0	0	216	02/25/2036	1.D FM
073882-AC-6	BEAR STEARNS ADJUSTABLE RATE M SERIES 2006-4 CLASS 2A1 3.193% 10/25/36		09/01/2022	Paydown		37,126	38,299	21,195	21,195	0	15,931	0	15,931	0	37,126	0	0	0	758	10/25/2036	1.D FM
07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 20.220% 07/25/36		09/25/2022	Paydown		12,746	12,705	12,818	12,818	0	(72)	0	(72)	0	12,746	0	0	0	2,247	07/25/2036	2.B FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 3.274% 01/25/37		09/26/2022	Paydown		16,107	16,107	15,352	15,386	0	721	0	721	0	16,107	0	0	0	95	01/25/2037	1.A FM
078767-AB-6	BELLEMEADE RE LT SERIES 2017-1 CLASS M2 144A 6.434% 10/25/27		09/26/2022	Paydown		1,795,157	1,795,157	1,797,401	0	0	(2,244)	0	(2,244)	0	1,795,157	0	0	0	39,134	10/25/2027	1.F FE
07877B-AC-4	BELLEMEADE RE LT SERIES 2019-2A CLASS M1B 144A 4.534% 04/25/29		09/26/2022	Paydown		64,625	64,625	64,625	64,625	0	0	0	0	0	64,625	0	0	0	972	04/25/2029	1.G FE
09062X-AF-0	BIOGEN IDEC INC 4.050% 09/15/25		07/19/2022	MILLENNIUM ADVISORS LLC.		991,120	1,000,000	1,110,624	1,091,285	0	(14,348)	0	(14,348)	0	1,076,938	0	(85,818)	(85,818)	34,425	09/15/2025	2.A FE
093712-AF-4	BLOOM ENERGY CORP SR SEC 144A 10.250% 03/31/27		06/30/2022	Redemption 100.0000		43,287	43,287	43,280	43,280	0	7	0	7	0	43,287	0	0	0	2,218	03/31/2027	4.B PL
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		07/31/2022	Redemption 100.0000		57,241	57,241	57,241	57,241	0	0	0	0	0	57,241	0	0	0	1,996	10/31/2024	2.C Z
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		07/20/2022	Paydown		8,750	8,750	8,664	6,250	0	86	0	86	0	8,750	0	0	0	204	10/20/2050	2.B FE
10567@-AA-0	BRAVES STADIUM COMPANY LLC 3.770% 09/30/41		09/30/2022	Redemption 100.0000		1,537	1,537	1,537	1,537	0	0	0	0	0	1,537	0	0	0	62	09/30/2041	2.A PL
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRU SERIES 2021-NQM3 CLASS A1 144A 1.699% 04/25/60		09/01/2022	Paydown		143,366	143,366	136,466	0	0	6,899	0	6,899	0	143,366	0	0	0	319	04/25/2060	1.A
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		09/15/2022	Redemption 100.0000		1,123	1,123	1,123	1,123	0	0	0	0	0	1,123	0	0	0	24	03/15/2035	1.F FE
12189T-AX-2	BURLINGTN NORTH SANTA FE 6.200% 08/15/36		09/29/2022	JANE STREET CAPITAL		1,836,130	1,710,000	1,743,431	1,733,503	0	(778)	0	(778)	0	1,732,725	0	103,405	103,405	120,156	08/15/2036	1.D FE
12433Y-AL-1	BX TRUST SERIES 2020-VKNG CLASS D 144A 4.518% 10/15/37		07/15/2022	Paydown		13,805	13,805	13,805	13,805	0	0	0	0	0	13,805	0	0	0	180	10/15/2037	1.A
12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35		09/01/2022	Paydown		17,316	17,316	0	0	0	17,316	0	17,316	0	17,316	0	0	0	116	05/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
12489W-QE-7	CREDIT-BASED ASSET SERVICING SERIES 05-CB8 CLASS AF3 3.208% 12/25/35		09/01/2022	Paydown		31,313	31,313	31,178	31,178	0	135	0	135	0	31,313	0	0	0	669	12/25/2035	1.A FM
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 3.543% 02/25/37		09/01/2022	Paydown		15,349	15,349	5,854	5,854	0	9,495	0	9,495	0	15,349	0	0	0	296	02/25/2037	1.D FM
12508E-AF-8	CDK GLOBAL INC SERIES WI 4.875% 06/01/27		07/06/2022	Call 101.2500		1,265,625	1,250,000	1,186,875	1,209,919	0	1,942	0	1,942	0	1,227,486	0	38,139	38,139	52,018	06/01/2027	5.A FE
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.930% 08/15/50		09/01/2022	Paydown		0	0	3,112	3,112	0	(3,112)	0	(3,112)	0	0	0	0	0	535	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC 6.400% 09/30/30		09/30/2022	Redemption 100.0000		90,152	90,152	90,152	90,151	0	1	0	1	0	90,152	0	0	0	4,328	09/30/2030	3.B PL
125523-AH-3	CIGNA CORP SERIES WI 4.375% 10/15/28		09/15/2022	GOLDMAN SACHS & CO.		2,918,190	3,000,000	3,423,399	3,382,833	0	(39,377)	0	(39,377)	0	3,343,456	0	(425,266)	(425,266)	121,771	10/15/2028	2.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		09/01/2022	Paydown		18,759	18,759	18,584	18,584	0	175	0	175	0	18,759	0	0	0	489	08/25/2048	1.A
12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48		09/01/2022	Paydown		80,046	80,046	80,582	80,582	0	(535)	0	(535)	0	80,046	0	0	0	2,085	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		09/01/2022	Paydown		10,703	10,703	11,329	11,329	0	(626)	0	(626)	0	10,703	0	0	0	279	05/25/2049	1.A
12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49		09/01/2022	Paydown		17,393	17,393	18,288	18,288	0	(895)	0	(895)	0	17,393	0	0	0	464	02/25/2049	1.A
12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49		09/01/2022	Paydown		3,506	3,506	3,385	3,385	0	121	0	121	0	3,506	0	0	0	105	02/25/2049	1.A
12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49		09/01/2022	Paydown		1,830	1,830	1,919	1,919	0	(89)	0	(89)	0	1,830	0	0	0	43	08/25/2049	1.A
12557L-AC-9	CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49		09/01/2022	Paydown		16,936	16,936	17,344	17,344	0	(408)	0	(408)	0	16,936	0	0	0	375	08/25/2049	1.A
12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49		09/01/2022	Paydown		5,645	5,645	5,725	5,725	0	(80)	0	(80)	0	5,645	0	0	0	125	08/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		09/01/2022	Paydown		22,235	22,235	23,450	23,450	0	(1,215)	0	(1,215)	0	22,235	0	0	0	443	04/25/2050	1.A
12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 20.080% 07/25/37		09/25/2022	Paydown		4,346	5,026	3,779	3,779	0	567	0	567	0	4,346	0	0	0	1,038	07/25/2037	1.D FM
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		09/01/2022	Paydown		22,957	22,957	22,997	22,997	0	(41)	0	(41)	0	22,957	0	0	0	573	06/25/2047	1.A
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.406% 05/25/43		09/01/2022	Paydown		1,465	1,465	1,420	1,420	0	45	0	45	0	1,465	0	0	0	33	05/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.629% 10/25/43		09/01/2022	Paydown		5,296	5,296	5,151	5,151	0	145	0	145	0	5,296	0	0	0	132	10/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.606% 11/25/43		09/01/2022	Paydown		3,456	3,456	3,385	3,384	0	72	0	72	0	3,456	0	0	0	39	11/25/2043	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.811% 04/25/44		09/01/2022	Paydown		11,070	11,070	11,749	11,749	0	(680)	0	(680)	0	11,070	0	0	0	290	04/25/2044	1.A
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.811% 04/25/44		09/01/2022	Paydown		7,154	7,154	7,141	7,141	0	13	0	13	0	7,154	0	0	0	96	04/25/2044	1.A
12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 4.048% 07/25/44		09/01/2022	Paydown		7,272	7,272	7,100	7,100	0	173	0	173	0	7,272	0	0	0	195	07/25/2044	1.A
12663G-AA-5	COLT FUNDING LLC SERIES 2022-7 CLASS A1 144A 5.162% 04/25/67		09/01/2022	Paydown		160,106	160,106	160,104	0	0	1	0	1	0	160,106	0	0	0	1,076	04/25/2067	1.A FE
126650-CS-7	CVS HEALTH CORP SERIES WI 5.000% 12/01/24		09/22/2022	MORGAN KEEGAN & COMPANY INC		19,898	20,000	21,075	20,348	0	(96)	0	(96)	0	20,252	0	(354)	(354)	819	12/01/2024	2.B FE
126650-CX-6	CVS HEALTH CORP 4.300% 03/25/28		08/18/2022	U.S. BANCORP INVESTMENTS INC		504,905	500,000	492,970	495,286	0	427	0	427	0	495,713	0	9,192	9,192	19,529	03/25/2028	2.B FE
12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34		09/01/2022	Paydown		5,959	6,084	5,386	5,386	0	572	0	572	0	5,959	0	0	0	244	12/25/2034	1.D FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 3.334% 05/25/35		07/25/2022	Paydown		673	673	446	446	0	228	0	228	0	673	0	0	0	5	05/25/2035	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 3.334% 05/25/35		09/26/2022	Paydown		4,336	4,336	2,870	2,870	0	1,466	0	1,466	0	4,336	0	0	0	50	05/25/2035	4.B FM
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 10.155% 06/25/35		09/25/2022	Paydown		3,970	4,329	3,270	3,270	0	700	0	700	0	3,970	0	0	0	415	06/25/2035	1.D FM
12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 11.319% 07/25/35		09/25/2022	Paydown		2,154	2,160	1,562	1,562	0	592	0	592	0	2,154	0	0	0	249	07/25/2035	1.D FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 3.584% 07/25/35		09/25/2022	Paydown		3,967	4,076	2,849	2,849	0	1,118	0	1,118	0	3,967	0	0	0	38	07/25/2035	1.D FM
12668B-KM-4	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006-J1 CLASS 2A1 7.000% 02/25/36		08/05/2022	Paydown		(1,504)	(1,652)	(299)	(299)	0	(1,205)	0	(1,205)	0	(1,504)	0	0	0	83	02/25/2036	1.D FM
12668B-UH-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-HY10 CLASS 2A1 3.135% 05/25/36		09/01/2022	Paydown		4,762	4,772	2,594	2,594	0	2,168	0	2,168	0	4,762	0	0	0	95	05/25/2036	1.D FM
12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 16.264% 05/25/36		09/25/2022	Paydown		1,155	1,710	1,067	1,067	0	88	0	88	0	1,155	0	0	0	275	05/25/2036	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		09/01/2022	Paydown		2,678	2,678	1,874	1,874	0	805	0	805	0	2,678	0	0	0	99	11/25/2035	1.D FM
12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 2.479% 12/25/33		09/01/2022	Paydown		9,295	9,295	9,433	9,475	0	(180)	0	(180)	0	9,295	0	0	0	81	12/25/2033	1.A FM
12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34		09/01/2022	Paydown		34,014	34,014	30,785	30,785	0	3,229	0	3,229	0	34,014	0	0	0	1,247	03/25/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 3.414% 02/25/35		09/26/2022	Paydown		1,008	1,008	899	899	0	109	0	109	0	1,008	0	0	0	11	02/25/2035	1.D FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.133% 04/25/35		09/01/2022	Paydown		278	278	252	252	0	26	0	26	0	278	0	0	0	6	04/25/2035	4.B FM
127097-AH-6	COTERRA ENERGY INC SERIES 144A 4.375% 03/15/29		09/30/2022	1350_100_WRETOALI		833,831	900,000	642,184	647,819	0	18,780	0	18,780	0	666,599	0	167,232	167,232	41,016	03/15/2029	2.B FE
141781-BX-1	CARGILL INC SERIES 144A 4.375% 04/22/52		08/04/2022	JP MORGAN CHASE		1,013,690	1,000,000	995,690	0	0	21	0	21	0	995,711	0	17,979	17,979	12,882	04/22/2052	1.F FE
15089Q-AD-6	CELANESE US HOLDINGS LLC 4.625% 11/15/22		09/16/2022	MORGAN KEEGAN & COMPANY INC		200,126	200,000	198,220	199,806	0	169	0	169	0	199,974	0	152	152	14,003	11/15/2022	2.C FE
152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 3.380% 01/25/32		09/26/2022	Paydown		5,913	5,913	5,913	5,913	0	0	0	0	0	5,913	0	0	0	46	01/25/2032	1.A FM
160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34		09/01/2022	Paydown		467	467	430	430	0	37	0	37	0	467	0	0	0	21	10/25/2034	1.D FM
161546-EF-9	CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 3.744% 11/25/32		09/26/2022	Paydown		3,215	3,215	3,215	3,215	0	0	0	0	0	3,215	0	0	0	32	11/25/2032	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49		09/01/2022	Paydown		27,880	27,880	28,940	28,940	0	(1,060)	0	(1,060)	0	27,880	0	0	0	724	04/25/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		09/01/2022	Paydown		44,314	44,314	45,511	45,511	0	(1,197)	0	(1,197)	0	44,314	0	0	0	968	07/25/2049	1.A
16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50		09/01/2022	Paydown		35,372	35,372	35,849	35,849	0	(477)	0	(477)	0	35,372	0	0	0	797	03/25/2050	1.A
16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50		09/01/2022	Paydown		8,843	8,843	9,081	9,081	0	(238)	0	(238)	0	8,843	0	0	0	199	03/25/2050	1.A
16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 3.284% 09/25/36		09/26/2022	Paydown		6,532	6,532	5,403	5,403	0	1,128	0	1,128	0	6,532	0	0	0	44	09/25/2036	1.D FM
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		09/30/2022	Redemption 100.0000		78,818	78,818	78,818	78,818	0	0	0	0	0	78,818	0	0	0	2,997	12/30/2033	2.C PL
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		09/26/2022	Various		10,768,822	10,100,000	9,987,492	10,013,154	0	2,185	0	2,185	0	10,015,339	0	753,483	753,483	667,077	02/15/2039	1.D FE
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.989% 05/10/49		09/01/2022	Paydown		0	0	7,682	7,682	0	(7,682)	0	(7,682)	0	0	0	0	0	1,510	05/10/2049	1.A FE
17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 3.053% 10/25/35		09/01/2022	Paydown		24,337	18,564	15,165	15,165	0	9,173	0	9,173	0	24,337	0	0	0	642	10/25/2035	1.D FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		09/01/2022	Paydown		14,796	16,618	15,250	15,250	0	(455)	0	(455)	0	14,796	0	0	0	615	11/25/2035	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	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
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 3.976% 10/25/35		08/01/2022	Paydown		9,823	9,823	8,602	8,602	0	1,221	0	1,221	0	9,823	0	0	0	163	10/25/2035	1.D FM
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 3.976% 10/25/35		09/01/2022	Paydown		34,169	34,169	29,922	29,922	0	4,247	0	4,247	0	34,169	0	0	0	740	10/25/2035	3.B FM
17310C-AB-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-8 CLASS A2 144A 1.816% 10/25/35		09/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	7,804	10/25/2035	5.B Z
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		09/01/2022	Paydown		28,208	28,208	29,063	29,075	0	(868)	0	(868)	0	28,208	0	0	0	597	06/25/2058	1.A
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.270% 04/14/50		09/01/2022	Paydown		0	0	47,322	47,322	0	(47,322)	0	(47,322)	0	0	0	0	0	9,052	04/14/2050	1.A FE
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.878% 08/15/50		09/01/2022	Paydown		0	0	537	537	0	(537)	0	(537)	0	0	0	0	0	98	08/15/2050	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 1.019% 09/15/50		09/01/2022	Paydown		0	0	655	626	0	(626)	0	(626)	0	0	0	0	0	63	09/15/2050	1.A FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.224% 10/12/50		09/01/2022	Paydown		0	0	7,960	7,960	0	(7,960)	0	(7,960)	0	0	0	0	0	1,574	10/12/2050	1.A FE
19688G-AA-1	COLT FUNDING LLC SERIES 2021-4 CLASS A1 144A 1.397% 10/25/66		09/01/2022	Paydown		5,501	5,501	4,827	0	0	674	0	674	0	5,501	0	0	0	6	10/25/2066	1.A FE
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		09/01/2022	Paydown		152,761	152,761	152,714	0	0	47	0	47	0	152,761	0	0	0	2,100	04/25/2067	1.A FE
20030N-AF-8	COMCAST CORP 5.650% 06/15/35		09/29/2022	JP MORGAN SECURITIES LTD		1,991,760	2,000,000	1,786,840	1,855,495	0	5,270	0	5,270	0	1,860,765	0	130,995	130,995	90,400	06/15/2035	1.G FE
20048E-AE-1	COMM MORTGAGE TRUST SERIES 2013-LC6 CLASS D 144A 4.435% 01/10/46		09/20/2022	ODEON CAPITAL GROUP		1,779,675	1,830,000	1,815,783	1,815,783	0	1,140	0	1,140	0	1,816,922	0	(37,247)	(37,247)	64,454	01/10/2046	3.B
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		09/25/2022	Paydown		85,048	85,048	84,989	84,989	0	59	0	59	0	85,048	0	0	0	2,282	09/25/2045	1.B FE
20269D-AC-9	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44		09/25/2022	Paydown		19,239	19,239	19,224	19,224	0	15	0	15	0	19,239	0	0	0	459	02/25/2044	1.B FE
212168-AA-6	CONTINENTAL WIND SERIES 144A 6.000% 02/28/33		08/31/2022	Various		135,812	135,812	138,257	138,349	0	(2,537)	0	(2,537)	0	135,812	0	0	0	8,149	02/28/2033	2.B FE
224044-BV-8	COX COMMUNICATIONS INC SERIES 144A 8.375% 03/01/39		09/30/2022	1350_100_WRETOALI		3,144,852	2,625,000	2,614,841	2,616,722	0	168	0	168	0	2,616,890	0	527,963	527,963	237,553	03/01/2039	2.B FE
22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 4.916% 01/25/32		09/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,166	01/25/2032	3.C FE
22540V-G6-3	CREDIT SUISSE FIRST BOSTON MOR SERIES 2002-9 CLASS 1A1 7.000% 03/25/32		09/01/2022	Paydown		4,058	4,058	4,096	4,096	0	(38)	0	(38)	0	4,058	0	0	0	185	03/25/2032	3.B FM
22540W-EE-6	FIRST NATIONWIDE TRUST SERIES 2001-4 CLASS 4A2 4.866% 09/25/31		09/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	6	09/25/2031	5.B GI
22541Q-YG-1	CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33		09/01/2022	Paydown		9,385	9,385	9,885	9,885	0	(500)	0	(500)	0	9,385	0	0	0	340	10/25/2033	1.A FM
225458-5U-8	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 11.039% 10/25/35		09/25/2022	Paydown		939	939	666	666	0	273	0	273	0	939	0	0	0	104	10/25/2035	1.D FM
225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 3.484% 06/25/35		09/25/2022	Paydown		6,522	6,522	4,556	4,556	0	1,967	0	1,967	0	6,522	0	0	0	59	06/25/2035	1.D FM
225470-RU-9	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS 3A1 7.000% 01/25/36		07/01/2022	Paydown		0	4	0	0	0	0	0	0	0	0	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		09/01/2022	Paydown		0	0	467	467	0	(467)	0	(467)	0	0	0	0	0	822	01/25/2036	5.B GI
225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36		09/01/2022	Paydown		0	0	2,957	2,957	0	(2,957)	0	(2,957)	0	0	0	0	0	1,022	03/25/2036	5.B GI
22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36		09/01/2022	Paydown		0	0	2,081	2,081	0	(2,081)	0	(2,081)	0	0	0	0	0	1,351	07/25/2036	5.B GI
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A 4.030% 11/20/47		08/20/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	491	11/20/2047	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
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49		08/20/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	367	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		08/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	87	11/20/2051	2.B FE
235851-AW-2	DANAHER CORP 2.800% 12/10/51		07/28/2022	CITIGROUP GLOBAL MARKETS		1,913,250	2,500,000	1,877,425	0	0	2,990	0	2,990	0	1,880,415	0	32,835	32,835	44,917	12/10/2051	2.A FE
244199-BD-6	DEERE & COMPANY 5.375% 10/16/29		09/09/2022	JANE STREET CAPITAL		521,968	492,000	490,863	491,411	0	43	0	43	0	491,455	0	30,513	30,513	24,021	10/16/2029	1.F FE
24618#-AJ-9	DELAWARE NORTH COMPANIES INC 3.650% 12/15/31		08/17/2022	Tax Free Exchange		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,649	12/15/2031	2.C Z
24618#-AK-6	DELAWARE NORTH COMPANIES INC 4.040% 12/20/27		08/17/2022	Tax Free Exchange		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	640	12/20/2027	2.C Z
24703T-AA-4	DELL INT LLC EMC CORP 5.450% 06/15/23		09/16/2022	TD SECURITIES USA		1,340,803	1,334,000	1,333,829	1,333,873	0	69	0	69	0	1,333,941	0	6,862	6,862	55,537	06/15/2023	2.B FE
25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 3.834% 10/25/47		09/26/2022	Paydown		122,986	113,516	91,501	91,501	0	31,485	0	31,485	0	122,986	0	0	0	1,230	10/25/2047	1.D FM
254687-EB-8	WALT DISNEY COMPANY THE SERIES WI 6.400% 12/15/35		09/30/2022	1350_100_WRETOALI		264,575	250,000	239,969	240,752	0	320	0	320	0	241,072	0	23,503	23,503	12,667	12/15/2035	1.G FE
254687-EF-9	WALT DISNEY COMPANY THE SERIES WI 6.150% 03/01/37		09/30/2022	1350_100_WRETOALI		320,239	310,000	279,707	281,743	0	840	0	840	0	282,583	0	37,656	37,656	20,601	03/01/2037	2.A FE
254687-EH-5	WALT DISNEY COMPANY THE SERIES WI 6.650% 11/15/37		09/30/2022	1350_100_WRETOALI		218,256	200,000	193,617	194,024	0	166	0	166	0	194,190	0	24,066	24,066	11,638	11/15/2037	2.A FE
254687-EM-4	WALT DISNEY COMPANY THE SERIES WI 7.850% 03/01/39		09/30/2022	1350_100_WRETOALI		306,519	250,000	249,139	249,186	0	59	0	59	0	249,245	0	57,274	57,274	21,206	03/01/2039	1.G FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		07/25/2022	Paydown		2,250	2,250	2,250	2,250	0	0	0	0	0	2,250	0	0	0	69	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		07/25/2022	Paydown		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	82	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		07/25/2022	Paydown		3,000	3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	83	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		07/25/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	89	04/25/2051	2.A FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.641% 04/20/49		07/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	174	04/20/2049	2.C FE
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		09/25/2022	Paydown		10,227	10,227	10,075	10,075	0	152	0	152	0	10,227	0	0	0	265	08/25/2042	1.C FE
26857E-AB-4	ELFI GRADUATE LOAN PROGRAM SERIES 2019-A CLASS B 144A 2.940% 03/25/44		09/25/2022	Paydown		29,681	29,681	29,667	29,667	0	14	0	14	0	29,681	0	0	0	578	03/25/2044	1.B FE
276480-AE-0	EASTERN GAS TRAN SERIES 144A 4.800% 11/01/43		08/31/2022	Tax Free Exchange		6,986,599	7,000,000	6,985,742	6,985,931	0	668	0	668	0	6,986,599	0	0	0	280,000	11/01/2043	1.G FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35		09/15/2022	Various		161,058	161,058	161,058	161,058	0	0	0	0	0	161,058	0	0	0	9,847	11/30/2035	2.C PL
30231G-BF-8	EXXON MOBIL CORPORATION 4.227% 03/19/40		08/04/2022	MORGAN STANLEY & CO. INC.		999,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(40)	(40)	37,456	03/19/2040	1.D FE
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 3.324% 10/25/36		09/26/2022	Paydown		6,660	6,660	4,727	4,727	0	1,933	0	1,933	0	6,660	0	0	0	56	10/25/2036	1.D FM
302491-AU-9	FMC CORP 3.450% 10/01/29		09/09/2022	JANE STREET CAPITAL		895,690	1,000,000	999,990	1,000,000	0	0	0	0	0	1,000,000	0	(104,310)	(104,310)	32,775	10/01/2029	2.C FE
31428X-BZ-8	FEDEX CORP 4.250% 05/15/30		07/28/2022	JANE STREET CAPITAL		2,017,460	2,000,000	1,995,160	1,995,948	0	238	0	238	0	1,996,186	0	21,274	21,274	60,444	05/15/2030	2.B FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		09/01/2022	Paydown		18,351	18,351	18,274	0	0	76	0	76	0	18,351	0	0	0	247	04/25/2067	1.A FE
316773-DG-2	FIFTH THIRD BANCORP 4.772% 07/28/30		09/15/2022	DAIWA SECURITIES		969,850	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(30,150)	(30,150)	6,760	07/28/2030	2.A FE
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.881% 04/25/50		09/01/2022	Paydown		38,599	38,599	37,897	38,088	0	511	0	511	0	38,599	0	0	0	410	04/25/2050	1.A
337738-AU-2	FISERV INC 3.500% 07/01/29		09/27/2022	SUSQUEHANNA FINANCIAL GROUP		1,961,573	2,250,000	2,057,895	0	0	1,062	0	1,062	0	2,058,957	0	(97,384)	(97,384)	19,250	07/01/2029	2.B FE
337932-AC-1	FIRSTENERGY CORP SERIES C 7.375% 11/15/31		09/27/2022	BARCLAYS CAPITAL		4,734,941	4,259,000	4,364,694	4,350,711	0	(4,453)	0	(4,453)	0	4,346,258	0	388,683	388,683	273,666	11/15/2031	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33830J-AA-3	FIVE GUYS FUNDING LLC SERIES 2017-1A CLASS A2 144A 4.600% 07/25/47		07/25/2022	Paydown		2,125	2,125	2,125	2,125	0	0	0	0	0	2,125	0	0	0	73	07/25/2047	2.C FE
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		09/01/2022	Paydown		26,150	26,150	25,139	25,139	0	1,011	0	1,011	0	26,150	0	0	0	573	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		09/01/2022	Paydown		64,448	64,448	63,594	63,594	0	854	0	854	0	64,448	0	0	0	1,517	10/25/2047	1.A
33850T-AG-3	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 03/25/48		09/01/2022	Paydown		32,814	32,814	32,619	32,619	0	194	0	194	0	32,814	0	0	0	789	03/25/2048	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		09/01/2022	Paydown		10,768	10,768	10,430	10,430	0	339	0	339	0	10,768	0	0	0	252	03/25/2048	1.A
33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.916% 10/25/48		09/01/2022	Paydown		5,847	5,847	5,753	5,753	0	94	0	94	0	5,847	0	0	0	192	10/25/2048	1.A
33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51		09/01/2022	Paydown		0	0	5,614	5,614	0	(5,614)	0	(5,614)	0	0	0	0	0	1,071	08/25/2051	1.B FE
33851G-BG-9	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX18 14 0.500% 08/25/51		09/01/2022	Paydown		0	0	18,843	18,843	0	(18,843)	0	(18,843)	0	0	0	0	0	3,571	08/25/2051	1.B FE
33851G-BG-9	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX18 14 0.500% 08/25/51		09/30/2022	1350_100_WRETOALIC		1,130,219	0	744,915	744,915	0	18,920	0	18,920	0	763,834	0	366,385	366,385	179,211	08/25/2051	1.B FE
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		09/01/2022	Paydown		1,498	1,498	1,510	1,506	0	(8)	0	(8)	0	1,498	0	0	0	35	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		09/01/2022	Paydown		16,172	16,172	15,842	15,842	0	331	0	331	0	16,172	0	0	0	378	04/25/2048	1.A
33851R-AR-2	FLAGSTAR MORTGAGE TRUST SERIES 2021-10INV CLASS AX4 14 0.500% 10/25/51		09/01/2022	Paydown		0	0	217,427	217,427	0	(217,427)	0	(217,427)	0	0	0	0	0	34,596	10/25/2051	1.A FE
33851R-AR-2	FLAGSTAR MORTGAGE TRUST SERIES 2021-10INV CLASS AX4 14 0.500% 10/25/51		09/30/2022	1350_100_WRETOALIC		10,244,196	0	8,129,006	8,129,006	0	139,055	0	139,055	0	8,268,061	0	1,976,135	1,976,135	1,647,754	10/25/2051	1.A FE
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		09/01/2022	Paydown		34,009	34,009	34,777	34,777	0	(769)	0	(769)	0	34,009	0	0	0	644	03/25/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49		09/01/2022	Paydown		6,639	6,639	6,787	6,787	0	(149)	0	(149)	0	6,639	0	0	0	155	10/25/2049	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		09/01/2022	Paydown		28,733	28,733	29,261	29,261	0	(527)	0	(527)	0	28,733	0	0	0	657	12/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38		09/30/2022	Redemption 100.0000		3,840	3,840	3,840	3,840	0	0	0	0	0	3,840	0	0	0	158	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/24/2022	Redemption 100.0000		20,402	20,402	20,402	20,402	0	0	0	0	0	20,402	0	0	0	2,123	08/15/2038	2.B PL
36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67		09/01/2022	Paydown		96,110	96,110	95,662	0	0	447	0	447	0	96,110	0	0	0	1,346	02/25/2067	1.A FE
36192K-AC-1	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS D 144A 5.431% 05/10/45		09/01/2022	Paydown		378,326	378,326	361,525	361,525	0	16,800	0	16,800	0	378,326	0	0	0	15,357	05/10/2045	1.D FM
362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 3.264% 12/25/36		09/26/2022	Paydown		150,562	150,562	53,036	53,036	0	97,526	0	97,526	0	150,562	0	0	0	815	12/25/2036	1.D FM
36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 3.971% 10/25/33		09/01/2022	Paydown		13,729	13,729	13,908	13,978	0	(249)	0	(249)	0	13,729	0	0	0	142	10/25/2033	1.A FM
36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 4.077% 10/25/33		09/01/2022	Paydown		3,527	3,527	3,500	3,500	0	28	0	28	0	3,527	0	0	0	60	10/25/2033	1.A FM
3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 3.284% 03/25/37		09/26/2022	Paydown		17,540	17,540	5,980	5,980	0	11,560	0	11,560	0	17,540	0	0	0	97	03/25/2037	1.D FM
362341-7S-2	GSR MORTGAGE LOAN TRUST SERIES 2006-1F CLASS 4A1 5.500% 02/25/36		09/01/2022	Paydown		2,618	7,947	7,237	7,237	0	(4,618)	0	(4,618)	0	2,618	0	0	0	368	02/25/2036	4.B FM
362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 3.710% 11/25/35		09/01/2022	Paydown		29,031	25,511	21,871	21,871	0	7,160	0	7,160	0	29,031	0	0	0	599	11/25/2035	1.D FM
362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 3.520% 01/25/36		09/26/2022	Paydown		271,080	271,080	102,604	102,604	0	168,476	0	168,476	0	271,080	0	0	0	1,870	01/25/2036	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 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
362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 3.444% 12/25/46		09/26/2022	Paydown		3,860	3,860	1,488	1,488	0	2,372	0	2,372	0	3,860	0	0	0	20	12/25/2046	1.D FM
36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 3.584% 06/25/35		09/25/2022	Paydown		910	910	903	905	0	6	0	6	0	910	0	0	0	8	06/25/2035	1.A FM
36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 3.434% 03/25/35		09/25/2022	Paydown		65,142	65,142	60,272	60,272	0	4,869	0	4,869	0	65,142	0	0	0	521	03/25/2035	1.D FM
36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.321% 10/10/49		09/01/2022	Paydown		0	0	5,328	5,328	0	(5,328)	0	(5,328)	0	0	0	0	0	921	10/10/2049	1.A FE
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		09/01/2022	Paydown		26,748	26,748	27,793	27,793	0	(1,045)	0	(1,045)	0	26,748	0	0	0	668	11/25/2049	1.A
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50		09/01/2022	Paydown		6,459	6,459	6,696	6,696	0	(237)	0	(237)	0	6,459	0	0	0	153	03/25/2050	1.A
36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.985% 03/25/50		09/01/2022	Paydown		3,547	3,547	3,711	3,711	0	(164)	0	(164)	0	3,547	0	0	0	88	03/25/2050	1.A
36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.985% 03/25/50		09/01/2022	Paydown		7,230	7,230	7,530	7,530	0	(300)	0	(300)	0	7,230	0	0	0	179	03/25/2050	1.A
36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50		09/01/2022	Paydown		5,011	5,011	5,296	5,296	0	(285)	0	(285)	0	5,011	0	0	0	127	05/25/2050	1.A
36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50		09/01/2022	Paydown		20,045	20,045	20,570	20,570	0	(524)	0	(524)	0	20,045	0	0	0	507	05/25/2050	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		09/01/2022	Paydown		34,503	34,503	36,488	36,488	0	(1,985)	0	(1,985)	0	34,503	0	0	0	685	01/25/2051	1.A
36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51		09/01/2022	Paydown		22,597	22,597	23,540	23,540	0	(943)	0	(943)	0	22,597	0	0	0	451	03/27/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		08/01/2022	Paydown		33,154	33,154	35,147	35,147	0	(1,993)	0	(1,993)	0	33,154	0	0	0	698	07/25/2050	1.A
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		09/01/2022	Paydown		11,533	11,533	9,634	0	0	1,899	0	1,899	0	11,533	0	0	0	35	02/26/2052	1.A
36263J-AA-2	GS MORTGAGE SECURITIES TRUST SERIES 2020-TWN3 CLASS A 144A 4.818% 11/15/37		08/15/2022	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	54,649	11/15/2037	1.A
36264F-AC-5	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/29		07/13/2022	BNP PARIBAS SECURITIES CORP		330,670	350,000	347,456	0	0	100	0	100	0	347,555	0	(16,886)	(16,886)	3,642	03/24/2029	2.A FE
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		09/01/2022	Paydown		5,206	5,206	4,465	0	0	741	0	741	0	5,206	0	0	0	40	09/25/2052	1.B FE
36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52		09/01/2022	Paydown		150,510	150,510	144,866	0	0	5,644	0	5,644	0	150,510	0	0	0	714	12/25/2052	1.A FE
36269C-AA-1	GS MORTGAGE SECURITIES TRUST SERIES 2022-SHIP CLASS A 144A 3.576% 08/15/24		09/14/2022	ROBERT W. BAIRD & CO. INC.		9,856,250	10,000,000	9,794,984	0	0	52,708	0	52,708	0	9,847,692	0	8,558	8,558	39,858	08/15/2024	1.A FE
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		09/01/2022	Paydown		38,481	38,481	35,968	0	0	2,513	0	2,513	0	38,481	0	0	0	393	08/25/2052	1.A FE
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		09/01/2022	Paydown		3,964	3,964	3,948	3,948	0	16	0	16	0	3,964	0	0	0	100	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		09/01/2022	Paydown		53,917	53,917	54,330	54,430	0	(513)	0	(513)	0	53,917	0	0	0	965	06/25/2059	1.A
36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59		09/01/2022	Paydown		26,104	26,104	25,018	25,018	0	1,086	0	1,086	0	26,104	0	0	0	739	02/25/2059	1.A
36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59		09/01/2022	Paydown		26,104	26,104	24,614	24,614	0	1,489	0	1,489	0	26,104	0	0	0	657	02/25/2059	1.A
36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59		09/01/2022	Paydown		22,710	22,710	20,746	20,746	0	1,964	0	1,964	0	22,710	0	0	0	572	02/25/2059	1.A
36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52		09/01/2022	Paydown		77,096	77,096	75,458	0	0	1,638	0	1,638	0	77,096	0	0	0	289	08/25/2052	1.A FE
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		08/18/2022	WACHOVIA		999,590	1,000,000	988,300	988,985	0	258	0	258	0	989,243	0	10,347	10,347	37,896	04/01/2040	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 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
37045V-AE-0	GENERAL MOTORS CO SERIES WI 4.875% 10/02/23		09/08/2022	Various		848,625	845,000	864,480	851,963	0	(2,713)	0	(2,713)	0	849,249	0	(624)	(624)	38,905	10/02/2023	2.C FE
373298-BR-8	GEORGIA PACIFIC GROUP 7.750% 11/15/29		09/09/2022	JANE STREET CAPITAL		2,454,317	2,080,000	2,653,206	2,402,626	0	(23,651)	0	(23,651)	0	2,378,975	0	75,342	75,342	133,438	11/15/2029	1.G FE
373298-CF-3	GEORGIA PACIFIC GROUP 8.000% 01/15/24		09/27/2022	PNC CAPITAL MARKETS LLC		3,228,510	3,085,000	3,700,803	3,215,777	0	(44,466)	0	(44,466)	0	3,171,311	0	57,199	57,199	288,642	01/15/2024	1.G FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		09/20/2022	Paydown		30,146	30,146	30,132	30,132	0	14	0	14	0	30,146	0	0	0	422	05/20/2048	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A 4.000% 04/20/49		09/20/2022	Paydown		6,864	6,864	6,773	0	0	91	0	91	0	6,864	0	0	0	73	04/20/2049	1.F FE
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		09/16/2022	JANE STREET CAPITAL		2,160,293	2,250,000	2,206,935	0	0	32	0	32	0	2,206,967	0	(46,674)	(46,674)	27,313	06/15/2045	1.E FE
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONA 4.875% 11/15/22		07/18/2022	MORGAN KEEGAN & COMPANY INC		70,076	70,000	72,975	70,287	0	(254)	0	(254)	0	70,034	0	42	42	2,322	11/15/2022	3.B FE
39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 3.314% 01/25/37		09/26/2022	Paydown		1,095	1,095	244	244	0	851	0	851	0	1,095	0	0	0	6	01/25/2037	1.A FM
39813#-AA-9	GRIDFLEX GENERATION LLC 5.210% 12/31/30		09/30/2022	Redemption 100.0000		103,011	103,011	103,011	103,011	0	0	0	0	0	103,011	0	0	0	4,025	12/31/2030	2.C PL
402740-AD-6	GULFSTREAM NATURAL GAS SERIES 144A 4.600% 09/15/25		09/08/2022	BANK OF NEW YORK		494,285	500,000	558,206	548,098	0	(9,481)	0	(9,481)	0	538,618	0	(44,333)	(44,333)	22,808	09/15/2025	2.B FE
404119-BN-8	HCA INC 5.000% 03/15/24		09/07/2022	GOLDMAN SACHS & CO.		653,536	650,000	650,000	650,000	0	0	0	0	0	650,000	0	3,536	3,536	31,958	03/15/2024	2.C FE
40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.430% 08/01/35		08/01/2022	Various		256,370	256,370	256,370	256,370	0	0	0	0	0	256,370	0	0	0	8,794	08/01/2035	1.D
406216-BG-5	HALLIBURTON CO 3.800% 11/15/25		09/16/2022	CREDIT SUISSE FIRST BOSTON		135,852	139,000	138,609	138,831	0	30	0	30	0	138,861	0	(3,009)	(3,009)	4,475	11/15/2025	2.A FE
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 3.143% 01/25/47		09/19/2022	Paydown		137,422	137,422	120,303	120,303	0	17,119	0	17,119	0	137,422	0	0	0	911	01/25/2047	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 3.404% 05/25/38		09/26/2022	Paydown		99,768	99,290	87,693	87,693	0	12,076	0	12,076	0	99,768	0	0	0	797	05/25/2038	2.B FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 3.183% 09/19/37		09/19/2022	Paydown		22,997	22,997	21,107	21,173	0	1,823	0	1,823	0	22,997	0	0	0	105	09/19/2037	1.A FM
42981C-AA-6	HIGH STREET FNDG TRUST I 4.111% 02/15/28		09/19/2022	Various		473,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(26,750)	(26,750)	22,611	02/15/2028	2.A FE
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		09/26/2022	GOLDMAN SACHS & CO.		4,204,310	4,000,000	3,898,900	3,925,624	0	2,334	0	2,334	0	3,927,958	0	276,352	276,352	184,083	12/16/2036	1.F FE
43730M-AA-6	HOME RE 2018 1 LTD SERIES 2018-1 CLASS M1 144A 4.630% 10/25/28		09/26/2022	Paydown		297,938	297,938	297,938	297,938	0	0	0	0	0	297,938	0	0	0	4,265	10/25/2028	2.A FE
438516-AT-3	HONEYWELL INTERNATIONAL 5.700% 03/15/37		09/26/2022	Various		25,963,880	23,500,000	28,318,167	27,664,064	0	(143,863)	0	(143,863)	0	27,520,202	0	(1,556,322)	(1,556,322)	1,340,371	03/15/2037	1.F FE
44416*-AB-2	HUDSON TRANSMISSION PARTN 4.420% 05/31/33		08/31/2022	Redemption 100.0000		202,159	202,159	202,159	202,159	0	0	0	0	0	202,159	0	0	0	6,702	05/31/2033	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		08/31/2022	Redemption 100.0000		1,317	1,317	1,317	1,335	0	(18)	0	(18)	0	1,317	0	0	0	44	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		08/31/2022	Redemption 100.0000		1,314	1,314	1,314	1,332	0	(18)	0	(18)	0	1,314	0	0	0	44	11/30/2032	2.A PL
44416*-AG-1	HUDSON TRANSMISSION PARTN 4.440% 11/30/32		08/31/2022	Redemption 100.0000		7,886	7,886	7,886	7,976	0	(91)	0	(91)	0	7,886	0	0	0	264	11/30/2032	2.A PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		09/01/2022	Paydown		21,933	21,933	21,932	0	0	0	0	0	0	21,933	0	0	0	299	05/25/2067	1.A FE
45661K-AU-4	INDYMAC INDX MORTGAGE LOAN TRU SERIES 2006-AR11 CLASS 5A1 3.275% 06/25/36		09/01/2022	Paydown		3,390	2,527	1,626	1,626	0	1,764	0	1,764	0	3,390	0	0	0	99	06/25/2036	1.D FM
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING SERIES WI 4.250% 06/15/23		09/07/2022	Various		5,016,219	5,000,000	5,169,110	5,051,941	0	(20,517)	0	(20,517)	0	5,031,424	0	(15,205)	(15,205)	133,569	06/15/2023	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39		09/15/2022	Redemption 100.0000		7,883	7,883	7,883	7,899	0	(16)	0	(16)	0	7,883	0	0	0	179	06/15/2039	1.E PL
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 4.970% 10/25/49		09/01/2022	Paydown		5,407	5,407	5,272	5,272	0	136	0	136	0	5,407	0	0	0	179	10/25/2049	1.A
46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.454% 11/25/49		09/01/2022	Paydown		5,815	5,815	6,167	6,167	0	(352)	0	(352)	0	5,815	0	0	0	171	11/25/2049	1.A

STATEMENT AS OF SEPTEMBER 30, 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					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
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 4.434% 04/25/47		07/25/2022	Paydown		19,976	19,976	19,976	19,976	0	0	0	0	0	19,976	0	0	0	226	04/25/2047	1.A FE
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 4.434% 04/25/47		09/26/2022	Paydown		21,962	21,962	21,962	21,962	0	0	0	0	0	21,962	0	0	0	362	04/25/2047	1.C FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50		09/01/2022	Paydown		8,302	8,302	8,780	8,780	0	(478)	0	(478)	0	8,302	0	0	0	211	03/25/2050	1.A
46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.388% 05/25/50		09/01/2022	Paydown		4,861	4,861	4,561	4,561	0	300	0	300	0	4,861	0	0	0	141	05/25/2050	1.A
46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50		09/01/2022	Paydown		18,912	18,912	20,112	20,112	0	(1,200)	0	(1,200)	0	18,912	0	0	0	409	06/25/2050	1.A
46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50		09/01/2022	Paydown		0	0	10,406	10,406	0	(10,406)	0	(10,406)	0	0	0	0	0	2,743	08/25/2050	1.A FE
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		09/01/2022	Paydown		5,584	5,584	5,992	5,992	0	(408)	0	(408)	0	5,584	0	0	0	128	08/25/2050	1.A
46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51		09/01/2022	Paydown		0	0	6,027	6,027	0	(6,027)	0	(6,027)	0	0	0	0	0	1,072	07/25/2051	1.A FE
46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.341% 08/25/51		09/01/2022	Paydown		0	0	43,201	0	0	(43,121)	0	(43,121)	0	0	0	0	0	1,160	08/25/2051	1.A FE
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		09/01/2022	Paydown		10,232	10,232	8,556	0	0	1,675	0	1,675	0	10,232	0	0	0	30	02/25/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		09/01/2022	Paydown		5,928	5,928	4,965	0	0	962	0	962	0	5,928	0	0	0	19	04/25/2052	1.A
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		09/15/2022	Paydown		20,109	20,109	20,250	20,250	0	(141)	0	(141)	0	20,109	0	0	0	482	09/15/2072	1.A FE
466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 3.199% 02/25/35		09/01/2022	Paydown		1,896	1,896	1,986	1,986	0	(90)	0	(90)	0	1,896	0	0	0	34	02/25/2035	1.A FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 2.621% 01/25/36		09/01/2022	Paydown		78,559	78,559	52,846	52,846	0	25,714	0	25,714	0	78,559	0	0	0	1,392	01/25/2036	2.B FM
46629P-AK-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2006-LDP9 CLASS X 0.928% 05/15/47		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	886	05/15/2047	6. FE
46643B-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2014-IVR3 CLASS B1 144A 2.646% 09/25/44		09/01/2022	Paydown		46,655	46,655	45,982	46,177	0	478	0	478	0	46,655	0	0	0	368	09/25/2044	1.A
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.404% 10/25/46		09/01/2022	Paydown		55,269	55,269	55,605	55,605	0	(336)	0	(336)	0	55,269	0	0	0	1,115	10/25/2046	1.A
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		09/19/2022	SUSQUEHANNA FINANCIAL GROUP		3,260,110	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(239,890)	(239,890)	127,715	04/23/2029	1.F FE
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47		09/01/2022	Paydown		38,763	38,763	35,896	35,896	0	2,867	0	2,867	0	38,763	0	0	0	870	08/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.450% 01/25/47		09/01/2022	Paydown		30,236	30,236	30,158	30,158	0	78	0	78	0	30,236	0	0	0	671	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		09/01/2022	Paydown		25,611	25,611	25,406	25,406	0	205	0	205	0	25,611	0	0	0	597	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.652% 05/25/47		09/01/2022	Paydown		9,664	9,664	9,630	9,630	0	34	0	34	0	9,664	0	0	0	235	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		09/01/2022	Paydown		28,512	28,512	28,262	28,262	0	251	0	251	0	28,512	0	0	0	648	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		09/01/2022	Paydown		50,271	50,271	50,173	50,173	0	98	0	98	0	50,271	0	0	0	1,162	11/25/2048	1.A
46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.375% 11/25/48		09/01/2022	Paydown		0	0	16,895	16,895	0	(16,895)	0	(16,895)	0	0	0	0	0	6,024	11/25/2048	1.A FE
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		09/01/2022	Paydown		86,812	86,812	83,839	83,839	0	2,973	0	2,973	0	86,812	0	0	0	2,067	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49		09/01/2022	Paydown		17,837	17,837	17,909	17,916	0	(79)	0	(79)	0	17,837	0	0	0	255	05/25/2049	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
46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.065% 01/25/49		09/01/2022	Paydown		8,863	8,863	9,301	9,301	0	(438)	0	(438)	0	8,863	0	0	0	242	01/25/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 4.000% 08/25/49		09/01/2022	Paydown		10,912	10,912	11,571	11,571	0	(659)	0	(659)	0	10,912	0	0	0	258	08/25/2049	1.A
46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.515% 08/25/49		09/01/2022	Paydown		4,073	4,073	4,269	4,269	0	(196)	0	(196)	0	4,073	0	0	0	121	08/25/2049	1.A
46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71		09/15/2022	Paydown		23,932	23,932	24,122	24,122	0	(190)	0	(190)	0	23,932	0	0	0	637	08/17/2071	1.A FE
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144 4.000% 12/25/49		09/01/2022	Paydown		38,951	38,951	43,583	43,583	0	(4,632)	0	(4,632)	0	38,951	0	0	0	948	12/25/2049	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.704% 12/25/49		09/01/2022	Paydown		31,247	31,247	33,642	33,642	0	(2,395)	0	(2,395)	0	31,247	0	0	0	966	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.704% 12/25/49		09/01/2022	Paydown		7,812	7,812	8,322	8,322	0	(510)	0	(510)	0	7,812	0	0	0	242	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49		09/01/2022	Paydown		1,972	1,972	2,123	2,123	0	(151)	0	(151)	0	1,972	0	0	0	42	12/25/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49		09/01/2022	Paydown		1,315	1,315	1,314	1,314	0	0	0	0	0	1,315	0	0	0	28	12/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50		09/01/2022	Paydown		9,093	9,093	9,385	9,385	0	(292)	0	(292)	0	9,093	0	0	0	193	02/25/2050	1.A
46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50		09/01/2022	Paydown		29,553	29,553	29,760	29,760	0	(208)	0	(208)	0	29,553	0	0	0	627	02/25/2050	1.A
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.252% 02/25/50		09/01/2022	Paydown		11,288	11,288	10,483	10,483	0	805	0	805	0	11,288	0	0	0	243	02/25/2050	1.A
46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 3.852% 10/25/49		09/01/2022	Paydown		3,737	3,737	3,059	3,059	0	678	0	678	0	3,737	0	0	0	89	10/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.500% 02/25/50		09/01/2022	Paydown		7,248	7,248	7,562	7,562	0	(314)	0	(314)	0	7,248	0	0	0	167	02/25/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50		09/01/2022	Paydown		38,479	38,479	9,544	9,544	0	28,934	0	28,934	0	38,479	0	0	0	857	03/25/2050	1.A
46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.386% 03/25/50		09/01/2022	Paydown		14,018	14,018	15,061	15,061	0	(1,043)	0	(1,043)	0	14,018	0	0	0	408	03/25/2050	1.A
46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.386% 03/25/50		09/01/2022	Paydown		9,345	9,345	9,924	9,924	0	(578)	0	(578)	0	9,345	0	0	0	272	03/25/2050	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		09/15/2022	Paydown		40,937	40,937	42,292	42,292	0	(1,355)	0	(1,355)	0	40,937	0	0	0	1,026	10/17/2072	1.A FE
46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50		09/01/2022	Paydown		88,686	88,686	92,748	92,748	0	(4,062)	0	(4,062)	0	88,686	0	0	0	1,926	06/25/2050	1.A
46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.836% 06/25/50		09/01/2022	Paydown		5,654	5,654	5,713	5,713	0	(59)	0	(59)	0	5,654	0	0	0	145	06/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		09/01/2022	Paydown		26,783	26,783	27,323	27,323	0	(541)	0	(541)	0	26,783	0	0	0	578	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		09/01/2022	Paydown		33,035	33,035	34,613	34,613	0	(1,579)	0	(1,579)	0	33,035	0	0	0	660	03/25/2051	1.A
46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51		09/01/2022	Paydown		12,388	12,388	12,820	12,820	0	(432)	0	(432)	0	12,388	0	0	0	248	03/25/2051	1.A
46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51		09/01/2022	Paydown		0	0	4,032	4,032	0	(4,032)	0	(4,032)	0	0	0	0	0	903	03/25/2051	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50		09/01/2022	Paydown		9,301	9,301	9,918	9,918	0	(617)	0	(617)	0	9,301	0	0	0	194	12/25/2050	1.A
46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50		09/01/2022	Paydown		20,517	20,517	21,969	21,969	0	(1,452)	0	(1,452)	0	20,517	0	0	0	397	11/25/2050	1.A
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		09/01/2022	Paydown		11,521	11,521	9,651	0	0	1,870	0	1,870	0	11,521	0	0	0	31	06/25/2052	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		09/01/2022	Paydown		27,318	27,318	25,316	0	0	2,002	0	2,002	0	27,318	0	0	0	285	08/25/2052	1.A FE
46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52		09/01/2022	Paydown		45,468	45,468	45,464	45,464	0	4	0	4	0	45,468	0	0	0	842	05/25/2052	1.C FE
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		09/01/2022	Paydown		28,846	28,846	27,394	0	0	1,451	0	1,451	0	28,846	0	0	0	349	10/25/2052	1.A FE
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		09/01/2022	Paydown		28,846	28,846	26,551	0	0	2,294	0	2,294	0	28,846	0	0	0	299	10/25/2052	1.A FE
46655K-AD-8	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52		09/01/2022	Paydown		45,683	45,683	42,072	0	0	3,612	0	3,612	0	45,683	0	0	0	326	11/25/2052	1.A FE
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50		08/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	83	02/15/2050	2.B FE
478160-CL-6	JOHNSON & JOHNSON 3.400% 01/15/38		09/16/2022	U.S. BANCORP INVESTMENTS INC		1,971,450	2,250,000	1,996,943	0	0	228	0	228	0	1,997,171	0	(25,721)	(25,721)	13,813	01/15/2038	1.A FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		09/15/2022	Redemption 100.0000		51,163	51,163	51,163	51,163	0	0	0	0	0	51,163	0	0	0	1,151	03/15/2051	2.A PL
491674-BK-2	KENTUCKY UTILITIES CO 3.300% 10/01/25		09/16/2022	KEYBANC CAPITAL MARKETS INC		288,129	300,000	323,786	319,674	0	(3,968)	0	(3,968)	0	315,706	0	(27,577)	(27,577)	9,598	10/01/2025	1.F FE
49271V-AQ-3	KEURIG DR PEPPER INC 4.050% 04/15/32		09/16/2022	MORGAN STANLEY & CO. INC.		1,375,140	1,500,000	1,492,950	0	0	229	0	229	0	1,493,179	0	(118,039)	(118,039)	24,975	04/15/2032	2.B FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.838% 09/16/52		09/01/2022	Paydown		0	0	22,659	22,659	0	(22,659)	0	(22,659)	0	0	0	0	0	2,899	09/16/2052	1.A FE
49803X-AA-1	KITE REALTY GROUP LP 4.000% 10/01/26		09/19/2022	JANE STREET CAPITAL		2,438,150	2,600,000	2,473,250	2,498,300	0	13,977	0	13,977	0	2,512,277	0	(74,127)	(74,127)	101,111	10/01/2026	2.C FE
50075N-AW-4	MONDELEZ INTERNATIONAL 6.875% 01/26/39		09/30/2022	1350_100_WRETOALI		1,029,300	1,000,000	917,010	933,387	0	1,493	0	1,493	0	934,880	0	94,420	94,420	80,972	01/26/2039	2.A FE
50155Q-AG-5	KYNDRYL HOLDINGS INC SERIES 144A 4.100% 10/15/41		09/27/2022	Tax Free Exchange		2,710,966	4,500,000	2,709,200	0	0	1,766	0	1,766	0	2,710,966	0	0	0	83,025	10/15/2041	2.B FE
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 5.668% 03/15/39		09/15/2022	Paydown		570,714	570,714	570,001	0	0	713	0	713	0	570,714	0	0	0	9,480	03/15/2039	1.G FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		09/15/2022	Paydown		36,149	36,149	36,149	36,149	0	0	0	0	0	36,149	0	0	0	1,103	12/15/2062	1.A FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC 5.880% 03/31/24		09/30/2022	Various		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	3,859	03/31/2024	3.C
514666-AJ-5	LAND O LAKES INC SERIES 144A 6.000% 11/15/22		08/15/2022	Call 100.0000		775,000	775,000	824,988	779,131	0	(4,131)	0	(4,131)	0	775,000	0	0	0	34,875	11/15/2022	2.C FE
52521F-AE-7	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 3.546% 02/25/37		09/25/2022	Paydown		0	0	73	73	0	(73)	0	(73)	0	0	0	0	0	119	02/25/2037	5.B GI
52521J-AP-4	LEHMAN MORTGAGE TRUST SERIES 2007-3 CLASS 1A5 3.616% 03/25/37		07/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	5.B GI
52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 3.586% 06/25/37		09/25/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	108	06/25/2037	6. FE
52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 3.524% 06/25/47		09/26/2022	Paydown		265,518	265,518	238,194	238,194	0	27,324	0	27,324	0	265,518	0	0	0	2,365	06/25/2047	1.D FM
527298-BM-4	LEVEL 3 FINANCING INC SERIES WI 5.250% 03/15/26		08/09/2022	Call 99.0000		1,227,600	1,240,000	1,195,900	1,213,280	0	3,409	0	3,409	0	1,216,689	0	10,911	10,911	53,165	03/15/2026	3.B FE
53688T-AA-2	LFRF -2015-1 4.000% 10/30/27		07/07/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	955	10/30/2027	1.G PL
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		09/20/2022	Paydown		28,304	28,304	28,277	28,277	0	27	0	27	0	28,304	0	0	0	521	07/20/2047	1.F FE
539830-BB-4	LOCKHEED MARTIN CORP 4.070% 12/15/42		09/22/2022	U.S. BANCORP INVESTMENTS INC		440,765	500,000	451,540	453,765	0	971	0	971	0	454,736	0	(13,971)	(13,971)	15,884	12/15/2042	1.G FE
548661-CP-0	LOWES COMPANIES INC SERIES 144A 6.650% 09/15/37		09/30/2022	1350_100_WRETOALI		2,070,332	2,000,000	1,706,220	1,768,121	0	5,774	0	5,774	0	1,773,895	0	296,437	296,437	138,542	09/15/2037	2.A FE
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		07/13/2022	JANE STREET CAPITAL		235,723	250,000	249,958	0	0	2	0	2	0	249,960	0	(14,237)	(14,237)	2,891	04/01/2032	2.A FE
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33		09/01/2022	Paydown		1,604	1,604	1,661	1,662	0	(58)	0	(58)	0	1,604	0	0	0	29	12/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		09/07/2022	Paydown		14,325	14,325	14,014	0	0	311	0	311	0	14,325	0	0	0	210	05/25/2067	1.A FE
55285U-AA-1	MFRA TRUST SERIES 2022-INV2 CLASS A1 144A 4.950% 06/25/66		09/01/2022	Paydown		42,197	42,197	41,519	0	0	678	0	678	0	42,197	0	0	0	312	06/25/2066	1.A FE
55312Y-BD-3	ML CFC COMMEERCIAL MORTGAGE SERIES 2007-5 CLASS X 0.538% 08/12/48		09/01/2022	Paydown		0	0	0	1	0	0	0	0	0	0	0	0	0	0	08/12/2048	6. FE
55336V-AR-1	MPLX LP 4.000% 03/15/28		09/16/2022	SCOTIA USA INC		938,800	1,000,000	995,510	997,063	0	294	0	294	0	997,357	0	(58,557)	(58,557)	40,556	03/15/2028	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVES 4.560% 09/30/25		07/05/2022	Redemption 100.0000		135,183	135,183	135,183	135,183	0	0	0	0	0	135,183	0	0	0	6,164	09/30/2025	3.A PL
576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35		09/01/2022	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	02/25/2035	1.A FM
57643M-MM-3	MASTR ASSET SECURITIZATION TRU SERIES 2006-1 CLASS 2A1 3.534% 05/25/36		09/25/2022	Paydown		8,116	8,167	1,307	1,307	0	6,809	0	6,809	0	8,116	0	0	0	47	05/25/2036	1.D FM
585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.144% 04/25/51		09/01/2022	Paydown		0	0	31,065	31,065	0	(31,065)	0	(31,065)	0	0	0	0	0	4,743	04/25/2051	1.A FE
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144 3.500% 03/25/48		09/01/2022	Paydown		48,610	48,610	48,310	48,310	0	301	0	301	0	48,610	0	0	0	1,046	03/25/2048	1.A
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.323% 10/25/48		09/01/2022	Paydown		3,694	3,694	3,726	3,722	0	(28)	0	(28)	0	3,694	0	0	0	86	10/25/2048	1.A
589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 3.724% 01/25/29		09/25/2022	Paydown		1,150	1,150	1,150	1,150	0	0	0	0	0	1,150	0	0	0	10	01/25/2029	1.A FM
59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 3.644% 07/25/29		09/25/2022	Paydown		7,582	7,582	7,239	7,239	0	343	0	343	0	7,582	0	0	0	82	07/25/2029	1.A FM
59022C-AJ-2	BANK OF AMERICA CORP 6.110% 01/29/37		09/30/2022	1350_100_WRETOALI		2,909,100	3,000,000	2,408,508	2,448,252	0	14,715	0	14,715	0	2,462,966	0	446,134	446,134	214,359	01/29/2037	2.A FE
594918-BK-9	MICROSOFT CORP 4.200% 11/03/35		09/19/2022	BANK OF AMERICA		198,320	200,000	237,791	236,102	0	(1,653)	0	(1,653)	0	234,449	0	(36,129)	(36,129)	7,420	11/03/2035	1.A FE
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		09/01/2022	Paydown		2,610	2,610	2,567	2,567	0	44	0	44	0	2,610	0	0	0	58	01/25/2061	1.A
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		09/20/2022	Paydown		39,587	39,587	39,544	39,544	0	43	0	43	0	39,587	0	0	0	739	07/20/2043	1.F FE
615369-AM-7	MOODY'S CORPORATION 3.250% 01/15/28		07/21/2022	MORGAN STANLEY		1,553,475	1,650,000	1,787,214	1,786,290	0	(12,536)	0	(12,536)	0	1,773,754	0	(220,279)	(220,279)	54,668	01/15/2028	2.A FE
61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 4.434% 03/25/33		09/26/2022	Paydown		68,891	68,891	69,402	69,402	0	(511)	0	(511)	0	68,891	0	0	0	961	03/25/2033	1.A FM
61760R-AJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C3 CLASS C 144A 5.253% 07/15/49		09/01/2022	Paydown		70,779	70,779	71,225	71,225	0	(446)	0	(446)	0	70,779	0	0	0	2,426	07/15/2049	1.A FM
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		09/01/2022	Paydown		79,673	79,673	72,328	0	0	7,345	0	7,345	0	79,673	0	0	0	765	03/25/2052	1.A FE
61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40		09/20/2022	Paydown		15,223	15,223	15,228	15,228	0	(5)	0	(5)	0	15,223	0	0	0	291	09/20/2040	1.D FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		09/20/2022	Paydown		52,992	52,992	53,029	53,029	0	(37)	0	(37)	0	52,992	0	0	0	778	12/21/2043	1.F FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		09/20/2022	Paydown		21,777	21,777	21,748	21,748	0	29	0	29	0	21,777	0	0	0	392	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		09/20/2022	Paydown		34,154	34,154	33,830	33,826	0	329	0	329	0	34,154	0	0	0	489	04/20/2046	1.F FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		09/20/2022	Paydown		117,916	117,916	98,349	0	0	19,567	0	19,567	0	117,916	0	0	0	205	04/22/2047	1.G FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46		09/20/2022	Paydown		16,302	16,302	16,196	16,196	0	106	0	106	0	16,302	0	0	0	221	12/20/2046	1.G FE
61977K-AG-1	MOTEL 6 TRUST SERIES 2021-MTL6 CLASS C 144A 4.493% 09/15/38		09/22/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,329	09/15/2038	1.A
61977K-AL-0	MOTEL 6 TRUST SERIES 2021-MTL6 CLASS E 144A 4.024% 09/15/38		09/22/2022	Paydown		550,690	550,690	550,690	550,690	0	0	0	0	0	550,690	0	0	0	30,545	09/15/2038	1.A
626717-AJ-1	MURPHY OIL CORPORATION 5.750% 08/15/25		07/21/2022	ROBERT W. BAIRD & CO. INC.		303,475	305,000	305,000	305,000	0	0	0	0	0	305,000	0	(1,525)	(1,525)	16,563	08/15/2025	3.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
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27		09/30/2022	Redemption 100.0000		113,995	113,995	117,805	117,805	0	(3,810)	0	(3,810)	0	113,995	0	0	0	5,309	06/30/2027	1.F PL
641423-BP-2	NEVADA POWER CO SERIES N 6.650% 04/01/36		09/30/2022	1350_100_WRETOALI		2,144,258	2,000,000	1,741,400	1,804,249	0	5,814	0	5,814	0	1,810,063	0	334,195	334,195	132,631	04/01/2036	1.F FE
64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57		09/01/2022	Paydown		6,984	6,984	6,723	6,723	0	261	0	261	0	6,984	0	0	0	186	08/27/2057	1.A
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		09/01/2022	Paydown		75,586	75,586	74,543	0	0	1,043	0	1,043	0	75,586	0	0	0	948	04/25/2062	1.A FE
670861-BA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-J2 CLASS AX1 144A 0.129% 07/25/51		09/01/2022	Paydown		0	0	23,249	23,249	0	(23,249)	0	(23,249)	0	0	0	0	0	4,344	07/25/2051	1.A FE
670861-BA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-J2 CLASS AX1 144A 0.129% 07/25/51		09/30/2022	1350_100_WRETOALIC		2,112,422	0	1,532,896	1,532,896	0	(25,240)	0	(25,240)	0	1,507,656	0	604,767	604,767	350,892	07/25/2051	1.A FE
67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48		09/01/2022	Paydown		24,600	24,600	25,595	25,595	0	(995)	0	(995)	0	24,600	0	0	0	2,328	11/25/2048	1.A
67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59		09/01/2022	Paydown		19,406	19,406	19,452	19,456	0	(50)	0	(50)	0	19,406	0	0	0	310	10/25/2059	1.A
67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 5.110% 10/25/59		09/01/2022	Paydown		5,102	5,102	4,741	4,741	0	361	0	361	0	5,102	0	0	0	171	10/25/2059	1.A
67113A-BL-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B21A 14 5.110% 10/25/59		09/01/2022	Paydown		10,797	10,797	9,696	9,696	0	1,100	0	1,100	0	10,797	0	0	0	362	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		09/01/2022	Paydown		10,153	10,153	10,684	10,684	0	(531)	0	(531)	0	10,153	0	0	0	220	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		09/01/2022	Paydown		56,279	56,279	57,493	57,493	0	(1,214)	0	(1,214)	0	56,279	0	0	0	1,356	06/25/2059	1.A
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		09/01/2022	Paydown		30,518	30,518	27,543	0	0	2,976	0	2,976	0	30,518	0	0	0	140	10/25/2061	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		09/25/2022	Paydown		51,719	51,719	43,945	0	0	7,774	0	7,774	0	51,719	0	0	0	455	02/25/2052	1.A FE
67400K-AA-8	OAKTOWN RE LTD SERIES 2019-1A CLASS M1A 144A 4.480% 07/25/29		09/26/2022	Paydown		129,096	129,096	129,096	129,096	0	0	0	0	0	129,096	0	0	0	2,362	07/25/2029	2.B FE
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		09/01/2022	Paydown		11,215	11,215	11,295	11,295	0	(80)	0	(80)	0	11,215	0	0	0	279	01/25/2059	1.A
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		09/01/2022	Paydown		86,517	86,517	82,353	0	0	4,164	0	4,164	0	86,517	0	0	0	1,000	05/25/2052	1.A FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY 7.000% 09/01/22		09/01/2022	Maturity		700,000	700,000	686,679	699,187	0	813	0	813	0	700,000	0	0	0	49,000	09/01/2022	1.F FE
68383N-CE-1	OPTEUM MORTGAGE ACCEPTANCE SERIES 2005-4 CLASS 1A2 2.649% 11/25/35		07/25/2022	Paydown		704	704	704	704	0	0	0	0	0	704	0	0	0	5	11/25/2035	1.A FM
69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37		09/01/2022	Paydown		130	130	28	28	0	102	0	102	0	130	0	0	0	0	05/25/2037	1.D FM
69348R-TC-0	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.472% 11/25/29		09/01/2022	Paydown		6,399	6,399	6,427	6,427	0	(28)	0	(28)	0	6,399	0	0	0	298	11/25/2029	1.A FM
69348R-TD-8	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB2 7.472% 11/25/29		09/01/2022	Paydown		1,612	2,121	1,987	1,987	0	(375)	0	(375)	0	1,612	0	0	0	199	11/25/2029	5.B FM
69352P-AQ-6	PPL CAPITAL FUNDING INC 4.125% 04/15/30		09/19/2022	Various		1,398,885	1,500,000	1,499,490	1,500,000	0	(386)	0	(386)	0	1,499,614	0	(100,729)	(100,729)	57,750	04/15/2030	2.A FE
693656-AC-4	PVH CORP SERIES WI 4.625% 07/10/25		09/19/2022	GOLDMAN SACHS & CO.		974,250	1,000,000	996,435	997,267	0	567	0	567	0	997,835	0	(23,585)	(23,585)	55,372	07/10/2025	2.C FE
693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50		09/01/2022	Paydown		12,827	12,827	13,293	13,293	0	(465)	0	(465)	0	12,827	0	0	0	261	11/25/2050	1.A
693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50		09/01/2022	Paydown		23,887	23,887	24,856	24,856	0	(969)	0	(969)	0	23,887	0	0	0	589	01/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		09/01/2022	Paydown		106,357	106,357	105,224	105,224	0	1,133	0	1,133	0	106,357	0	0	0	2,373	02/25/2048	1.A
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49		09/01/2022	Paydown		12,301	12,301	12,423	12,423	0	(121)	0	(121)	0	12,301	0	0	0	321	10/25/2049	1.A
69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49		09/01/2022	Paydown		39,016	39,016	39,250	39,181	0	(165)	0	(165)	0	39,016	0	0	0	679	11/25/2049	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
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		09/25/2022	Paydown		16,214	16,214	16,213	0	0	0	0	0	0	16,214	0	0	0	72	08/25/2057	1.A FE
69689H-AE-5	PALMER SQUARE LOAN FUNDING LTD SERIES 2019-4A CLASS B 144A 4.883% 10/24/27		09/21/2022	Paydown		1,000,000	1,000,000	1,006,931	1,006,931	0	(6,931)	0	(6,931)	0	1,000,000	0	0	0	27,752	10/24/2027	1.A FE
717081-CY-7	PFIZER INC 7.200% 03/15/39		09/09/2022	JANE STREET CAPITAL		317,348	250,000	316,818	300,580	0	(1,280)	0	(1,280)	0	299,300	0	18,047	18,047	17,900	03/15/2039	1.F FE
717081-CY-7	PFIZER INC 7.200% 03/15/39		09/30/2022	1350_100_WRETOALI		1,792,335	1,500,000	1,499,130	1,499,269	0	17	0	17	0	1,499,285	0	293,050	293,050	112,500	03/15/2039	1.F FE
723133-AA-2	PINELAWN DEPOSITOR CORP SERIES 144A 6.350% 06/30/25		09/30/2022	Redemption 100.0000		237,080	237,080	236,853	237,105	0	(25)	0	(25)	0	237,080	0	0	0	11,291	06/30/2025	2.B
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		09/05/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	72	12/05/2049	2.C FE
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		07/18/2022	Various		220,275	220,000	220,000	220,000	0	0	0	0	0	220,000	0	275	275	9,785	03/15/2023	3.C FE
73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.621% 07/25/35		09/01/2022	Paydown		107,862	107,862	106,400	106,400	0	1,462	0	1,462	0	107,862	0	0	0	2,569	07/25/2035	1.A FM
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		07/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	56	07/30/2049	2.B FE
742718-CB-3	PROCTER & GAMBLE CO THE 5.500% 02/01/34		09/09/2022	JANE STREET CAPITAL		4,894,333	4,450,000	4,368,254	4,397,100	0	2,194	0	2,194	0	4,399,293	0	495,039	495,039	273,304	02/01/2034	1.D FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		09/01/2022	Paydown		8,924	8,924	9,319	9,319	0	(395)	0	(395)	0	8,924	0	0	0	179	02/25/2050	1.A
747525-AJ-2	QUALCOMM INCORPORATED 4.650% 05/20/35		09/19/2022	U.S. BANCORP INVESTMENTS INC		2,464,800	2,500,000	3,039,278	3,014,504	0	(24,343)	0	(24,343)	0	2,990,161	0	(525,361)	(525,361)	97,198	05/20/2035	1.F FE
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 26.429% 11/25/36		09/25/2022	Paydown		5,668	7,067	5,452	5,452	0	216	0	216	0	5,668	0	0	0	1,968	11/25/2036	1.D FM
749357-AA-7	WOODWARD CAPITAL MANAGEMENT SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49		09/01/2022	Paydown		17,063	17,063	17,852	17,852	0	(788)	0	(788)	0	17,063	0	0	0	399	09/25/2049	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		09/01/2022	Paydown		40,882	40,882	41,805	41,805	0	(923)	0	(923)	0	40,882	0	0	0	792	02/25/2050	1.A
74938X-CA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52		09/01/2022	Paydown		24,931	24,931	22,664	0	0	2,267	0	2,267	0	24,931	0	0	0	248	05/25/2052	1.A FE
75049T-AB-7	RADNOR RE LTD SERIES 2019-2 CLASS M1B 144A 4.834% 06/25/29		09/26/2022	Paydown		102,818	102,818	102,818	102,818	0	0	0	0	0	102,818	0	0	0	1,779	06/25/2029	1.F FE
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 3.414% 04/25/37		09/25/2022	Paydown		3,508	4,179	3,174	3,174	0	334	0	334	0	3,508	0	0	0	32	04/25/2037	1.D FM
7591EP-AE-0	REGIONS FINANCIAL CORP 7.375% 12/10/37		09/30/2022	1350_100_WRETOALI		2,189,018	2,000,000	1,714,860	1,731,381	0	6,152	0	6,152	0	1,737,533	0	451,485	451,485	118,819	12/10/2037	2.B FE
75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35		09/01/2022	Paydown		138,559	138,559	138,343	138,343	0	217	0	217	0	138,559	0	0	0	4,790	11/25/2035	1.A FM
75974@-AA-0	RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2022	Redemption 100.0000		27,690	27,690	27,690	27,690	0	0	0	0	0	27,690	0	0	0	1,138	03/31/2035	2.B PL
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 3.484% 04/25/35		08/25/2022	Paydown		513	676	596	596	0	(83)	0	(83)	0	513	0	0	0	4	04/25/2035	1.D FM
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 3.484% 04/25/35		09/25/2022	Paydown		4,562	5,100	4,496	4,496	0	66	0	66	0	4,562	0	0	0	44	04/25/2035	2.B FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 2.104% 01/25/46		09/01/2022	Paydown		2,087	2,366	1,769	1,769	0	318	0	318	0	2,087	0	0	0	22	01/25/2046	1.D FM
761118-VY-1	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-Q02 CLASS A1 3.524% 02/25/46		08/25/2022	Paydown		1,020	1,020	180	180	0	841	0	841	0	1,020	0	0	0	8	02/25/2046	1.D FM
76132F-AA-5	RETAIL OPPORTUNITY INVEST 5.000% 12/15/23		09/27/2022	BANK OF NEW YORK		2,473,275	2,500,000	2,458,250	2,490,084	0	3,667	0	3,667	0	2,493,752	0	(20,477)	(20,477)	98,611	12/15/2023	2.B FE
78409V-BD-5	S&P GLOBAL INC SERIES 144A 3.700% 03/01/52		08/04/2022	BNP PARIBAS SECURITIES CORP		912,930	1,000,000	983,980	0	0	101	0	101	0	984,081	0	(71,151)	(71,151)	14,389	03/01/2052	1.G FE
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 3.484% 03/25/25		09/26/2022	Paydown		649	649	652	652	0	(3)	0	(3)	0	649	0	0	0	5	03/25/2025	4.B FE
797440-CB-8	SAN DIEGO G & E SERIES XXX 3.000% 03/15/32		09/09/2022	JANE STREET CAPITAL		803,353	912,000	909,419	0	0	115	0	115	0	909,534	0	(106,180)	(106,180)	13,832	03/15/2032	1.F FE
81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49		09/01/2022	Paydown		48,755	48,755	49,484	49,484	0	(729)	0	(729)	0	48,755	0	0	0	1,151	12/25/2049	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
81743P-AA-4	SEQUOIA MORTGAGE TRUST SERIES 2003-1 CLASS 1A 3.774% 04/20/33		09/20/2022	Paydown		5,046	5,046	5,062	5,062	0	(15)	0	(15)	0	5,046	0	0	0	49	04/20/2033	1.A FM
81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 3.633% 04/19/27		09/19/2022	Paydown		6,775	6,775	6,775	6,775	0	0	0	0	0	6,775	0	0	0	65	04/19/2027	1.A FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43		09/01/2022	Paydown		17,247	17,247	17,863	17,863	0	(616)	0	(616)	0	17,247	0	0	0	383	07/25/2043	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		09/01/2022	Paydown		29,447	29,447	29,516	29,516	0	(70)	0	(70)	0	29,447	0	0	0	654	07/25/2047	1.A
81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47		09/01/2022	Paydown		2,045	2,045	2,020	2,020	0	25	0	25	0	2,045	0	0	0	46	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		09/01/2022	Paydown		417	417	445	445	0	(28)	0	(28)	0	417	0	0	0	11	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		09/01/2022	Paydown		1,327	1,327	1,357	1,357	0	(30)	0	(30)	0	1,327	0	0	0	35	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		09/01/2022	Paydown		42,474	42,474	43,109	43,109	0	(635)	0	(635)	0	42,474	0	0	0	1,175	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		09/01/2022	Paydown		103,161	103,161	97,698	97,698	0	5,463	0	5,463	0	103,161	0	0	0	2,434	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		09/01/2022	Paydown		25,736	25,736	25,675	25,673	0	63	0	63	0	25,736	0	0	0	466	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		09/01/2022	Paydown		61,153	61,153	61,626	61,626	0	(473)	0	(473)	0	61,153	0	0	0	1,828	08/25/2048	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		09/01/2022	Paydown		68,092	68,092	70,785	70,785	0	(2,693)	0	(2,693)	0	68,092	0	0	0	2,156	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		09/01/2022	Paydown		30,783	30,783	30,933	30,933	0	(150)	0	(150)	0	30,783	0	0	0	876	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		09/01/2022	Paydown		30,922	30,922	30,823	30,802	0	120	0	120	0	30,922	0	0	0	477	06/25/2048	1.A
81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49		09/01/2022	Paydown		25,638	25,638	26,632	26,632	0	(995)	0	(995)	0	25,638	0	0	0	666	09/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		09/01/2022	Paydown		8,546	8,546	8,337	8,337	0	209	0	209	0	8,546	0	0	0	222	09/25/2049	1.A
81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.507% 09/25/49		09/01/2022	Paydown		5,320	5,320	5,632	5,632	0	(312)	0	(312)	0	5,320	0	0	0	160	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49		09/01/2022	Paydown		14,008	14,008	14,598	14,598	0	(590)	0	(590)	0	14,008	0	0	0	296	11/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		09/01/2022	Paydown		48,160	48,160	50,181	50,181	0	(2,022)	0	(2,022)	0	48,160	0	0	0	1,154	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		09/01/2022	Paydown		88,765	88,765	90,533	90,533	0	(1,768)	0	(1,768)	0	88,765	0	0	0	2,026	02/25/2050	1.A
81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50		09/01/2022	Paydown		31,953	31,953	32,794	32,794	0	(841)	0	(841)	0	31,953	0	0	0	533	11/25/2050	1.A
81748Y-BD-3	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS AI03 144A 0.500% 10/25/51		09/01/2022	Paydown		0	0	48,640	0	0	(48,640)	0	(48,640)	0	0	0	0	0	1,174	10/25/2051	1.A FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		09/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	32	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A 2.636% 08/20/51		09/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	44	08/20/2051	2.B FE
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		09/01/2022	Paydown		34,457	34,457	29,805	0	0	4,652	0	4,652	0	34,457	0	0	0	78	11/25/2066	1.A FE
863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28		09/01/2022	Paydown		6,006	6,006	5,892	5,892	0	113	0	113	0	6,006	0	0	0	259	07/25/2028	1.D FM
86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 3.724% 10/25/31		09/26/2022	Paydown		310	310	310	310	0	0	0	0	0	310	0	0	0	3	10/25/2031	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 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
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35		07/01/2022	Paydown		2,388	2,388	2,231	2,231	0	157	0	157	0	2,388	0	0	0	59	08/25/2035	2.B FM
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35		09/01/2022	Paydown		4,484	4,484	4,190	4,190	0	294	0	294	0	4,484	0	0	0	144	08/25/2035	3.B FM
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		09/15/2022	Paydown		29,921	29,921	29,921	29,921	0	0	0	0	0	29,921	0	0	0	1,001	03/15/2038	1.A FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		09/20/2022	Paydown		18,817	18,817	18,782	18,782	0	34	0	34	0	18,817	0	0	0	251	07/20/2048	1.G FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49		09/20/2022	Paydown		5,464	5,464	5,426	0	0	38	0	38	0	5,464	0	0	0	25	08/20/2049	1.F FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		09/20/2022	Paydown		5,962	5,962	5,829	5,833	0	129	0	129	0	5,962	0	0	0	62	02/22/2049	1.G FE
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48		07/20/2022	Paydown		26,754	26,754	26,267	26,267	0	487	0	487	0	26,754	0	0	0	1,303	07/20/2048	1.G FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55		07/30/2022	Paydown		8,533	8,533	8,494	8,494	0	39	0	39	0	8,533	0	0	0	214	02/01/2055	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		07/30/2022	Paydown		9,681	9,681	9,667	9,667	0	14	0	14	0	9,681	0	0	0	187	04/28/2056	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55		07/30/2022	Paydown		21,704	21,704	21,352	21,352	0	353	0	353	0	21,704	0	0	0	588	02/01/2055	1.F FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		07/30/2022	Paydown		12,027	12,027	11,929	0	0	98	0	98	0	12,027	0	0	0	136	07/30/2057	1.G Z
86800R-AG-6	SUNTRUST ALTERNATIVE LOAN TRUS SERIES 2006-1F CLASS 3S 4.066% 04/25/36		09/25/2022	Paydown		0	0	40	40	0	(40)	0	(40)	0	0	0	0	0	88	04/25/2036	6. FE
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		09/15/2022	Paydown		8,053	8,053	8,250	0	0	(197)	0	(197)	0	8,053	0	0	0	146	01/15/2071	1.A FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40		09/30/2022	Redemption 100.0000		35,609	35,609	35,609	35,609	0	0	0	0	0	35,609	0	0	0	1,894	09/30/2040	2.B PL
87264A-BF-1	T MOBILE USA INC SERIES WI 3.875% 04/15/30		09/16/2022	MORGAN STANLEY & CO. INC.		911,070	1,000,000	993,464	993,838	0	488	0	488	0	994,326	0	(83,256)	(83,256)	36,059	04/15/2030	2.C FE
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2II 144A 4.940% 11/25/48		08/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	11/25/2048	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		08/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	95	08/25/2051	2.B FE
874054-AH-2	TAKE TWO INTERACTIVE SOF 4.000% 04/14/32		09/16/2022	MORGAN STANLEY & CO. INC.		1,133,363	1,250,000	1,248,675	0	0	47	0	47	0	1,248,722	0	(115,360)	(115,360)	21,667	04/14/2032	2.B FE
87612E-AR-7	TARGET CORP 6.500% 10/15/37		09/26/2022	JP MORGAN CHASE		2,412,074	2,207,000	2,373,881	2,331,566	0	(3,667)	0	(3,667)	0	2,327,899	0	84,176	84,176	136,681	10/15/2037	1.F FE
88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40		09/30/2022	Various		54,704	54,704	54,704	54,704	0	0	0	0	0	54,704	0	0	0	1,883	08/31/2040	2.C PL
88159D-AA-3	TES LLC SERIES 2017-1A CLASS A 144A 4.330% 10/20/47		09/20/2022	Paydown		2,064,859	2,064,859	2,051,872	2,051,872	0	12,987	0	12,987	0	2,064,859	0	0	0	84,797	10/20/2047	2.A FE
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48		09/01/2022	Redemption 100.0000		577	577	577	577	0	0	0	0	0	577	0	0	0	21	07/01/2048	1.F PL
90214G-AA-5	2014 ESA PROJECT COMPANY INC 6.070% 03/30/30		09/30/2022	Various		14,952	14,952	14,952	14,952	0	0	0	0	0	14,952	0	0	0	681	03/30/2030	2.B PL
90229*-AA-4	2015 ESA PROJECT COMPANY LLC 3.040% 06/30/31		09/30/2022	Redemption 100.0000		4,514	4,514	4,514	4,514	0	0	0	0	0	4,514	0	0	0	103	06/30/2031	2.B PL
90783V-AA-3	UNP RR CO 2005 PASS TRST SERIES 05-1 5.082% 01/02/29		07/05/2022	Redemption 100.0000		225	225	225	225	0	0	0	0	0	225	0	0	0	11	01/02/2029	1.D
91862@-AA-2	VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31		09/15/2022	Redemption 100.0000		56,482	56,482	56,482	56,482	0	0	0	0	0	56,482	0	0	0	1,251	10/15/2031	1.G PL
91862@-AB-0	VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41		09/15/2022	Redemption 100.0000		11,907	11,907	11,907	11,907	0	0	0	0	0	11,907	0	0	0	354	10/15/2041	2.B PL
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A 5.500% 11/01/25		08/31/2022	BANK OF AMERICA		1,043,750	1,250,000	1,229,688	1,237,989	0	1,915	0	1,915	0	1,239,904	0	(196,154)	(196,154)	57,483	11/01/2025	4.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
92343V-AU-8	VERIZON COMMUNICATIONS 7.350% 04/01/39		09/30/2022	1350_100_WRETOALI		4,715,882	4,200,000	4,128,096	4,141,978	0	1,278	0	1,278	0	4,143,256	0	572,626	572,626	307,843	04/01/2039	2.A FE
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		09/01/2022	Paydown		56,214	56,214	56,214	0	0	0	0	0	0	56,214	0	0	0	836	04/25/2067	1.A FE
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		09/01/2022	Paydown		22,492	22,492	20,271	0	0	2,221	0	2,221	0	22,492	0	0	0	40	10/25/2066	1.A FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		09/30/2022	Redemption 100.0000		16,883	16,883	16,883	16,883	0	0	0	0	0	16,883	0	0	0	325	10/14/2049	1.F PL
92855H-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2020-1A CLASS A 144A 2.210% 07/31/51		07/30/2022	Paydown		53,891	53,891	53,667	53,667	0	224	0	224	0	53,891	0	0	0	1,191	07/31/2051	1.G FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33		09/01/2022	Paydown		1,301	1,301	1,365	1,370	0	(69)	0	(69)	0	1,301	0	0	0	25	06/25/2033	1.A FM
92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 3.066% 12/25/35		09/01/2022	Paydown		12,327	12,327	0	0	0	12,327	0	12,327	0	12,327	0	0	0	172	12/25/2035	1.D FM
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 3.549% 10/25/45		09/26/2022	Paydown		48,398	48,398	48,861	48,861	0	(463)	0	(463)	0	48,398	0	0	0	545	10/25/2045	1.A FM
92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 3.394% 01/25/45		09/26/2022	Paydown		227	227	227	227	0	0	0	0	0	227	0	0	0	2	01/25/2045	1.A FM
92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 3.764% 04/25/45		09/25/2022	Paydown		2,708	2,708	2,613	2,613	0	95	0	95	0	2,708	0	0	0	28	04/25/2045	1.A FM
92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 3.804% 07/25/45		09/25/2022	Paydown		1,116	1,116	860	860	0	256	0	256	0	1,116	0	0	0	11	07/25/2045	1.A FM
92922F-TB-4	WAMU MORTGAGE PASS THROUGH SERIES 2004-AR7 CLASS A6 3.467% 07/25/34		09/01/2022	Paydown		90,278	90,278	92,151	92,333	0	(2,055)	0	(2,055)	0	90,278	0	0	0	1,283	07/25/2034	1.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 3.812% 07/25/45		09/25/2022	Paydown		1,537	1,537	1,537	1,537	0	0	0	0	0	1,537	0	0	0	15	07/25/2045	1.A FM
92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 3.911% 08/25/34		09/01/2022	Paydown		3,582	3,582	3,553	3,566	0	16	0	16	0	3,582	0	0	0	45	08/25/2034	1.A FM
92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34		09/01/2022	Paydown		2,104	2,104	2,160	2,160	0	(56)	0	(56)	0	2,104	0	0	0	90	10/25/2034	1.A FM
92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 3.864% 10/25/44		09/25/2022	Paydown		6,217	6,217	6,217	6,217	0	0	0	0	0	6,217	0	0	0	64	10/25/2044	1.A FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 1.924% 12/25/46		09/01/2022	Paydown		14,147	12,159	9,502	9,502	0	4,645	0	4,645	0	14,147	0	0	0	119	12/25/2046	1.D FM
92936Y-AG-6	WF RBS COMMERCIAL MORTGAGE SERIES 2012-C8 CLASS C 4.888% 08/15/45		07/01/2022	Paydown		2,125,000	2,125,000	2,125,000	2,092,602	0	32,398	0	32,398	0	2,125,000	0	0	0	60,891	08/15/2045	1.A FM
92966*-AC-3	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		07/31/2022	Redemption 100.0000		23,441	23,441	23,441	23,441	0	0	0	0	0	23,441	0	0	0	981	12/19/2024	1.F
92966*-AD-1	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		07/31/2022	Redemption 100.0000		16,744	16,744	16,744	16,744	0	0	0	0	0	16,744	0	0	0	701	12/19/2024	1.F
92966*-AE-9	WABASH VALLEY POWER ASSOC 5.560% 12/19/24		07/31/2022	Redemption 100.0000		26,790	26,790	26,790	26,790	0	0	0	0	0	26,790	0	0	0	1,121	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		07/31/2022	Various		75,221	75,221	75,221	75,221	0	0	0	0	0	75,221	0	0	0	3,464	01/31/2028	1.F
931142-CB-7	WAL MART STORES INC 5.250% 09/01/35		09/27/2022	Various		8,187,406	7,576,000	8,501,361	8,370,008	0	(31,658)	0	(31,658)	0	8,338,350	0	(150,943)	(150,943)	413,548	09/01/2035	1.C FE
93362Y-AA-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2006-AR5 CLASS A1A 2.094% 06/25/46		09/01/2022	Paydown		33,179	33,179	27,650	27,650	0	5,529	0	5,529	0	33,179	0	0	0	237	06/25/2046	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 1.804% 03/25/47		09/01/2022	Paydown		8,317	7,149	5,912	5,912	0	2,405	0	2,405	0	8,317	0	0	0	54	03/25/2047	1.D FM
933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 1.834% 01/25/47		09/01/2022	Paydown		5,992	526	24	24	0	5,969	0	5,969	0	5,992	0	0	0	56	01/25/2047	1.D FM
93363C-AD-1	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR7 CLASS 3A1B 2.419% 07/25/46		09/01/2022	Paydown		9,655	8,392	977	977	0	8,678	0	8,678	0	9,655	0	0	0	94	07/25/2046	1.D FM
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 3.254% 07/25/47		09/26/2022	Paydown		37,033	37,033	23,975	23,975	0	13,058	0	13,058	0	37,033	0	0	0	199	07/25/2047	1.D FM

SCHEDULE D - PART 4

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

1	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
93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 1.854% 06/25/47		09/01/2022	Paydown		9,791	9,791	8,443	8,443	0	1,348	0	1,348	0	9,791	0	0	0	60	06/25/2047	1.D FM
939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 3.484% 06/25/35		09/25/2022	Paydown		3,527	3,719	3,144	3,144	0	382	0	382	0	3,527	0	0	0	31	06/25/2035	1.D FM
939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 1.944% 11/25/46		09/01/2022	Paydown		11,777	9,067	6,356	6,356	0	5,421	0	5,421	0	11,777	0	0	0	98	11/25/2046	1.D FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 3.484% 07/25/35		09/25/2022	Paydown		1,177	1,229	1,033	1,033	0	144	0	144	0	1,177	0	0	0	12	07/25/2035	1.D FM
93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35		09/01/2022	Paydown		0	574	336	336	0	(336)	0	(336)	0	0	0	0	0	26	08/25/2035	1.D FM
93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35		09/01/2022	Paydown		7,463	10,296	9,345	9,345	0	(1,881)	0	(1,881)	0	7,463	0	0	0	372	10/25/2035	1.D FM
93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35		09/01/2022	Paydown		531	1,460	979	979	0	(448)	0	(448)	0	531	0	0	0	63	11/25/2035	1.D FM
93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36		09/01/2022	Paydown		19,574	25,060	10,541	10,541	0	9,033	0	9,033	0	19,574	0	0	0	1,044	02/25/2036	1.D FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 1.804% 04/25/47		08/01/2022	Paydown		3,459	3,459	2,903	2,903	0	556	0	556	0	3,459	0	0	0	20	04/25/2047	1.D FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 1.804% 04/25/47		09/01/2022	Paydown		8,189	6,795	5,703	5,703	0	2,485	0	2,485	0	8,189	0	0	0	72	04/25/2047	2.B FM
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 2.024% 09/25/46		09/01/2022	Paydown		12,413	12,397	8,851	8,851	0	3,561	0	3,561	0	12,413	0	0	0	101	09/25/2046	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.192% 10/25/36		09/01/2022	Paydown		5,723	5,723	3,351	3,351	0	2,372	0	2,372	0	5,723	0	0	0	85	10/25/2036	1.D FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 2.064% 08/25/46		09/01/2022	Paydown		8,442	5,609	3,495	3,495	0	4,947	0	4,947	0	8,442	0	0	0	80	08/25/2046	1.D FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 3.184% 12/25/36		09/26/2022	Paydown		6,381	6,381	3,767	3,767	0	2,615	0	2,615	0	6,381	0	0	0	40	12/25/2036	1.D FM
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		09/01/2022	Paydown		10,640	10,640	11,277	11,277	0	(637)	0	(637)	0	10,640	0	0	0	195	05/25/2050	1.A
949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50		09/01/2022	Paydown		8,512	8,512	8,955	8,955	0	(443)	0	(443)	0	8,512	0	0	0	156	05/25/2050	1.A
94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 3.069% 05/25/35		09/01/2022	Paydown		1,071	1,071	1,049	1,049	0	22	0	22	0	1,071	0	0	0	22	05/25/2035	1.A FM
94982X-AD-4	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-7 CLASS 2A1 6.000% 06/25/36		09/01/2022	Paydown		16,214	17,586	13,145	13,145	0	3,069	0	3,069	0	16,214	0	0	0	704	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		09/01/2022	Paydown		5,582	5,582	5,807	5,807	0	(225)	0	(225)	0	5,582	0	0	0	132	07/25/2049	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		09/01/2022	Paydown		4,838	4,838	4,855	4,855	0	(17)	0	(17)	0	4,838	0	0	0	114	07/25/2049	1.A
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 2.832% 03/25/36		09/01/2022	Paydown		8,336	9,274	7,757	7,757	0	579	0	579	0	8,336	0	0	0	186	03/25/2036	1.D FM
94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37		09/01/2022	Paydown		4,516	4,775	1,177	1,177	0	3,339	0	3,339	0	4,516	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		09/01/2022	Paydown		13,019	13,019	12,040	12,040	0	979	0	979	0	13,019	0	0	0	297	07/25/2047	1.A
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.945% 11/25/48		09/01/2022	Paydown		10,297	10,297	10,327	10,338	0	(40)	0	(40)	0	10,297	0	0	0	151	11/25/2048	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		09/01/2022	Paydown		16,631	16,631	17,040	17,040	0	(409)	0	(409)	0	16,631	0	0	0	336	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		09/01/2022	Paydown		10,485	10,485	10,929	10,929	0	(444)	0	(444)	0	10,485	0	0	0	202	06/25/2050	1.A
95003N-AB-2	WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52		09/01/2022	Paydown		55,767	55,767	50,765	0	0	5,002	0	5,002	0	55,767	0	0	0	403	03/25/2052	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 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
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		09/15/2022	Paydown		7,925	7,925	7,913	7,913	0	12	0	12	0	7,925	0	0	0	231	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		09/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	52	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		09/15/2022	Paydown		3,125	3,125	3,125	0	0	0	0	0	0	3,125	0	0	0	65	03/15/2052	2.B FE
95630L-AA-9	WEST TOWN MALL TRUST SERIES 2017-KNOX CLASS A 144A 3.823% 07/05/30		07/01/2022	Paydown		2,331,987	2,331,987	2,329,473	2,329,473	0	2,514	0	2,514	0	2,331,987	0	0	0	52,003	07/05/2030	1.A FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40		07/31/2022	Redemption 100.0000		19,859	19,859	19,859	19,859	0	0	0	0	0	19,859	0	0	0	687	03/31/2040	2.C PL
962166-AW-4	WEYERHAEUSER CO 6.950% 10/01/27		09/30/2022	1350_100_WRETOALI		1,918,096	1,800,000	1,701,049	1,732,320	0	8,575	0	8,575	0	1,740,895	0	177,201	177,201	124,753	10/01/2027	2.B FE
962166-BR-4	WEYERHAEUSER CO 7.375% 03/15/32		09/30/2022	1350_100_WRETOALI		1,950,964	1,800,000	1,748,494	1,756,477	0	3,730	0	3,730	0	1,760,207	0	190,757	190,757	138,281	03/15/2032	2.B FE
97314@-AA-3	WIND ENERGY TRANSMISSION 3.670% 12/18/34		09/30/2022	Various		40,678	40,678	40,114	40,115	0	563	0	563	0	40,678	0	0	0	1,135	12/18/2034	1.F PL
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020-1A CLASS A2 144A 2.841% 12/05/50		09/05/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	80	12/05/2050	2.B FE
97806*-AG-7	WOLVERINE POWER SUPPLY CO 3.830% 09/10/45		09/10/2022	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	319	09/10/2045	1.F
98138H-AJ-0	WORKDAY INC 3.800% 04/01/32		09/19/2022	BANK OF AMERICA		896,330	1,000,000	998,020	0	0	78	0	78	0	998,098	0	(101,768)	(101,768)	17,944	04/01/2032	2.B FE
983024-AN-0	WYETH LLC 5.950% 04/01/37		09/29/2022	Various		5,023,610	4,675,000	4,761,277	4,737,219	0	(1,855)	0	(1,855)	0	4,735,364	0	288,246	288,246	184,921	04/01/2037	1.F FE
98388M-AD-9	XCEL ENERGY INC 4.600% 06/01/32		09/08/2022	DEUTSCHE BANK SECURITIES		491,720	500,000	499,820	0	0	15	0	15	0	499,835	0	(8,115)	(8,115)	8,050	06/01/2032	2.A FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		07/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	07/30/2051	2.B FE
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH 3.080% 07/25/22		07/25/2022	Maturity		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	67,760	07/25/2022	1.G PL
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30	A	07/15/2022	Redemption 100.0000		38,400	38,400	34,776	35,048	0	3,352	0	3,352	0	38,400	0	0	0	1,267	01/15/2030	1.F FE
009090-AA-9	AIR CANADA 2015 1B PTT SERIES 144A 3.600% 03/15/27	A	09/15/2022	Redemption 100.0000		33,774	33,774	33,774	33,774	0	0	0	0	0	33,774	0	0	0	1,216	03/15/2027	1.F FE
303901-BB-7	FAIRFAX FINL HLDGS LTD SERIES WI 4.850% 04/17/28	A	07/07/2022	SUMRIDGE PARTNERS		0	0	0	0	0	0	0	0	0	0	0	0	0	36,375	04/17/2028	2.B FE
559222-AR-5	MAGNA INTERNATIONAL INC 4.150% 10/01/25	A	09/07/2022	MILLENNIUM ADVISORS LLC.		996,310	1,000,000	1,113,523	1,093,905	0	(18,143)	0	(18,143)	0	1,075,762	0	(79,452)	(79,452)	38,964	10/01/2025	1.G FE
78016F-ZS-6	ROYAL BANK OF CANADA SERIES GMTN 4.240% 08/03/27	A	09/15/2022	JANE STREET CAPITAL		244,393	250,000	246,763	0	0	10	0	10	0	246,773	0	(2,380)	(2,380)	1,502	08/03/2027	1.E FE
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN 3.200% 03/10/32	A	09/09/2022	JANE STREET CAPITAL		1,751,280	2,000,000	1,996,100	0	0	170	0	170	0	1,996,270	0	(244,990)	(244,990)	32,533	03/10/2032	1.E FE
C4111#-AF-8	GRAYMONT LTD 6.870% 01/10/23	A	07/10/2022	Various		676,923	676,923	687,653	682,814	0	(5,891)	0	(5,891)	0	676,923	0	0	0	46,505	01/10/2023	2.C PL
00173*-AC-5	ALS TESTING SERVICES GROUP INC 4.790% 07/19/22	C	07/19/2022	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	958,000	07/19/2022	2.B
00173*-AE-1	ALS TESTING SERVICES GROUP INC 4.170% 07/19/22	C	07/19/2022	Various		1,000,000	1,000,000	1,006,180	1,000,510	0	(510)	0	(510)	0	1,000,000	0	0	0	41,700	07/19/2022	2.B
034863-AT-7	ANGLO AMERICAN CAPITAL SERIES 144A 4.000% 09/11/27	D	07/13/2022	STIFEL NICOLAUS & CO		945,940	1,000,000	1,038,610	1,028,787	0	(2,482)	0	(2,482)	0	1,026,306	0	(80,366)	(80,366)	33,778	09/11/2027	2.B FE
035229-CL-5	ANHEUSER BUSCH COS LLC 6.000% 11/01/41	C	09/30/2022	1350_100_WRETOALI		1,875,046	2,000,000	1,576,300	1,640,188	0	5,935	0	5,935	0	1,646,123	0	228,923	228,923	109,667	11/01/2041	2.B FE
03523T-BF-4	ANHEUSER BUSCH INBEV WOR 8.200% 01/15/39	C	09/30/2022	1350_100_WRETOALI		3,295,570	2,750,000	2,844,018	2,826,433	0	(1,715)	0	(1,715)	0	2,824,717	0	470,852	470,852	272,479	01/15/2039	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	D	09/30/2022	Various		103,557	103,557	102,593	102,593	0	964	0	964	0	103,557	0	0	0	8,944	06/30/2035	2.C FE
07876L-AB-5	BELLEMEADE RE LT SERIES 2019-4A CLASS M1B 144A 5.084% 10/25/29	C	09/26/2022	Paydown		285,332	285,332	285,332	285,332	0	0	0	0	0	285,332	0	0	0	5,327	10/25/2029	1.C FE
08866T-AA-0	BIB MERCHANT VOUCHER RECE 4.080% 04/07/27	D	07/07/2022	Redemption 100.0000		43,083	43,083	43,083	43,083	0	0	0	0	0	43,083	0	0	0	1,318	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECE 4.180% 04/07/28	D	07/07/2022	Redemption 100.0000		72,197	72,197	72,197	72,197	0	0	0	0	0	72,197	0	0	0	2,263	04/07/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12661P-AC-3	CSL FINANCE PLC SERIES 144A 4.250% 04/27/32	D	07/28/2022	JEFFERIES & COMPANY INC		254,218	250,000	249,113	0	0	19	0	19	0	249,131	0	5,086	5,086	2,774	04/27/2032	1.G FE
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D	09/13/2022	Call 89.7260		491,698	548,000	542,367	543,339	0	365	0	365	0	491,698	0	0	0	(34,801)	01/22/2030	1.G FE
200447-A*-1	COMISION FEDERAL DE ELECTRICID FEDERAL DE ELECT 4.390% 09/29/36	D	09/29/2022	Various		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	13,829	09/29/2036	2.B
30251G-AW-7	FMG RESOURCES AUG 2006 SERIES 144A 5.125% 05/15/24	D	08/10/2022	Various		336,325	335,000	336,075	335,389	0	(102)	0	(102)	0	335,286	0	1,039	1,039	12,654	05/15/2024	3.A FE
377372-AH-0	GLAXOSMITHKLINE CAP INC 2.800% 03/18/23	C	09/15/2022	Call 100.0000		1,236,000	1,236,000	1,169,441	1,226,189	0	5,651	0	5,651	0	1,231,840	0	4,160	4,160	34,320	03/18/2023	1.F FE
404280-AM-1	HSBC HOLDINGS PLC 6.100% 01/14/42	D	09/27/2022	HSBC SECURITIES USA INC.		3,949,600	4,000,000	3,997,080	3,998,177	0	36	0	36	0	3,998,213	0	(48,613)	(48,613)	294,833	01/14/2042	1.G FE
404280-AW-9	HSBC HOLDINGS PLC 4.300% 03/08/26	D	08/01/2022	JANE STREET CAPITAL		5,032,450	5,000,000	5,044,205	5,025,718	0	(3,351)	0	(3,351)	0	5,022,367	0	10,083	10,083	194,097	03/08/2026	1.G FE
549875-AB-8	LUKOIL CAPITAL DAC SERIES 144A 3.600% 10/26/31	D	08/10/2022	BNP PAIRBAS		700,000	1,000,000	534,000	1,000,000	0	0	466,000	(466,000)	0	534,000	0	166,000	166,000	28,568	10/26/2031	6. Z
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	C	09/20/2022	Paydown		19,039	19,039	19,119	19,118	0	(79)	0	(79)	0	19,039	0	0	0	275	03/20/2043	1.F FE
62877C-AA-1	NORDIC AVIATION CAPITAL 29 DAC 4.750% 06/30/26	D	09/02/2022	Call 100.0000		130,942	130,942	130,942	0	0	0	0	0	0	130,942	0	0	0	1,258	06/30/2026	4.B FE
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49	C	09/20/2022	Paydown		(1,901,635)	(1,901,635)	(1,890,714)	(1,890,714)	0	(10,921)	0	(10,921)	0	(1,901,635)	0	0	0	6,098	08/24/2049	1.G FE
771196-AU-6	ROCHE HOLDINGS INC SERIES 144A 7.000% 03/01/39	C	09/15/2022	U.S. BANCORP INVESTMENTS INC		6,197,000	5,000,000	5,838,090	5,642,803	0	(17,035)	0	(17,035)	0	5,625,768	0	571,232	571,232	367,500	03/01/2039	1.C FE
771196-AU-6	ROCHE HOLDINGS INC SERIES 144A 7.000% 03/01/39	C	09/30/2022	1350_100_WRETOALI		298,283	250,000	243,195	244,567	0	124	0	124	0	244,690	0	53,592	53,592	18,910	03/01/2039	1.C FE
80281L-AG-0	SANTANDER UK GROUP HLDGS 3.823% 11/03/28	D	09/19/2022	BNP PARIBAS SECURITIES CORP		2,239,350	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(260,650)	(260,650)	84,425	11/03/2028	2.A FE
85572R-AA-7	START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43	D	09/15/2022	Paydown		83,065	83,065	82,454	82,454	0	611	0	611	0	83,065	0	0	0	2,168	05/15/2043	2.A FE
865622-BW-3	SUMITOMO MITSUI BANKING SERIES GMTN 3.650% 07/23/25	D	09/09/2022	JANE STREET CAPITAL		1,458,795	1,500,000	1,494,525	1,497,818	0	408	0	408	0	1,498,226	0	(39,431)	(39,431)	62,354	07/23/2025	1.E FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	07/31/2022	Redemption 100.0000		5,093	5,093	5,093	0	0	0	0	0	0	5,093	0	0	0	97	01/31/2049	2.A FE
90351D-AB-3	UBS GROUP FUNDING SERIES 144A 4.125% 09/24/25	D	09/15/2022	UBS		488,730	500,000	557,097	547,767	0	(8,973)	0	(8,973)	0	538,794	0	(50,064)	(50,064)	20,339	09/24/2025	1.G FE
C3298@-AB-6	ALS CANADA LTD 4.170% 07/19/22		07/19/2022	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,700	07/19/2022	2.B
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	06/30/2022	Redemption 100.0000		146,047	146,047	146,047	146,049	0	(2)	0	(2)	0	146,047	0	0	0	2,775	09/30/2045	1.D PL
G6764#-AA-0	OMEGA LEASING NO 9 LTD 2.400% 10/12/26	D	07/12/2022	Redemption 100.0000		5,263	5,263	5,263	5,263	0	0	0	0	0	5,263	0	0	0	95	10/12/2026	3.C
K7017#-AA-8	MERIDIAN SPIRIT APS 4.110% 08/01/30	D	09/30/2022	Various		84,387	84,387	84,387	84,387	0	0	0	0	0	84,387	0	0	0	2,601	08/01/2030	2.A FE
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	D	07/30/2022	Redemption 100.0000		(47)	(47)	(47)	(47)	0	0	0	0	0	(47)	0	0	0	752	06/30/2034	2.B PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV 6.770% 09/30/37	D	09/30/2022	Various		7,747	7,747	7,747	7,747	0	0	0	0	0	7,747	0	0	0	393	09/30/2037	3.B PL
Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD 4.540% 06/18/25	D	08/05/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,254	06/18/2025	2.C PL
Q3946*-AE-3	FOXTEL FOXTEL 4.270% 07/25/22	D	07/25/2022	Various		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	533,750	07/25/2022	2.C PL
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36	D	09/30/2022	Redemption 100.0000		9,028	9,028	9,028	0	0	0	0	0	0	9,028	0	0	0	169	03/31/2036	2.B PL
Q8277*-AM-3	SANTOS LIMITED 6.450% 08/02/22	D	08/02/2022	Various		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	232,200	08/02/2022	2.C
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	D	09/30/2022	Redemption 100.0000		140,487	140,487	140,487	140,487	0	0	0	0	0	140,487	0	0	0	6,547	03/30/2032	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						332,001,347	314,715,209	328,062,586	286,762,457	0	(24,639)	466,000	(490,639)	0	326,430,130	0	5,571,215	5,571,215	16,260,409	XXX	XXX
878091-BD-8	TEACHERS INSUR & ANNUITY		09/01/2022	Various		8,017,758	6,300,000	8,076,033	7,990,733	(13,162)	0	0	(13,162)	0	8,017,758	0	0	0	154,350	09/15/2044	1.D FE
064058-AH-3	BANK OF NY MELLON CORP SERIES G 4.700% Perpet.		09/19/2022	CREDIT SUISSE FIRST BOSTON		977,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(22,480)	(22,480)	47,131	01/01/9999	2.A FE

SCHEDULE D - PART 4

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

1 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
1309999999. Subtotal - Bonds - Hybrid Securities						8,995,278	7,300,000	9,076,033	8,990,733	(13,162)	0	0	(13,162)	0	9,017,758	0	(22,480)	(22,480)	201,481	XXX	XXX
03085*-AA-0	AMERITEX PIPE & PRODUCTS LLC DELAYED DRAW TERM LOAN 11/04/24		08/16/2022	Redemption 100.0000		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	12,254	11/04/2024	2.A PL
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC TERM LOAN 11/04/24		08/16/2022	Redemption 100.0000		1,069,668	1,069,668	1,048,275	955,947	0	20,947	0	20,947	0	1,069,668	0	0	0	49,348	11/04/2024	2.A PL
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27		06/30/2022	Redemption 100.0000		3,440	3,440	3,400	3,166	0	38	0	38	0	3,440	0	0	0	53	06/11/2027	3.A PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27		07/28/2022	Redemption 100.0000		1,778	1,778	1,778	(1,523)	0	0	0	0	0	1,778	0	0	0	80	06/11/2027	3.A PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27		11/19/2021	Tax Free Exchange		96,000	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	0	06/11/2027	3.A PL
10463N-AC-2	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27		09/30/2022	Redemption 100.0000		5,594	5,594	5,454	(5,454)	0	140	0	140	0	5,594	0	0	0	511	10/21/2027	3.A PL
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25		09/30/2022	Various		15,500	15,500	15,331	15,331	0	169	0	169	0	15,500	0	0	0	787	06/06/2025	3.A PL
55317K-AB-3	CLOYES INC INITIAL TERM LOAN 02/17/28		06/30/2022	Redemption 100.0000		2,500	2,500	2,469	0	0	31	0	31	0	2,500	0	0	0	18	02/17/2028	3.A FE
55317K-AB-3	CLOYES INC INITIAL TERM LOAN 02/17/28		09/30/2022	Redemption 100.0000		2,500	2,500	2,469	0	0	31	0	31	0	2,500	0	0	0	66	02/17/2028	3.A PL
59100H-AG-2	META SPECIAL AEROSPACE LLC 2018 INCREMENTAL TERM LOAN 06/30/23		09/30/2022	Redemption 100.0000		25,000	25,000	24,928	24,928	0	72	0	72	0	25,000	0	0	0	1,082	06/30/2023	2.A PL
59100H-AH-0	META SPECIAL AEROSPACE LLC 2019 INCREMENTAL TERM LOAN 06/30/23		09/30/2022	Redemption 100.0000		100,000	100,000	100,000	99,983	0	17	0	17	0	100,000	0	0	0	3,256	06/30/2023	2.A PL
59100H-AJ-6	META SPECIAL AEROSPACE LLC 2020 INCREMENTAL FINCO TERM LO 06/30/23		09/30/2022	Redemption 100.0000		47,500	47,500	46,530	47,100	0	400	0	400	0	47,500	0	0	0	2,310	06/30/2023	2.A PL
70466@-AA-6	POLYMER SOLUTIONS GROUP TERM LOAN 01/01/23		06/30/2022	Redemption 100.0000		9,969	9,969	9,969	9,969	0	0	0	0	0	9,969	0	0	0	401	01/01/2023	3.B FE
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		06/30/2022	Redemption 100.0000		6,250	6,250	6,188	6,188	0	62	0	62	0	6,250	0	0	0	188	09/21/2028	2.C FE
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		09/30/2022	Redemption 100.0000		6,250	6,250	6,188	6,188	0	62	0	62	0	6,250	0	0	0	306	09/21/2028	2.C PL
78423X-AC-6	SH130 CONCESSION CO LLC TERM LOAN 5.86529% Due 6/30/2024		07/01/2022	Redemption 100.0000		8,491	8,491	8,491	0	0	0	0	0	0	8,491	0	0	0	0	07/01/2022	2.C FE
85350E-AB-2	STANDARD INDUSTRIES INC TEXAS TERM LOAN 08/15/28		09/22/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	145	08/15/2028	2.C FE
G6402B-AB-5	NAUTILUS ENERGY PARTNERS LLC 12/26/25		09/21/2022	Redemption 100.0000		120,441	120,441	119,839	120,045	0	396	0	396	0	120,441	0	0	0	4,768	12/26/2025	3.C Z
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEI TERM LOAN 05/15/24	C	08/15/2022	Redemption 100.0000		152,941	152,941	152,941	152,941	0	0	0	0	0	152,941	0	0	0	5,076	05/15/2024	4.A Z
G4910#-AU-4	INTERSERVE GROUP HOLDINGS LTD FACILITY B 12/31/23		08/12/2022	Redemption 100.0000		393,375	393,375	429,187	439,722	0	0	0	0	(10,535)	429,187	(35,812)	0	(35,812)	0	12/31/2023	4.B Z
G4910#-AW-0	INTERSERVE GROUP HOLDINGS LTD FACILITY C 12/31/23	B	08/12/2022	Redemption 100.0000		377,095	377,095	393,091	421,503	0	0	0	0	(28,412)	393,091	(15,996)	0	(15,996)	0	12/31/2023	4.B Z
G7068#-AP-8	PENDRAGON PLC TERM LOAN 03/18/27	B	09/21/2022	Redemption 100.0000		67,386	67,989	79,017	0	0	0	0	0	0	78,414	(11,028)	0	(11,028)	3,878	03/18/2027	2.B PL
G7741@-AA-8	SVF II FINCO (CAYMAN) LP TERM LOAN 12/17/25	D	07/19/2022	Redemption 100.0000		(3,279)	(3,279)	(3,279)	0	0	0	0	0	0	(3,279)	0	0	0	(399)	12/17/2025	1.F PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,908,399	2,909,002	2,948,266	2,392,034	0	22,365	0	22,365	(38,947)	2,971,235	(62,836)	0	(62,836)	84,128	XXX	XXX
2509999997. Total - Bonds - Part 4						572,638,591	529,122,962	584,204,480	475,514,883	(13,162)	(10,942,883)	2,201,172	(13,157,217)	(38,947)	569,004,443	(62,836)	3,696,982	3,634,146	27,589,119	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						572,638,591	529,122,962	584,204,480	475,514,883	(13,162)	(10,942,883)	2,201,172	(13,157,217)	(38,947)	569,004,443	(62,836)	3,696,982	3,634,146	27,589,119	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	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
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
BIN19T-SH-3	INTERSERVE COMMON STOCK	B	09/30/2022	VARIOUS	0.000	0		0	0	0	0	0	0	0	62,414	(62,415)	0	(62,415)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	0	0	0	0	0	0	62,414	(62,415)	0	(62,415)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	62,414	(62,415)	0	(62,415)	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						0	XXX	0	0	0	0	0	0	0	62,414	(62,415)	0	(62,415)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	62,414	(62,415)	0	(62,415)	0	XXX	XXX
6009999999 - Totals						572,638,591	XXX	584,204,480	475,514,883	(13,162)	(10,942,883)	2,201,172	(13,157,217)	(38,947)	569,066,857	(125,251)	3,696,982	3,571,731	27,589,119	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, 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	3		3	(63,273)	0	(58,990)	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	12		12	(44,674)	0	(65,118)	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	31		31	(24,537)	0	(47,141)	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	118		118	(34,552)	0	(49,418)	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	126		126	(19,273)	0	(57,697)	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	152		152	(16,061)	0	(53,723)	0	0		0001
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	454		454	(15,682)	0	(39,187)	0	0		0001
OTC OPTION CALL BOUGHT, JAN23 SPX C @ 4515.55	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/30/2023	157	709,795	JAN23 SPX C @ 4515.55	0	59,126	0	957		957	(18,859)	0	(39,309)	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	2,460		2,460	(33,128)	0	(58,539)	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	8,736		8,736	(36,632)	0	(54,387)	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	2,819		2,819	(35,269)	0	(38,297)	0	0		0001
OTC OPTION CALL BOUGHT, APR23 SPX C @ 4391.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/18/2022	04/14/2023	252	1,108,433	APR23 SPX C @ 4391.69	0	102,087	0	7,472		7,472	(47,954)	0	(46,660)	0	0		0001
OTC OPTION CALL BOUGHT, APR23 SPX C @ 4155.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/02/2022	04/28/2023	175	725,446	APR23 SPX C @ 4155.38	0	74,503	0	13,272		13,272	(30,068)	0	(31,163)	0	0		0001
OTC OPTION CALL BOUGHT, MAY23 SPX C @ 4008.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/12/2023	242	971,410	MAY23 SPX C @ 4008.01	0	98,210	0	30,734		30,734	(30,205)	0	(37,271)	0	0		0001
OTC OPTION CALL BOUGHT, MAY23 SPX C @ 4132.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2022	05/26/2023	178	733,637	MAY23 SPX C @ 4132.15	0	71,896	0	17,111		17,111	(30,421)	0	(24,365)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 SPX C @ 3789.99	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/15/2022	06/15/2023	329	1,246,441	JUN23 SPX C @ 3789.99	0	132,123	0	78,870		78,870	(14,521)	0	(38,732)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 SPX C @ 3785.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2022	06/30/2023	138	520,967	JUN23 SPX C @ 3785.38	0	55,118	0	34,713		34,713	(6,512)	0	(13,893)	0	0		0001
OTC OPTION CALL BOUGHT, JUL23 SPX C @ 3830.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/18/2022	07/14/2023	253	970,389	JUL23 SPX C @ 3830.85	0	101,116	0	60,719		60,719	(19,669)	0	(20,727)	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, AUG23 SPX C @ 4228.48	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/11/2023	115	485,094	AUG23 SPX C @ 4228.48	0	48,412	0	12,444		12,444	(30,273)	0	(5,696)	0	0		0001
OTC OPTION CALL BOUGHT, AUG23 SPX C @ 3955	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/31/2022	08/31/2023	128	507,523	AUG23 SPX C @ 3955	0	53,747	0	27,500		27,500	(21,829)	0	(4,418)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 SPX C @ 3901.35	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	186	725,936	SEP23 SPX C @ 3901.35	0	80,434	0	45,866		45,866	(31,263)	0	(3,305)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 SPX C @ 3585.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	177	635,077	SEP23 SPX C @ 3585.62	0	72,843	0	73,706		73,706	0	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										441,986	1,275,205	0	418,275	XXX	418,275	(604,655)	0	(788,036)	0	0	XXX	XXX
CAP BOUGHT, 5.25 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2022	09/16/2032	1	500,000,000	5.25 30SOFR CMS CAP	0	7,200,000	0	7,825,745		7,825,745	653,339	0	(27,594)	0	0		0002
CAP BOUGHT, 5.25 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2022	09/16/2032	1	450,000,000	5.25 30SOFR CMS CAP	0	6,660,000	0	7,043,170		7,043,170	408,693	0	(25,524)	0	0		0002
CAP BOUGHT, 5.375 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/20/2022	09/22/2032	1	350,000,000	5.375 30SOFR CMS CAP	0	5,320,000	0	5,249,836		5,249,836	(55,609)	0	(14,555)	0	0		0002
CAP BOUGHT, 5.30 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/22/2022	09/22/2032	1	500,000,000	5.30 30SOFR CMS CAP	0	7,125,000	0	7,813,775		7,813,775	704,379	0	(15,604)	0	0		0002
CAP BOUGHT, 5.30 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2022	09/26/2032	1	600,000,000	5.30 30SOFR CMS CAP	0	8,820,000	0	7,446,667		7,446,667	(1,363,675)	0	(9,658)	0	0		0002
CAP BOUGHT, 5.35 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/27/2022	09/27/2032	1	600,000,000	5.35 30SOFR CMS CAP	0	9,300,000	0	9,086,987		9,086,987	(205,375)	0	(7,638)	0	0		0002
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										0	44,425,000	0	44,466,180	XXX	44,466,180	141,752	0	(100,573)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										441,986	45,700,205	0	44,884,455	XXX	44,884,455	(462,903)	0	(888,609)	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										441,986	1,275,205	0	418,275	XXX	418,275	(604,655)	0	(788,036)	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	44,425,000	0	44,466,180	XXX	44,466,180	141,752	0	(100,573)	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										441,986	45,700,205	0	44,884,455	XXX	44,884,455	(462,903)	0	(888,609)	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, 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	0		0	48,886	0	36,165	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	(3)		(3)	32,340	0	39,767	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	(9)		(9)	16,667	0	29,357	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	(35)		(35)	25,952	0	32,316	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 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	(42)		(42)	12,221	0	37,923	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	(54)		(54)	10,805	0	33,603	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	(165)		(165)	10,212	0	25,202	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	(346)		(346)	12,381	0	25,246	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	(960)		(960)	22,765	0	39,026	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	(3,805)		(3,805)	28,665	0	38,924	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	(1,138)		(1,138)	24,328	0	25,606	0	0		0001
OTC OPTION CALL WRITTEN, APR23 SPX C @ 4605.57	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/18/2022	04/14/2023	252	1,108,433	APR23 SPX C @ 4605.57	0	(70,386)	0	(3,203)		(3,203)	35,012	0	32,171	0	0		0001
OTC OPTION CALL WRITTEN, APR23 SPX C @ 4357.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/02/2022	04/28/2023	175	725,446	APR23 SPX C @ 4357.75	0	(54,481)	0	(6,686)		(6,686)	25,007	0	22,788	0	0		0001
OTC OPTION CALL WRITTEN, MAY23 SPX C @ 4200.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/12/2023	242	971,410	MAY23 SPX C @ 4200.39	0	(71,399)	0	(17,554)		(17,554)	26,749	0	27,096	0	0		0001
OTC OPTION CALL WRITTEN, MAY23 SPX C @ 4330.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2022	05/26/2023	178	733,637	MAY23 SPX C @ 4330.49	0	(51,721)	0	(9,287)		(9,287)	24,906	0	17,528	0	0		0001
OTC OPTION CALL WRITTEN, JUN23 SPX C @ 3974.56	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/15/2022	06/15/2023	329	1,246,441	JUN23 SPX C @ 3974.56	0	(98,843)	0	(52,525)		(52,525)	17,342	0	28,976	0	0		0001
OTC OPTION CALL WRITTEN, JUN23 SPX C @ 3969.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2022	06/30/2023	138	520,967	JUN23 SPX C @ 3969.73	0	(41,208)	0	(23,496)		(23,496)	7,326	0	10,387	0	0		0001
OTC OPTION CALL WRITTEN, JUL23 SPX C @ 4017.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/18/2022	07/14/2023	253	970,389	JUL23 SPX C @ 4017.03	0	(74,526)	0	(40,874)		(40,874)	18,376	0	15,277	0	0		0001
OTC OPTION CALL WRITTEN, AUG23 SPX C @ 4440.33	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/11/2023	115	485,094	AUG23 SPX C @ 4440.33	0	(34,296)	0	(7,043)		(7,043)	23,218	0	4,035	0	0		0001
OTC OPTION CALL WRITTEN, AUG23 SPX C @ 4153.54	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/31/2022	08/31/2023	128	507,523	AUG23 SPX C @ 4153.54	0	(39,333)	0	(18,071)		(18,071)	18,029	0	3,233	0	0		0001
OTC OPTION CALL WRITTEN, SEP23 SPX C @ 4090.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	186	725,936	SEP23 SPX C @ 4090.96	0	(60,470)	0	(31,651)		(31,651)	26,334	0	2,485	0	0		0001
OTC OPTION CALL WRITTEN, SEP23 SPX C @ 3760.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	177	635,077	SEP23 SPX C @ 3760.24	0	(56,014)	0	(57,040)		(57,040)	0	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(278,368)	(911,448)	0	(273,987)	XXX	(273,987)	467,521	0	527,111	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(278,368)	(911,448)	0	(273,987)	XXX	(273,987)	467,521	0	527,111	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

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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										(278,368)	(911,448)	0	(273,987)	XXX	(273,987)	467,521	0	527,111	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										(278,368)	(911,448)	0	(273,987)	XXX	(273,987)	467,521	0	527,111	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	4,105	0		(4,594)	0	0	0	0	1,560		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	1,370	0		(1,531)	0	0	0	0	520		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	2,600,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	35,610	0		(39,811)	0	0	0	0	13,524		(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	14,420	0		(114,931)	0	0	0	0	15,975		(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	09/30/2022	09/25/2029	1	30,000,000	FSWP: OIS 3.669800 25-SEP-2029	0	0	0	0		(14,244)	0	0	0	0	396,630		(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	09/30/2022	10/25/2025	1	50,000,000	FSWP: OIS 3.994600 25-OCT-2025	0	0	0	0		(48,026)	0	0	0	0	438,123		(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	09/30/2022	10/25/2041	1	15,000,000	FSWP: OIS 3.358700 25-OCT-2041	0	0	0	0		5,029	0	0	0	0	327,624		(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	09/30/2022	06/25/2027	1	45,000,000	FSWP: OIS 3.819900 25-JUN-2027	0	0	0	0		(69,879)	0	0	0	0	489,704		(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	09/30/2022	06/25/2028	1	80,000,000	FSWP: OIS 3.746200 25-JUN-2028	0	0	0	0		(125,946)	0	0	0	0	958,309		(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	09/30/2022	10/25/2033	1	22,000,000	FSWP: OIS 3.525100 25-OCT-2033	0	0	0	0		(14,765)	0	0	0	0	366,099		(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	09/30/2022	08/25/2028	1	90,000,000	FSWP: OIS 3.735800 25-AUG-2028	0	0	0	0		(192,164)	0	0	0	0	1,093,680		(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	09/30/2022	06/25/2032	1	25,000,000	FSWP: OIS 3.553000 25-JUN-2032	0	0	0	0		(45,594)	0	0	0	0	390,162		(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	09/30/2022	06/25/2031	1	85,000,000	FSWP: OIS 3.584700 25-JUN-2031	0	0	0	0		(149,705)	0	0	0	0	1,256,425		(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	09/30/2022	04/25/2029	1	16,667,000	FSWP: OIS 3.693200 25-APR-2029	0	0	0	0		(32,171)	0	0	0	0	213,647		(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	09/30/2022	04/25/2029	1	16,667,000	FSWP: OIS 3.668900 25-APR-2029	0	0	0	0		(27,231)	0	0	0	0	213,647		(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)
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	09/30/2022	04/25/2029	1	16,667,000	FSWP: OIS 3.671200 25-APR-2029	0	0	0	0		(27,235)	0	0	0	0	213,647		(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	09/30/2022	03/25/2028	1	40,000,000	FSWP: OIS 3.742200 25-MAR-2028	0	0	0	0		(65,779)	0	0	0	0	468,516		(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	55,505	0	XXX	(968,577)	0	0	0	0	6,857,792	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	674,400	CSWAP: EUR/USD 9/23/2026	1,227	0	10,492	86,611		90,940	0	94,530	0	0	6,730		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,749	14,435		15,159	0	15,755	0	0	1,122		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,749	14,435		15,159	0	15,755	0	0	1,122		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	337,200	CSWAP: EUR/USD 9/23/2026	615	0	5,246	43,305		45,476	0	47,265	0	0	3,365		(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	3,420	28,870		33,361	0	31,510	0	0	2,750		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	1,710	14,435		16,680	0	15,755	0	0	1,375		(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	6,840	57,740		66,722	0	63,020	0	0	5,500		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	1,004	12,570		20,005	0	23,815	0	0	1,274		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	3,012	37,710		60,014	0	71,445	0	0	3,823		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	6,024	75,420		120,028	0	142,890	0	0	7,646		(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	1,515	21,040		37,552	0	47,630	0	0	3,030		(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	3,787	52,600		93,880	0	119,075	0	0	7,575		(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	18,937	263,000		469,401	0	595,375	0	0	37,876		(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	9,090	126,240		225,312	0	285,777	0	0	18,180		(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	757	10,520		18,776	0	23,815	0	0	1,515		(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	5,269	68,940		109,119	0	142,890	0	0	7,493		(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	2,635	34,470		54,560	0	71,445	0	0	3,746		(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: 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	878	11,490		18,187	0	23,815	0	0	1,249		(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	10,539	137,880		218,238	0	285,780	0	0	14,985		(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	1,694	26,675		43,238	0	59,538	0	0	3,205		(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	1,694	26,675		43,238	0	59,538	0	0	3,205		(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	3,449	53,350		72,417	0	119,075	0	0	4,731		(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	1,724	26,675		36,208	0	59,538	0	0	2,366		(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	7,441	31,340		31,220	0	63,020	0	0	2,307		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	952,200	CSWAP: EUR/USD 12/8/2023	(2,835)	0	16,741	70,515		70,244	0	141,795	0	0	5,192		(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	1,860	7,835		7,805	0	15,755	0	0	577		(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	3,720	15,670		15,610	0	31,510	0	0	1,154		(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	1,731	7,835		12,012	0	15,755	0	0	1,317		(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	5,192	23,505		36,035	0	47,265	0	0	3,950		(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	8,653	39,175		60,058	0	78,775	0	0	6,583		(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	1,731	7,835		12,012	0	15,755	0	0	1,317		(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	1,278	15,550		27,220	0	23,815	0	0	1,611		(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	6,392	77,750		136,099	0	119,075	0	0	8,054		(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	6,392	77,750		136,099	0	119,075	0	0	8,054		(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	2,557	31,100		54,440	0	47,630	0	0	3,222		(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	21,733	264,350		462,736	0	404,855	0	0	27,383		(100/100)

STATEMENT AS OF SEPTEMBER 30, 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	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: 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	29,576	217,550		305,271	0	452,485	0	0	15,901		(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	17,123	125,950		176,736	0	261,965	0	0	9,206		(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	43,586	320,600		449,872	0	666,820	0	0	23,433		(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	28,264	213,825		249,546	0	236,325	0	0	18,737		(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	39,569	299,355		349,365	0	330,855	0	0	26,232		(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	16,958	128,295		149,728	0	141,795	0	0	11,242		(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	(5,812)	381,650		327,064	0	285,940	0	0	28,192		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(171)	11,225		9,620	0	8,410	0	0	829		(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	(1,880)	123,475		105,815	0	92,510	0	0	9,121		(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	(1,539)	101,025		86,576	0	75,690	0	0	7,463		(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	20,930	179,685		176,671	0	173,305	0	0	8,441		(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	17,124	147,015		144,549	0	141,795	0	0	6,906		(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	66,594	571,725		562,136	0	551,425	0	0	26,857		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	10,274	137,340		212,682	0	166,705	0	0	10,150		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	13,210	176,580		273,449	0	214,335	0	0	13,050		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	1,468	19,620		30,383	0	23,815	0	0	1,450		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	42,565	568,980		881,112	0	690,635	0	0	42,051		(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	11,275	169,360		247,493	0	190,520	0	0	11,982		(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	33,824	508,080		742,480	0	571,560	0	0	35,945		(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: 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	1,409	21,170		30,937	0	23,815	0	0	1,498		(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	9,865	148,190		216,557	0	166,705	0	0	10,484		(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	34,473	508,080		802,513	0	571,560	0	0	42,434		(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	11,491	169,360		267,504	0	190,520	0	0	14,145		(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	10,055	148,190		234,066	0	166,705	0	0	12,377		(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	1,436	21,170		33,438	0	23,815	0	0	1,768		(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	28,685	257,465		261,182	0	204,815	0	0	11,053		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	2,207	19,805		20,091	0	15,755	0	0	850		(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	8,826	79,220		80,364	0	63,020	0	0	3,401		(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	4,413	39,610		40,182	0	31,510	0	0	1,701		(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	4,413	39,610		40,182	0	31,510	0	0	1,701		(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	(317)	31,843		29,182	0	21,996	0	0	2,337		(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	(634)	63,686		58,364	0	43,991	0	0	4,673		(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	(317)	31,843		29,182	0	21,996	0	0	2,337		(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	(159)	15,921		14,591	0	10,998	0	0	1,168		(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	(1,744)	175,136		160,500	0	120,975	0	0	12,852		(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	20,639	314,700		469,003	0	238,150	0	0	19,539		(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	37,151	566,460		844,206	0	428,670	0	0	35,171		(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	4,128	62,940		93,801	0	47,630	0	0	3,908		(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: 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	8,256	125,880		187,601	0	95,260	0	0	7,816		(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	2,064	31,470		46,900	0	23,815	0	0	1,954		(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	5,969	93,870		124,644	0	71,445	0	0	4,525		(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	11,939	187,740		249,288	0	142,890	0	0	9,050		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	1,990	31,290		41,548	0	23,815	0	0	1,508		(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	25,243	188,950		292,066	0	157,550	0	0	16,267		(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	2,524	18,895		29,207	0	15,755	0	0	1,627		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	7,573	56,685		87,620	0	47,265	0	0	4,880		(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	15,146	113,370		175,240	0	94,530	0	0	9,760		(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	10,097	75,580		116,827	0	63,020	0	0	6,507		(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	19,449	160,700		326,030	0	238,150	0	0	15,860		(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	19,449	160,700		326,030	0	238,150	0	0	15,860		(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	50,568	417,820		847,677	0	619,190	0	0	41,236		(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	52,390	301,455		441,695	0	330,855	0	0	27,641		(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	2,495	14,355		21,033	0	15,755	0	0	1,316		(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	7,484	43,065		63,099	0	47,265	0	0	3,949		(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	22,453	129,195		189,298	0	141,795	0	0	11,846		(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	16,055	164,580		354,520	0	309,595	0	0	24,196		(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	3,705	37,980		81,813	0	71,445	0	0	5,584		(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: 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	3,705	37,980		81,813	0	71,445	0	0	5,584		(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	1,235	12,660		27,271	0	23,815	0	0	1,861		(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	26,299	176,025		194,621	0	236,325	0	0	15,876		(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	3,507	23,470		25,949	0	31,510	0	0	2,117		(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	85,910	575,015		635,761	0	771,995	0	0	51,860		(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	(1,680)	119,430		153,966	0	151,380	0	0	18,256		(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	(373)	26,540		34,215	0	33,640	0	0	4,057		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	4,359,370	CSWAP: AUD/USD 02-DEC-2030	(177,312)	0	(5,735)	407,788		525,711	0	516,880	0	0	62,333		(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)	30,732	326,850		424,208	0	375,900	0	0	50,282		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(952,912)	(49,050)	1,176,042	13,090,368	XXX	18,297,304	0	16,200,572	0	0	1,128,777	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(952,912)	(49,050)	1,231,547	13,090,368	XXX	17,328,727	0	16,200,572	0	0	7,986,569	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	229,378	(1,369,063)		(1,369,063)	(3,193,539)	0	0	0	254,232		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	(54,333)	17,451,383		17,451,383	36,397,215	0	0	0	7,785,656		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	13,612	8,620,987		8,620,987	40,100,206	0	0	0	8,888,320		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	713,262	(1,227,515)		(1,227,515)	(3,356,832)	0	0	0	331,621		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	153,959	(115,456)		(115,456)	(501,270)	0	0	0	72,566		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	(65,514)	1,355,147		1,355,147	1,595,295	0	(1,241)	0	170,628		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	(51,544)	2,042,465		2,042,465	2,115,800	0	(489)	0	187,379		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 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	(62,544)	(6,374,854)		(6,374,854)	(4,385,049)	0	(293)	0	414,787		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	30,926	(8,761,655)		(8,761,655)	(5,154,665)	0	75	0	525,930		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2020	05/22/2030	1	37,000,000	REC SWP: USD 0.610000 22-MAY-2030 [PAY 1ML]	5,379	0	(83,583)	(7,722,948)		(7,722,948)	(5,401,835)	0	(402)	0	511,570		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	(49,897)	(4,593,917)		(4,593,917)	(3,211,718)	0	(28)	0	304,177		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	(318,592)	(5,925,855)		(5,925,855)	(4,277,285)	0	(977)	0	495,926		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	(4,102)	831,486		831,486	832,082	0	0	0	89,965		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	(3,150)	637,542		637,542	636,156	0	0	0	68,797		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	(3,504)	708,112		708,112	704,504	0	0	0	76,205		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	(2,435)	491,926		491,926	489,224	0	0	0	52,920		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	(3,797)	767,341		767,341	763,195	0	0	0	82,556		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	(2,448)	493,624		493,624	489,082	0	0	0	52,920		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	(2,447)	493,515		493,515	489,091	0	0	0	52,920		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	(2,445)	493,324		493,324	489,107	0	0	0	52,920		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	(2,430)	491,346		491,346	489,272	0	0	0	52,920		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	(24,641)	1,507,443		1,507,443	1,442,766	0	(11)	0	123,549		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	(25,959)	1,581,806		1,581,806	1,515,005	0	103	0	129,727		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	(21,628)	1,318,228		1,318,228	1,262,634	0	(56)	0	108,106		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	(25,863)	1,537,970		1,537,970	1,480,447	0	(95)	0	126,638		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/22/2021	06/23/2032	1	7,720,812	SWP: USD 1.526300 23-JUN-2032	(1,610)	0	(24,923)	1,459,136		1,459,136	1,408,844	0	109	0	120,461		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	291,022	(11,588,657)		(11,588,657)	(11,990,574)	0	0	0	1,023,152		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										27,310	0	596,380	(5,397,139)	XXX	(5,397,139)	51,227,158	0	(3,305)	0	22,156,548	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	(4,550)	3,279		3,279	7,603	0	2,069	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	(6,825)	4,918		4,918	11,404	0	3,103	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	(7,583)	5,465		5,465	12,672	0	3,448	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	(2,275)	1,639		1,639	3,801	0	1,034	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	(1,896)	1,366		1,366	3,168	0	862	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	(758)	546		546	1,267	0	345	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	(7,536)	(3,659)		(3,659)	1,473	0	5,623	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	(37,541)	(34,509)		(34,509)	640	0	34,629	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(213,948)	0	(68,964)	(20,955)	XXX	(20,955)	42,028	0	51,113	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(186,638)	0	527,416	(5,418,094)	XXX	(5,418,094)	51,269,186	0	47,808	0	22,156,548	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	11,375	(163,613)		(65,142)	0	0	17,975	0	3,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	02/17/2021	10/17/2057	1	10,000,000	CDS: (CMBX.NA.8.AA)	(25,000)	0	113,750	(13,864)		(49,417)	0	0	5,404	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)	17,292	(39,272)		(168,842)	0	0	3,134	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)	17,292	(39,272)		(168,842)	0	0	3,134	0	5,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(249,580)	(84,812)	159,709	(256,021)	XXX	(452,243)	0	0	29,647	0	23,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(249,580)	(84,812)	159,709	(256,021)	XXX	(452,243)	0	0	29,647	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	651,885	(5,397,139)	XXX	(6,365,716)	51,227,158	0	(3,305)	0	29,014,340	XXX	XXX
1369999999. Total Swaps - Credit Default										(463,528)	(84,812)	90,745	(276,976)	XXX	(473,198)	42,028	0	80,760	0	23,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(952,912)	(49,050)	1,176,042	13,090,368	XXX	18,297,304	0	16,200,572	0	0	1,128,777	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										(1,389,130)	(133,862)	1,918,672	7,416,253	XXX	11,458,390	51,269,186	16,200,572	77,455	0	53,143,117	XXX	XXX
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/17/2022	03/18/2027	1	5,248,851	GBP/USD	0	0	0	592,732		592,732	(264,135)	856,868	0	0	55,460		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/17/2022	12/18/2026	1	289,911	GBP/USD	0	0	0	33,105		33,105	(13,841)	46,946	0	0	2,977		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	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	09/18/2026	1	293,937	GBP/USD	0	0	0	34,023		34,023	(13,271)	47,294	0	0	2,928		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	34,868		34,868	(12,624)	47,493	0	0	2,863		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	35,470		35,470	(11,866)	47,336	0	0	2,772		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	36,486		36,486	(11,237)	47,723	0	0	2,709		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	37,547		37,547	(10,570)	48,118	0	0	2,638		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	38,550		38,550	(9,831)	48,381	0	0	2,549		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	39,364		39,364	(8,999)	48,363	0	0	2,434		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	40,424		40,424	(8,236)	48,661	0	0	2,340		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	41,662		41,662	(7,435)	49,097	0	0	2,235		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	42,850		42,850	(6,551)	49,402	0	0	2,108		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	27,528		27,528	(3,509)	31,036	0	0	1,228		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	28,207		28,207	(2,890)	31,097	0	0	1,125		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	28,741		28,741	(2,233)	30,973	0	0	1,002		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	29,918		29,918	(1,602)	31,520	0	0	882		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	30,569		30,569	(899)	31,468	0	0	711		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2022	12/19/2022	1	209,070	GBP/USD	0	0	0	31,424		31,424	(207)	31,630	0	0	489		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	10/26/2022	1	2,149,272	EUR/USD	0	0	0	104,158		104,158	(3,185)	107,343	0	0	2,868		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2022	10/24/2022	1	1,247,941	GBP/USD	0	0	0	20,973		20,973	962	20,011	0	0	1,600		0004
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	1,308,599	XXX	1,308,599	(392,159)	1,700,760	0	0	93,918	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,308,599	XXX	1,308,599	(392,159)	1,700,760	0	0	93,918	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										(952,912)	(49,050)	1,231,547	13,090,368	XXX	17,328,727	0	16,200,572	0	0	7,986,569	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)
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										(23,020)	44,788,757	527,416	40,500,973	XXX	40,500,973	50,881,645	1,700,760	(313,690)	0	22,250,466	XXX	XXX
1719999999. Subtotal - Replication										(249,580)	(84,812)	159,709	(256,021)	XXX	(452,243)	0	0	29,647	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										(1,225,512)	44,654,895	1,918,672	53,335,320	XXX	57,377,457	50,881,645	17,901,332	(284,043)	0	53,237,035	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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
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 SNZ20JLFK8MNNCLQOF39	05/20/2020	99.7262	95.3100	2,863	0	0	0	0	2,528,300	2,528,300	171,750	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 SNZ20JLFK8MNNCLQOF39	08/14/2020	99.7153	95.2950	2,862	0	0	0	0	2,530,625	2,530,625	171,750	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 SNZ20JLFK8MNNCLQOF39	08/14/2020	99.6447	95.3350	2,863	0	0	0	0	2,467,300	2,467,300	171,750	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 SNZ20JLFK8MNNCLQOF39	08/14/2020	99.6300	95.4200	2,687	0	0	0	0	452,575	452,575	32,250	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 SNZ20JLFK8MNNCLQOF39	08/14/2020	99.5700	95.5100	3,762	0	0	0	0	436,450	436,450	32,250	0003	2,500
EDZ2	711	711,000,000	EURO$ 90 DAY DEC 22	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/19/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	97.2065	95.3100	35,551	0	0	0	0	3,370,963	3,370,963	530,594	0003	2,500
EDH3	711	711,000,000	EURO$ 90 DAY MAR 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/13/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	96.9077	95.2950	97,762	0	0	0	0	2,866,626	2,866,626	530,594	0003	2,500
EDM3	711	711,000,000	EURO$ 90 DAY JUN 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/19/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	96.7211	95.3350	97,763	0	0	0	0	2,463,786	2,463,786	530,594	0003	2,500
EDU3	711	711,000,000	EURO$ 90 DAY SEP 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	96.7365	95.4200	151,087	0	0	0	0	2,340,012	2,340,012	530,594	0003	2,500
EDZ3	711	711,000,000	EURO$ 90 DAY DEC 23	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/18/2023	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	96.8282	95.5100	159,975	0	0	0	0	2,343,035	2,343,035	530,594	0003	2,500
EDH4	481	481,000,000	EURO$ 90 DAY MAR 24	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/18/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/31/2022	96.8754	95.6700	144,300	0	0	0	0	1,449,462	1,449,462	358,953	0003	2,500
EDM4	257	257,000,000	EURO$ 90 DAY JUN 24	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	96.9450	95.8300	89,950	0	0	0	0	716,387	716,387	191,790	0003	2,500
EDU4	257	257,000,000	EURO$ 90 DAY SEP 24	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	96.9700	95.9500	93,162	0	0	0	0	655,350	655,350	191,790	0003	2,500
EDZ4	257	257,000,000	EURO$ 90 DAY DEC 24	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/16/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	96.9850	96.0550	86,737	0	0	0	0	597,525	597,525	191,790	0003	2,500
EDH5	257	257,000,000	EURO$ 90 DAY MAR 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/17/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.0150	96.1200	80,313	0	0	0	0	575,037	575,037	191,790	0003	2,500
EDM5	257	257,000,000	EURO$ 90 DAY JUN 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.0450	96.1550	80,313	0	0	0	0	571,825	571,825	191,790	0003	2,500
EDU5	73	73,000,000	EURO$ 90 DAY SEP 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/15/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.0650	96.1800	22,813	0	0	0	0	161,512	161,512	54,477	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												1,154,763	0	0	0	0	26,526,770	26,526,770	4,605,100	XXX	XXX
1649999999. Subtotal - Short Futures												1,154,763	0	0	0	0	26,526,770	26,526,770	4,605,100	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
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												1,154,763	0	0	0	0	26,526,770	26,526,770	4,605,100	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												1,154,763	0	0	0	0	26,526,770	26,526,770	4,605,100	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	1,154,763	0	1,154,763	4,605,100	4,605,100
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	Y	Y	1,560,000	0	934,211	(17,900)	0	1,429,317	(17,900)	0	66,701	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	1,360,000	0	782,409	0	0	1,214,810	0	0	73,895	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	9,604,762	0	7,116,144	0	0	9,048,535	0	0	529,617	0
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	(13,864)	0	0	(49,417)	0	10,000,000	9,986,136
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	600,000	0	253,200	0	0	545,416	0	0	37,225	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	0	0	179,428	(128,538)	50,890	180,291	(129,564)	50,727	0	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	104,158	0	104,158	104,158	0	104,158	2,868	2,868
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	3,040,000	0	1,611,945	(112,775)	0	2,785,267	(112,776)	0	163,527	0
JP MORGAN SECURITIES LLC	0K3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	(78,545)	0	0	(337,685)	0	10,000,000	9,921,455
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	570,000	0	7,705,910	0	7,135,910	7,705,910	0	7,135,910	12,615	12,615
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,308,510	0	37,930,527	(163,613)	36,458,404	38,188,181	(65,142)	36,814,529	3,135,639	3,135,639
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	2,210,000	0	1,371,277	0	0	1,598,332	0	0	121,990	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	1,900,000	0	1,310,402	(13,746)	0	1,707,358	(13,746)	0	78,614	0
0299999999. Total NAIC 1 Designation				22,153,272	0	59,299,611	(528,981)	43,749,362	64,507,575	(726,230)	44,105,324	24,222,691	23,058,713
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	42,282,780	(47,718,090)	0	42,287,809	(48,691,697)	0	29,014,344	23,579,035
0999999999 - Gross Totals				22,153,272	0	101,582,391	(48,247,071)	43,749,362	107,950,147	(49,417,927)	45,260,087	57,842,135	51,242,848
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						101,582,391	(48,247,071)						

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	FOR8UP27PHTHYVLBNG30	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,682,683	2,490,000	2,902,607	05/15/2038	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,154,766	2,000,000	2,331,411	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,070,395	993,514	1,158,145	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	32,123	29,816	34,756	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	37,167,197	34,497,670	40,214,131	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	50,669	55,940	52,646	05/15/2042	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	1,521	1,679	1,580	05/15/2042	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	1,759,373	1,942,382	1,828,019	05/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	111,704	125,864	124,835	08/15/2042	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	3,352	3,777	3,746	08/15/2042	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	3,878,693	4,370,359	4,334,628	08/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	1,361,251	1,361,251	1,361,251		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	40,851	40,851	40,851		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	47,266,529	47,266,529	47,266,529		V
0199999999 - Total					97,581,107	95,179,631	101,655,135	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)
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	CASH	000000-00-0	CASH	1,560,000	1,560,000	XXX		IV
BNP Paribas	R0MUWSFPU8MPRO8K5P83	CASH	000000-00-0	CASH	1,360,000	1,360,000	XXX		IV
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	CASH	000000-00-0	CASH	600,000	600,000	XXX		IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	CASH	000000-00-0	CASH	9,604,762	9,604,762	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	CASH	000000-00-0	CASH	3,040,000	3,040,000	XXX		IV
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	CASH	000000-00-0	CASH	570,000	570,000	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	CASH	000000-00-0	CASH	1,308,510	1,308,510	XXX		IV
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	000000-00-0	CASH	2,210,000	2,210,000	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	CASH	000000-00-0	CASH	1,900,000	1,900,000	XXX		IV
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	CASH	000000-00-0	CASH	42,266,537	42,266,537	XXX		V
0299999999 - Total					64,419,809	64,419,809	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
05253M-PY-4	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D FE	1,650,080	1,650,000	02/10/2023
06054R-4A-7	BAC_14BANK OF AMERICA NA - USD		1.C FE	1,551,007	1,550,000	01/05/2023
06367C-XN-2	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C FE	976,217	975,000	09/15/2023
06367C-MB-0	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	700,003	700,000	10/04/2022
06367C-MH-7	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	1,100,010	1,100,000	10/06/2022
06417M-RM-9	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C FE	299,999	300,000	10/21/2022
06417M-XC-4	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C FE	875,412	875,000	04/06/2023
06417L-RN-9	BNS_CN_1BANK OF NOVA SCOTIA 42DIB 0.68% - USD		1.C FE	1,500,038	1,500,000	10/03/2022
06417M-RY-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD		1.C FE	825,009	825,000	10/12/2022
06742T-T4-8	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK). - USD		1.E FE	1,275,490	1,275,000	12/23/2022
06742T-Q3-3	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	700,170	700,000	12/01/2022
06742T-V6-0	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	725,569	725,000	02/03/2023
06742T-Y7-5	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	675,050	675,000	03/09/2023
05586F-5L-7	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) CDI 2.8 - USD		1.D FE	974,779	975,000	09/08/2023
06054C-BM-6	BACCP_1BOFA SECURITIES INC (CP) 42DIB - USD		1.G FE	1,525,607	1,525,000	01/03/2023
13606K-HF-6	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	400,092	400,000	11/18/2022
13606K-JJ-6	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	925,339	925,000	12/15/2022
13606K-KF-2	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	1,502,033	1,500,000	07/07/2023
13606K-KK-1	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	601,005	600,000	07/12/2023
19424G-5S-7	CCPV_1COLLAT CP V CO LLC ABCPIB 2.08% - USD		1.G FE	1,401,152	1,400,000	01/12/2023
19424G-5T-5	CCPV_1COLLAT CP V CO LLC ABCPIB 2.11% - USD		1.G FE	1,526,346	1,525,000	01/13/2023
20272A-X2-7	CBA_AUCOMMONWEALTH BK AUSTRALI 10/12/ - USD		1.D FE	825,038	825,000	10/12/2022
20272A-W6-9	CBA_AUCOMMONWEALTH BK AUSTRALIA 42DIB - USD		1.D FE	825,218	825,000	04/03/2023
21684L-D6-6	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	799,956	800,000	11/23/2022
21684L-DU-3	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	1,175,478	1,175,000	02/13/2023
22532X-SF-6	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	1,201,020	1,200,000	05/23/2023
22532X-SK-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	1,251,392	1,250,000	02/23/2023
22532X-SD-1	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK). - USD		1.D FE	950,800	950,000	05/19/2023
22536U-5N-6	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD		1.D FE	300,376	300,000	05/09/2023
22536U-3Q-1	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D FE	275,025	275,000	10/13/2022
22536U-3T-5	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D FE	1,300,211	1,300,000	10/25/2022
22536U-3V-0	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D FE	475,235	475,000	01/31/2023
22536U-4C-1	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D FE	975,617	975,000	02/10/2023
2332K4-MT-8	DNB_NO_1DNB BANK ASA 42DIB 2.23% 07/27/ - USD		1.C FE	1,152,358	1,150,000	07/27/2023
40433F-SU-4	HSBA_LN_7HSBC BANK PLC - USD		1.E FE	1,599,414	1,600,000	02/01/2023
40435R-LZ-2	HSBC_7HSBC BANK USA NA. - USD		1.D FE	250,002	250,000	10/03/2022
40435R-NQ-0	HSBC_7HSBC BANK USA NA CDI 3.01% 08/1 - USD		1.D FE	651,328	650,000	08/11/2023
51501H-5S-4	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.D FE	1,726,514	1,725,000	03/07/2023
51501H-6Q-7	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.D FE	1,450,230	1,450,000	03/01/2023
55607N-NY-2	MQG_AU_1MACQUARIE BANK LIMITED - USD		1.F FE	1,250,768	1,250,000	02/24/2023
60710R-2B-0	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	1,550,542	1,550,000	11/28/2022
60710R-GC-3	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	250,202	250,000	01/18/2023
60710R-JL-0	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	1,401,170	1,400,000	01/26/2023
60710R-NY-7	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	275,123	275,000	02/15/2023
55380T-6U-9	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) - USD		1.E FE	1,501,413	1,500,000	03/15/2023
55380T-5L-0	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 2. - USD		1.E FE	1,701,523	1,700,000	02/03/2023
55380U-A7-2	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 2. - USD		1.E FE	275,100	275,033	02/24/2023
63254G-SC-0	NAB_AUNATIONAL AUSTRALI BANK L - USD		1.D FE	1,000,018	1,000,000	10/14/2022
63307N-GN-1	NA_CN_1NATIONAL BANK OF CANADA - USD		1.D FE	1,325,285	1,325,000	11/10/2022
63307N-GV-3	NA_CN_1NATIONAL BANK OF CANADA 42DIB 2 - USD		1.D FE	1,476,358	1,475,000	01/19/2023
63307N-HB-6	NA_CN_1NATIONAL BANK OF CANADA 42DIB 2 - USD		1.D FE	400,326	400,000	02/09/2023
63873Q-TV-6	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD		1.E FE	1,100,816	1,100,000	02/16/2023
63873Q-UP-7	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) - USD		1.E FE	775,557	775,000	12/01/2022
63873Q-SL-9	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) CDI 0.27% - USD		1.E FE	1,600,381	1,600,000	12/01/2022
69033M-M4-6	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	1,100,171	1,100,000	10/27/2022
69033M-N5-2	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	1,450,995	1,449,757	02/27/2023
69033M-S2-4	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	800,909	800,000	03/01/2023
78012U-3R-4	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.B FE	999,629	1,000,000	02/23/2023
83050W-BH-6	SEBA_SS_1SKANDINAV ENSKILDA BANK - USD		1.D FE	1,650,096	1,650,000	11/22/2022
83050W-BN-3	SEBA_SS_1SKANDINAV ENSKILDA BANK. - USD		1.D FE	1,100,026	1,100,000	10/03/2022
83050W-BU-7	SEBA_SS_1SKANDINAVISKA ENSKILDA 42DIB 0. - USD		1.D FE	750,115	750,000	10/26/2022
83368Y-JQ-1	SOCGENSOCIETE GENERALE - USD		1.E FE	1,475,894	1,475,000	03/31/2023
86565F-LR-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	750,206	750,000	11/15/2022
86565F-SA-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	1,500,231	1,500,000	03/01/2023
86564M-MD-7	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E FE	350,038	350,000	10/24/2022
86564M-SH-2	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E FE	1,250,671	1,250,000	02/27/2023
86959R-WS-5	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	1,525,048	1,525,000	10/27/2022
86959R-XK-1	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	1,199,474	1,200,000	02/24/2023
86959R-YZ-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	675,345	675,000	04/21/2023
87019Y-AA-9	SWEDA_1SWEDBANK AB CPIB 0.65% 10/11/20 - USD		1.D FE	1,525,113	1,525,000	10/11/2022
87019Y-AN-1	SWEDA_1SWEDBANK AB CPIB 0.65% 10/31/20 - USD		1.D FE	1,550,286	1,550,000	10/31/2022
87019Y-BD-2	SWEDA_1SWEDBANK AB CPIB 1.92% 12/23/20 - USD		1.D FE	325,137	325,000	12/23/2022
89114W-Q5-7	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD		1.C FE	1,599,668	1,600,000	02/01/2023
91127R-AY-3	UOB_SPUNITED OVERSEAS BANK LTD - USD		1.B FE	1,199,948	1,200,000	10/04/2022
91127R-CH-8	UOB_SPUNITED OVERSEAS BANK LTD 42DIB - USD		1.B FE	1,550,361	1,550,000	03/01/2023
96130A-PP-7	WBC_AU@NEWYORKWESTPAC BANKING CORP NY. - USD		1.D FE	1,526,280	1,525,000	02/21/2023

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
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				80,635,844	80,599,790	XXX
63254F-K3-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.G FE	2,799,292	2,799,530	10/03/2022
147250-66-9	MERREPOBOFA IG (BBB Corps) - USD		1.A FE	6,162,000	6,162,000	11/07/2022
262155-31-8	SAREPOCITI A (T Bills, Notes, Bonds & - USD		1.A FE	16,995,837	16,995,837	10/03/2022
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A FE	1,000,000	1,000,000	11/04/2022
262155-31-3	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A FE	32,740,065	32,740,065	10/03/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				59,697,194	59,697,432	XXX
9999999999 - Totals				140,333,038	140,297,223	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (27,574,360) Book/Adjusted Carrying Value $ (27,630,830)
2. Average balance for the year Fair Value $ 141,049,544 Book/Adjusted Carrying Value $ 141,066,158
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 140,297,223 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
	NONE					
9999999999 - Totals						XXX

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	6,120,502	6,158,504	5,596,406	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	18,413,474	11,519,290	14,599,060	XXX
The Bank of New York Mellon	New York, NY		1.350	67,899	0	26,012,502	31,032,965	17,007,903	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	(1,336,993)	419,226	2,060,990	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	3,986,073	4,010,350	9,557,750	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	218,040	127,493	142,612	XXX
0199999. Totals - Open Depositories		XXX	XXX	67,899	0	53,413,597	53,267,828	48,964,720	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	67,899	0	53,413,597	53,267,828	48,964,720	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	67,899	0	53,413,597	53,267,828	48,964,720	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		11/16/2018	0.000		10,000	0	0
94975H-29-6	WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND		11/16/2018	0.000		70,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						80,000	0	0
38141W-27-3	GOLDMAN FS TRSY OBLIG INST GOLDMAN SCHS FIN SQ GV-FST		09/30/2022	0.000		132,000,000	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						132,000,000	0	0
8609999999 - Total Cash Equivalents						132,080,000	0	0