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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company of New York

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 61360 Employer's ID Number 53-0242530

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

Country of Domicile United States of America

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

Incorporated/Organized 06/11/1917 Commenced Business 09/18/1917

Statutory Home Office 1000 Woodbury Road, Suite 208 (Street and Number), Woodbury, NY, US 11797 (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 1000 Woodbury Road, Suite 208 (Street and Number)
Woodbury, NY, US 11797 (City or Town, State, Country and Zip Code), 770-980-5100 (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 & Chief Executive Officer	Michael Scott Smith	VP and Treasurer	Kevin John Reimer #
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Clyde Landon Cobb Jr., SVP & Chief Accounting Officer	Peter Jeremy Donaldson, VP & Chief Financial Officer	Robert Lawrence Grubka, Senior Vice President
Francis Gerard O'Neill #, SVP & Chief Risk Officer	Larry Neil Port, Executive VP & Chief Legal Officer	Rachel Mara Reid #, Senior Vice President
Matthew Toms, Senior Vice President		

DIRECTORS OR TRUSTEES

Clyde Landon Cobb Jr., Director	Carol Valentine Coleman, Director	Richard Michael Conley, Director
Peter Jeremy Donaldson, Director	James Roderick Gelder, Director	Robert Lawrence Grubka, Director
James Francis Lille, Director	Francis Gerard O'Neill, Director	Michael Joseph Pagano, Director
Kyle Andrew Puffer, Director	Michael Scott Smith, Director and Chairman	Charles Bruce Updike, Director
Ross Mathieson Weale, Director		

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

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

Michael Scott Smith President	Melissa Ann O'Donnell Secretary	Kevin John Reimer VP & Treasurer

Subscribed and sworn to before me this 19th day of October 2021 Beth Anne Evans	Subscribed and sworn to before me this 20 day of October 2021	Subscribed and sworn to before me this 29 day of October 2021

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

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

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,268,643,742	0	1,268,643,742	1,657,364,878
2.	Stocks:				
	2.1 Preferred stocks	4,811,405	0	4,811,405	3,634,305
	2.2 Common stocks	2,063,564	0	2,063,564	1,678,634
3.	Mortgage loans on real estate:				
	3.1 First liens	133,890,192	0	133,890,192	188,447,995
	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	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 39,878,034), cash equivalents ($ 0) and short-term investments ($ 0)	39,878,034	0	39,878,034	103,988,709
6.	Contract loans (including $ 0 premium notes)	67,648,806	111,266	67,537,539	95,236,359
7.	Derivatives	77,553	0	77,553	5,359,440
8.	Other invested assets	4,722,802	0	4,722,802	3,351,084
9.	Receivables for securities	109,044	0	109,044	473,284
10.	Securities lending reinvested collateral assets	47,215,732	0	47,215,732	10,297,709
11.	Aggregate write-ins for invested assets	205,400	0	205,400	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,569,266,275	111,266	1,569,155,008	2,069,832,398
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	12,726,013	0	12,726,013	16,211,092
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(10,915,936)	447,803	(11,363,740)	(5,622,460)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	5,820,531	0	5,820,531	7,661,257
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	37,894,325	193,620	37,700,705	12,201,299
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	7,830,996	0	7,830,996	1,931,272
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	51,290,910	28,257,601	23,033,309	31,664,540
19.	Guaranty funds receivable or on deposit	193,454	0	193,454	213,925
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	350,498	350,498	0	371,322
24.	Health care ($ 0) and other amounts receivable	1,357	1,357	0	0
25.	Aggregate write-ins for other than invested assets	3,301,093	14,056	3,287,037	1,507,224
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,677,759,514	29,376,202	1,648,383,312	2,135,971,868
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	632,734,997	0	632,734,997	646,461,411
28.	Total (Lines 26 and 27)	2,310,494,511	29,376,202	2,281,118,309	2,782,433,279
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	205,400	0	205,400	0
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)	205,400	0	205,400	0
2501.	Miscellaneous assets	3,197,882	14,056	3,183,826	1,474,157
2502.	Margin call collateral	103,211	0	103,211	33,067
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,301,093	14,056	3,287,037	1,507,224

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 985,359,660 less $ 0 included in Line 6.3 (including $ 1,217,961 Modco Reserve)	985,359,660	1,688,219,118
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	17,300,664	19,926,080
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	60,671,460	69,721,107
4. Contract claims:		
4.1 Life	16,353,175	25,205,264
4.2 Accident and health	25,581,775	23,395,817
5. Policyholders' dividends/refunds to members $ 34,390 and coupons $ 0 due and unpaid	34,390	34,198
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	1,207,391	1,296,291
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	122,088	428,077
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	334,778	(191,273)
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 9,122,289 ceded	9,122,289	0
9.4 Interest Maintenance Reserve	4,564,828	2,160,800
10. Commissions to agents due or accrued-life and annuity contracts $ 158,887 , accident and health $ 485,024 and deposit-type contract funds $ 0	643,911	641,047
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	747,984	197,853
13. Transfers to Separate Accounts due or accrued (net) (including $ (855,267) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(195,253)	(289,875)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,179,220	1,357,351
15.1 Current federal and foreign income taxes, including $ (5,529,320) on realized capital gains (losses)	2,970,871	7,215,401
15.2 Net deferred tax liability	0	0
16. Unearned investment income	307,319	1,237,269
17. Amounts withheld or retained by reporting entity as agent or trustee	110,312	80,490
18. Amounts held for agents' account, including $ 94,418 agents' credit balances	94,418	74,939
19. Remittances and items not allocated	11,269,248	9,556,109
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	0	0
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	2,043,331	1,761,159
24.02 Reinsurance in unauthorized and certified ($ 0) companies	439,762	144,509
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	11,714,463	14,342,925
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	1,302,208	7,511,889
24.09 Payable for securities	6,471,810	2,999,974
24.10 Payable for securities lending	47,215,732	10,297,709
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	9,383,423	5,529,571
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,216,351,258	1,892,853,799
27. From Separate Accounts Statement	632,734,997	646,461,411
28. Total liabilities (Lines 26 and 27)	1,849,086,255	2,539,315,209
29. Common capital stock	2,755,726	2,755,726
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	148,090,585	50,261,811
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	228,881,164	228,881,164
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	52,304,579	(38,780,631)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	429,276,328	240,362,344
38. Totals of Lines 29, 30 and 37	432,032,054	243,118,070
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,281,118,309	2,782,433,279
DETAILS OF WRITE-INS		
2501. Lifeline deposits payable	5,305,208	0
2502. Unclaimed property	3,339,795	3,040,148
2503. Miscellaneous liabilities	736,539	1,162,162
2598. Summary of remaining write-ins for Line 25 from overflow page	1,881	1,327,261
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,383,423	5,529,571
3101. Deferred gain on reinsurance	148,090,585	50,261,811
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)	148,090,585	50,261,811
3401.		
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)	0	0

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	(954,561,004)	98,877,345	131,965,734
2.	Considerations for supplementary contracts with life contingencies	(93,812,565)	15,262,729	22,584,376
3.	Net investment income	50,039,420	72,201,352	95,588,099
4.	Amortization of Interest Maintenance Reserve (IMR)	(224,761)	(581,557)	(724,037)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	22,996,991	8,745,543	11,395,013
7.	Reserve adjustments on reinsurance ceded	426,789,606	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,303,553	10,068,789	13,486,771
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	2,108,582	1,498,857	1,899,245
9.	Totals (Lines 1 to 8.3)	(536,360,178)	206,073,057	276,195,201
10.	Death benefits	47,617,918	74,380,734	98,740,892
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,231	203,276	225,776
12.	Annuity benefits	12,650,284	24,454,702	33,448,519
13.	Disability benefits and benefits under accident and health contracts	31,022,130	38,296,001	56,257,518
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	21,388,497	58,872,148	78,649,951
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,991,539	2,062,252	2,708,814
18.	Payments on supplementary contracts with life contingencies	4,308,381	7,951,046	10,696,508
19.	Increase in aggregate reserves for life and accident and health contracts	(705,485,169)	13,267,316	32,529,858
20.	Totals (Lines 10 to 19)	(586,503,189)	219,487,473	313,257,835
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,869,992	6,747,569	8,865,364
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	16,824,175	27,682,169	38,351,281
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,739,602	4,589,072	6,215,984
25.	Increase in loading on deferred and uncollected premiums	2,146,585	(469,296)	311,472
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(64,725,404)	(55,013,237)	(75,179,698)
27.	Aggregate write-ins for deductions	19,050,694	1,064,296	1,262,612
28.	Totals (Lines 20 to 27)	(601,597,546)	204,088,046	293,084,851
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	65,237,368	1,985,010	(16,889,650)
30.	Dividends to policyholders and refunds to members	753,850	919,178	1,268,683
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	64,483,518	1,065,832	(18,158,333)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(29,079,691)	(959,671)	3,689,560
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)	93,563,209	2,025,503	(21,847,893)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (11,920,850) (excluding taxes of $ 23,324,408 transferred to the IMR)	3,484,862	373,395	2,737,656
35.	Net income (Line 33 plus Line 34)	97,048,071	2,398,898	(19,110,237)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	243,118,070	303,361,790	303,361,790
37.	Net income (Line 35)	97,048,071	2,398,898	(19,110,237)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 577,261	2,186,608	(269,631)	(13,542,186)
39.	Change in net unrealized foreign exchange capital gain (loss)	(15,013)	(4,812)	(28,019)
40.	Change in net deferred income tax	(55,167,841)	779,773	7,918,584
41.	Change in nonadmitted assets	47,610,811	1,090,387	(15,334,329)
42.	Change in liability for reinsurance in unauthorized and certified companies	(295,253)	(9,136)	212,084
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	(14,749,213)	(14,749,213)
44.	Change in asset valuation reserve	(282,172)	(1,702,089)	(499,630)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	(3,537,344)	(3,537,344)
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	97,828,774	(2,163,755)	(2,885,006)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	1,311,577	1,311,577
54.	Net change in capital and surplus for the year (Lines 37 through 53)	188,913,984	(16,855,345)	(60,243,719)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	432,032,054	286,506,445	243,118,070
	DETAILS OF WRITE-INS			
08.301.	Fee income	1,370,200	1,262,112	1,703,379
08.302.	Miscellaneous income	738,382	236,745	195,866
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,108,582	1,498,857	1,899,245
2701.	Deferred gain on reinsurance	103,888,341	0	0
2702.	Reinsurance expense	914,298	0	0
2703.	Miscellaneous expense	61,115	208,974	405,202
2798.	Summary of remaining write-ins for Line 27 from overflow page	(85,813,060)	855,322	857,410
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	19,050,694	1,064,296	1,262,612
5301.	SA Valuation basis chg	0	1,311,577	1,311,577
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	1,311,577	1,311,577

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	80,999,793	101,579,498	131,553,311
2. Net investment income	48,970,207	68,463,769	94,445,882
3. Miscellaneous income	(4,037,683)	33,155,458	46,301,114
4. Total (Lines 1 to 3)	125,932,318	203,198,725	272,300,307
5. Benefit and loss related payments	164,791,311	214,690,724	258,064,547
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(64,837,019)	(53,966,585)	(73,989,356)
7. Commissions, expenses paid and aggregate write-ins for deductions	30,362,112	43,794,895	73,448,303
8. Dividends paid to policyholders	879,689	869,843	1,217,278
9. Federal and foreign income taxes paid (recovered) net of $ 17,498,412 tax on capital gains (losses)	(13,431,602)	(5,016,985)	(2,271,998)
10. Total (Lines 5 through 9)	117,764,491	200,371,892	256,468,774
11. Net cash from operations (Line 4 minus Line 10)	8,167,827	2,826,833	15,831,533
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	130,641,219	229,204,124	317,224,142
12.2 Stocks	3,267,530	897,418	897,418
12.3 Mortgage loans	4,740,403	6,954,885	9,342,506
12.4 Real estate	0	0	0
12.5 Other invested assets	0	3,111	14,079
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	12,197	673	24
12.7 Miscellaneous proceeds	5,818,969	18,662,698	35,003,653
12.8 Total investment proceeds (Lines 12.1 to 12.7)	144,480,318	255,722,909	362,481,822
13. Cost of investments acquired (long-term only):			
13.1 Bonds	195,734,232	243,545,155	274,645,418
13.2 Stocks	4,461,239	567,907	725,407
13.3 Mortgage loans	0	6,000,000	6,000,000
13.4 Real estate	0	0	0
13.5 Other invested assets	1,158,690	0	0
13.6 Miscellaneous applications	7,320,141	15,623,910	31,227,631
13.7 Total investments acquired (Lines 13.1 to 13.6)	208,674,302	265,736,972	312,598,456
14. Net increase (or decrease) in contract loans and premium notes	(2,645,532)	(1,664,408)	(3,203,869)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(61,548,452)	(8,349,655)	53,087,235
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,049,647)	(3,520,388)	(1,826,868)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(1,680,402)	14,222,269	(2,045,556)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(10,730,049)	10,701,881	(3,872,424)
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)	(64,110,675)	5,179,059	65,046,344
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,988,709	38,942,365	38,942,365
19.2 End of period (Line 18 plus Line 19.1)	39,878,034	44,121,424	103,988,709

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

20.0001. Reinsurance asset transfer	643,923,051	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	134,341,185	135,548,793	179,988,808
3. Ordinary individual annuities	4,141,084	2,317,504	2,530,201
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,786,756	7,077,464	9,344,245
6. Group annuities	0	0	0
7. A & H - group	52,454,039	46,894,974	62,294,483
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	1,730,435	2,037,507	2,683,445
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	199,453,500	193,876,241	256,841,182
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	199,453,500	193,876,241	256,841,182
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	199,453,500	193,876,241	256,841,182
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 of New York (the "Company" or "RNY") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services ("NYDFS").

The NYDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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 New York. The Superintendent of the NYDFS has the right to permit other specific practices that deviate from prescribed practices.

The NYDFS superintendent approved a permitted accounting practice that allows the Company to hold reserves computed in accordance with VM-A and VM-C for individual term life policies that convert into universal life policies, instead of Valuation Manual 20: Requirements for Principle-Based Reserves for Life Products ("VM-20") reserves as required by the valuation manual. As of September 30, 2021, there were 50 such policies with total face amount of $11,120,000 and reserves of $42,748.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of September 30, 2021 and December 31, 2020.

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 97,048,071	$ (19,110,237)
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 97,048,071	$ (19,110,237)
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 432,032,054	$ 243,118,070
(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	$ 432,032,054	$ 243,118,070

C. Accounting Policy

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

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

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

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

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

A. Accounting Changes

The Company prospectively adopted VM-20 effective 1/1/2020 for new sales of certain employee benefits life insurance policies, as required by the valuation manual.

Commissioners Annuity Reserve Valuation Method ("CARVM") for variable annuities is interpreted in Actuarial Guidance 43 ("AG43") which first became effective on December 31, 2009 for all variable annuity contracts issued on or after January 1, 1981. AG43 was subsequently incorporated in Valuation Manual 21: Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"). VM-21, which was initially very similar to AG 43, is effective for all variable annuity contracts issued on or after January 1, 2017. The company has not sold variable annuity contracts since 2009. AG43 was revised in 2019, effective 1/1/2020. As a result of the revisions, AG43 reserve guidance is essentially identical to the VM-21 reserve guidance. The company adopted the revisions effective 1/1/2020. The 2020 revisions include provision for an optional phase-in. The company has not elected the phase-in. The 2020 revisions include a new standard projection amount. Of the two options available for calculation of the standard projection amount, the company has elected the CTE with prescribed assumptions (CTEPA) method. For the Company, there is an additional New York Floor which follows AG43 standard scenario with adjustments to the prescribed assumptions established by NYDFS. The net impact of the revisions to surplus is an increase of $18,286,557 with the tax impact of the valuation basis change reported on the Summary of Operations, Line 49.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Loan-Backed Securities

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

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

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss (2a) Interest	(2b) Non-interest	(3) Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 48,974	$ 705	$ —	$ 48,269
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	$ 48,974	$ 705	$ —	$ 48,269
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —
m. Annual Aggregate Total		$ 705	$ —	

(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, 2021 to September 30, 2021.

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

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	703,234
	2. 12 Months or Longer	$	676,527
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	51,076,599
	2. 12 Months or Longer	$	14,218,559

(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	$ 47,215,732

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

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

7. Investment Income
No significant change

8. Derivative Instruments

A. Derivatives under SSAP No. 86-*Derivatives*
(8) None

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

9. Income Taxes
No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates
A. Nature of Relationships
On January 4, 2021, the Company's parent, Voya Financial, Inc., consummated a series of transactions (collectively, the “Individual Life Transaction”) pursuant to a Master Transaction Agreement dated December 18, 2019 (the "Resolution MTA") with Resolution Life U.S. Holdings Inc. ("Resolution Life US"), pursuant to which Resolution Life US acquired all of the shares of the capital stock of Security Life of Denver Insurance Company (“SLD”) and Security Life of Denver International Limited ("SLDI") as well as several subsidiaries of SLD and one subsidiary of SLDI. As part of the Individual Life Transaction, Voya Financial, Inc. reinsured to SLD certain in scope individual life insurance and annuities business of several of the Company’s affiliates, including a 75% quota share of the Company’s in-scope individual life, annuity, and employee benefit 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.

11. Debt
B. FHLB (Federal Home Loan Bank) Agreements
None

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

A. Defined Benefit Plan

None

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

No significant change

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

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

No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None

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

None

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, 2021:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Residential mortgage-backed	$ —	$ 791	$ —	$ —	$ 791
Total Bonds	—	791	—	—	791
Common stock	$ 1,268,721	$ —	$ 794,843	$ —	$ 2,063,564
Separate account assets	632,734,997	—	—	—	632,734,997
Total assets at fair value/NAV	$ 634,003,718	$ 791	$ 794,843	$ —	$ 634,799,352
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 43,429,177	$ —	$ —	$ 43,429,177
Derivatives liabilities					
Credit contracts	—	22,270	—	—	22,270
Interest rate contracts	—	420,133	—	—	420,133
Total Derivatives	$ —	$ 442,403	$ —	$ —	$ 442,403
Total liabilities at fair value	$ —	$ 43,871,580	$ —	$ —	$ 43,871,580

(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, 2021 to September 30, 2021:

	Description	Beginning balance at July 1, 2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at September 30, 2021
a.	Assets										
	Bonds										
	Foreign	$ 696,476	$ —	$ (696,476)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
	Common Stock	795,379	—	—	—	(536)	—	—	—	—	794,843
	Total Assets	$ 1,491,855	$ —	$ (696,476)	$ —	$ (536)	$ —	$ —	$ —	$ —	$ 794,843

Transfers in and out of Level 3 during the period of July 1, 2021 to September 30, 2021 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes when prices are not available from one of the commercial pricing services are reflected as transfers into Level 3, as these securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

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

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

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

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

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

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

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

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

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

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

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 1,422,733,117	$ 1,268,643,742	$ 32,123,299	$ 1,339,409,419	$ 51,200,399	$ —	$ —
Preferred stock	5,535,707	4,811,405	486,400	565,520	4,483,787	—	—
Common stock	2,063,564	2,063,564	1,268,721	—	794,843	—	—
Mortgage loans	144,162,458	133,890,192	—	—	144,162,458	—	—
Contract loans	67,537,539	67,537,539	—	67,537,539	—	—	—
Other invested assets	1,120,455	1,156,359	—	1,120,455	—	—	—
Derivatives							
Equity contracts	205,400	—	205,400	—	—	—	—
Foreign exchange contracts	139,958	77,553	—	139,958	—	—	—
Separate account assets	632,734,997	632,734,997	632,734,997	—	—	—	—
Total Assets	$ 2,276,233,195	$ 2,110,915,351	$ 666,818,817	$ 1,408,772,891	$ 200,641,487	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 19,298,373	$ 17,242,283	$ —	$ —	$ 19,298,373	$ —	$ —
Deposit type contracts	43,429,177	43,429,177	—	43,429,177	—	—	—
Derivatives							
Credit contracts	22,270	22,270	—	22,270	—	—	—
Foreign exchange contracts	148,062	859,805	—	148,062	—	—	—
Interest rate contracts	420,133	420,133	—	420,133	—	—	—
Total Liabilities	$ 63,318,015	$ 61,973,668	$ —	$ 44,019,642	$ 19,298,373	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value

None

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

None

21. Other Items

C. Other Disclosures

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

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

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

22. Events Subsequent

Type I – Recognized Subsequent Events

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

Type II – Nonrecognized Subsequent Events

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

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

In connection with the closing of the Individual Life Transaction, the Company reinsured to SLD a 75% quota share, of the respective in-scope individual life insurance and annuity business. The initial reinsurance credit taken for such new agreement at the time of the closing is $538,000,000.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

None

25. Change in Incurred Losses and Loss Adjustment Expenses

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

Reserves at December 31, 2020 were $38,083,954. As of September 30, 2021, $16,912,759 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,150,569 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group life, accident and health and stop loss lines of insurance. Therefore, there has been a $15,020,626 favorable prior-year development since December 31, 2020. The change 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.

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.
During the quarter an entity was acquired.

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. 000163710

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2021

6.4 By what department or departments?
New York

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $6,408,075

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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	$ 5,708,704	$ 5,730,265
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 41,639	$ 45,136
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,750,343	$ 5,775,401
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. $ 47,215,795

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 47,215,732

16.3 Total payable for securities lending reported on the liability page. $ 47,215,732

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 128,954,180
	1.14 Total Mortgages in Good Standing	$ 128,954,180
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 4,936,012
	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)	$ 133,890,192
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	53.740 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	21.429 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	XXXL	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	AXXX	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	OL	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	IA	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	FA	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	VA	Authorized		
68713	84-0499703	01/01/2021	Security Life of Denver	CO	COMB/I	SC	Authorized		

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	183,045	0	98,738	0	281,783	0
2.	Alaska AK	L	9,133	0	23,334	0	32,467	0
3.	Arizona AZ	L	364,465	0	422,910	0	787,375	0
4.	Arkansas AR	L	194,954	900	558,637	0	754,491	0
5.	California CA	L	1,813,459	1,800	2,320,313	0	4,135,572	0
6.	Colorado CO	L	230,471	900	570,967	0	802,337	0
7.	Connecticut CT	L	4,184,625	7,000	855,466	0	5,047,091	0
8.	Delaware DE	L	211,001	0	1,295,577	0	1,506,578	0
9.	District of Columbia DC	L	70,757	0	90,656	0	161,413	0
10.	Florida FL	L	3,446,809	138,085	1,315,194	0	4,900,087	0
11.	Georgia GA	L	619,895	900	315,358	0	936,153	0
12.	Hawaii HI	L	123,045	0	156,917	0	279,962	0
13.	Idaho ID	L	16,587	0	11,152	0	27,739	0
14.	Illinois IL	L	929,209	2,250	851,580	0	1,783,039	0
15.	Indiana IN	L	949,247	0	646,582	0	1,595,829	0
16.	Iowa IA	L	71,409	0	32,690	0	104,099	0
17.	Kansas KS	L	56,562	0	287,690	0	344,252	0
18.	Kentucky KY	L	333,921	0	109,946	0	443,867	0
19.	Louisiana LA	L	78,325	1,500	81,527	0	161,352	0
20.	Maine ME	L	184,453	450	63,166	0	248,069	0
21.	Maryland MD	L	978,237	107,900	330,037	0	1,416,174	0
22.	Massachusetts MA	L	965,344	1,350	580,522	0	1,547,216	0
23.	Michigan MI	L	293,531	0	196,578	0	490,109	0
24.	Minnesota MN	L	762,476	0	227,461	0	989,936	0
25.	Mississippi MS	L	50,980	0	219,262	0	270,242	0
26.	Missouri MO	L	326,495	900	648,461	0	975,856	0
27.	Montana MT	L	42,323	0	6,471	0	48,794	0
28.	Nebraska NE	L	55,547	0	30,678	0	86,225	0
29.	Nevada NV	L	112,953	0	114,746	0	227,699	0
30.	New Hampshire NH	L	220,683	594	54,449	0	275,726	0
31.	New Jersey NJ	L	4,980,708	21,655	2,810,775	0	7,813,138	0
32.	New Mexico NM	L	72,977	0	61,137	0	134,114	0
33.	New York NY	L	104,360,760	3,782,903	32,010,503	0	140,154,166	0
34.	North Carolina NC	L	1,626,944	28,834	347,035	0	2,002,813	0
35.	North Dakota ND	L	46,220	0	15,612	0	61,832	0
36.	Ohio OH	L	934,852	600	434,592	0	1,370,044	0
37.	Oklahoma OK	L	64,786	0	78,434	0	143,220	0
38.	Oregon OR	L	58,998	0	373,636	0	432,634	0
39.	Pennsylvania PA	L	2,831,600	10,303	1,623,301	0	4,465,204	0
40.	Rhode Island RI	L	177,130	1,500	51,378	0	230,008	0
41.	South Carolina SC	L	772,770	7,000	107,856	0	887,626	0
42.	South Dakota SD	L	97,024	0	86,526	0	183,550	0
43.	Tennessee TN	L	433,266	450	172,727	0	606,443	0
44.	Texas TX	L	735,350	6,650	1,397,163	0	2,139,163	0
45.	Utah UT	L	78,465	0	70,911	0	149,376	0
46.	Vermont VT	L	109,610	177	46,920	0	156,707	0
47.	Virginia VA	L	798,946	8,669	533,226	0	1,340,841	0
48.	Washington WA	L	184,056	1,350	455,838	0	641,244	0
49.	West Virginia WV	L	155,558	4,000	80,952	0	240,510	0
50.	Wisconsin WI	L	182,028	0	112,936	0	294,964	0
51.	Wyoming WY	L	18,637	0	22,435	0	41,073	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	10,943	0	0	0	10,943	0
55.	U.S. Virgin Islands VI	N	2,775	0	0	0	2,775	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	12,503	0	0	0	12,503	0
58.	Aggregate Other Aliens OT	XXX	1,105,270	2,465	0	0	1,107,735	0
59.	Subtotal	XXX	137,732,116	4,141,084	53,410,958	0	195,284,159	0
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	829,637	0	0	0	829,637	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	391,516	0	0	0	391,516	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	138,953,269	4,141,084	53,410,958	0	196,505,312	0
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	138,953,269	4,141,084	53,410,958	0	196,505,312	0
98.	Less Reinsurance Ceded	XXX	521,083,033	137,957,533	1,424,168	0	660,464,734	1,831,304
99.	Totals (All Business) less Reinsurance Ceded	XXX	(382,129,764)	(133,816,449)	51,986,791	0	(463,959,423)	(1,831,304)
	DETAILS OF WRITE-INS							
58001.	Dominican Republic	XXX	135,320	0	0	0	135,320	0
58002.	ZZZ Other alien	XXX	969,950	2,465	0	0	972,415	0
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	1,105,270	2,465	0	0	1,107,735	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 51

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

N - None of the above - Not allowed to write business in the state 6

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-003294		NH
ILICA LLC		06-1067464		CT
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Roaring River, LLC	Insurer	26-3355951	13583	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
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 III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	UDP	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	RE	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UIP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL						Voya TALF GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	DE	NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Question	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?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 1 3 6 0 2 0 2 1 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 1 3 6 0 2 0 2 1 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 1 3 6 0 2 0 2 1 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 1 3 6 0 2 0 2 1 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 1 3 6 0 2 0 2 1 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative payable	1,881	247,261
2505. Margin call collateral	0	1,080,000
2597. Summary of remaining write-ins for Line 25 from overflow page	1,881	1,327,261

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other contingency expense	(248,125)	855,322	857,410
2705. Gains released from IMR	(85,564,935)	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(85,813,060)	855,322	857,410

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

NONE

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	188,447,995	191,790,501
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	6,000,000
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	4,818,052	0
7.	Deduct amounts received on disposals	59,375,855	9,342,506
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	133,890,192	188,447,995
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	133,890,192	188,447,995
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	133,890,192	188,447,995

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	3,351,088	3,174,374
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,158,690	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	215,359	221,681
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	14,079
8.	Deduct amortization of premium and depreciation	2,331	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	30,888
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,722,806	3,351,088
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,722,806	3,351,088

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	1,662,677,824	1,697,582,670
2.	Cost of bonds and stocks acquired	200,195,471	275,370,825
3.	Accrual of discount	1,230,884	949,943
4.	Unrealized valuation increase (decrease)	(681,871)	69,617
5.	Total gain (loss) on disposals	107,872,970	9,078,920
6.	Deduct consideration for bonds and stocks disposed of	693,644,470	318,121,560
7.	Deduct amortization of premium	1,376,233	704,673
8.	Total foreign exchange change in book/adjusted carrying value	(901,271)	1,116,480
9.	Deduct current year's other than temporary impairment recognized	465,809	4,206,426
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	611,220	1,542,028
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,275,518,714	1,662,677,824
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,275,518,714	1,662,677,824

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)	619,027,880	21,717,588	24,935,039	1,835,590	616,824,957	619,027,880	617,646,019	830,299,048
2. NAIC 2 (a)	585,486,339	25,927,524	12,365,875	(696,008)	577,686,174	585,486,339	598,351,980	761,894,086
3. NAIC 3 (a)	51,304,142	950,000	4,287,235	(1,682,107)	54,688,533	51,304,142	46,284,800	54,442,689
4. NAIC 4 (a)	5,861,902	0	86,018	(2,354,095)	8,226,338	5,861,902	3,421,789	10,482,216
5. NAIC 5 (a)	696,476	0	0	(696,476)	940,103	696,476	0	939,284
6. NAIC 6 (a)	0	0	0	2,939,154	0	0	2,939,154	0
7. Total Bonds	1,262,376,740	48,595,112	41,674,167	(653,942)	1,258,366,105	1,262,376,740	1,268,643,743	1,658,057,323
PREFERRED STOCK								
8. NAIC 1	1,361,405	1,000,000	0	0	1,684,305	1,361,405	2,361,405	1,684,305
9. NAIC 2	1,950,000	500,000	0	0	1,950,000	1,950,000	2,450,000	1,950,000
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	3,311,405	1,500,000	0	0	3,634,305	3,311,405	4,811,405	3,634,305
15. Total Bonds and Preferred Stock	1,265,688,145	50,095,112	41,674,167	(653,942)	1,262,000,410	1,265,688,145	1,273,455,148	1,661,691,628

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals		XXX			

NONE

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	692,443	0
2.	Cost of short-term investments acquired	0	649,535
3.	Accrual of discount	25,268	8,918
4.	Unrealized valuation increase (decrease)	(33,990)	33,990
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	725,433	0
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	41,712	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	692,443
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	692,443

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)	(2,152,449)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	668,092
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(4,023,921)
6.	Considerations received/(paid) on terminations	(2,172,526)
7.	Amortization	1,220,394
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	890,702
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(1,224,656)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(1,224,656)

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	731,738			
	3.14 Section 1, Column 18, prior year	(1,864,589)	2,596,327	2,596,327	
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	731,738			
	3.24 Section 1, Column 19, prior year plus	(1,864,589)			
	3.25 SSAP No. 108 adjustments	0	2,596,327	2,596,327	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(5,622,580)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(5,622,580)			
	4.23 SSAP No. 108 adjustments	0	(5,622,580)		
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 (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,224,655)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,224,655)
4.	Part D, Section 1, Column 6	77,553	
5.	Part D, Section 1, Column 7	(1,302,208)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(450,508)	
8.	Part B, Section 1, Column 13	205,400	
9.	Total (Line 7 plus Line 8)		(245,108)
10.	Part D, Section 1, Column 9	542,543	
11.	Part D, Section 1, Column 10	(787,651)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	249,852	
14.	Part B, Section 1, Column 20	908,500	
15.	Part D, Section 1, Column 12	1,158,352	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	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
3399999 - Totals								

NONE

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
29590	Tempe	AZ		05/24/2017		6,681,114	0	0	0	0	0	0	0	117,588	0	0	0
27034	INGLEWOOD	CA		08/20/2001		2,560,602	0	0	0	0	0	0	0	154,517	0	0	0
28092	ESCONDIDO	CA		02/29/2008		2,910,669	0	0	0	0	0	0	0	25,530	0	0	0
29124	SANTA CLARITA	CA		12/11/2014		2,648,881	0	0	0	0	0	0	0	15,240	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		5,806,841	0	0	0	0	0	0	0	128,110	0	0	0
29488	DANA POINT	CA		11/01/2016		8,890,315	0	0	0	0	0	0	0	74,358	0	0	0
29551	SAN JOSE	CA		02/24/2017		9,097,091	0	0	0	0	0	0	0	67,006	0	0	0
29967	El Segundo	CA		03/18/2020		5,901,463	0	0	0	0	0	0	0	38,282	0	0	0
29709	Englewood	CO		05/07/2018		6,221,792	0	0	0	0	0	0	0	30,166	0	0	0
28861	BOCA RATON	FL		08/12/2013		6,994,281	0	0	0	0	0	0	0	67,450	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		5,989,211	0	0	0	0	0	0	0	52,831	0	0	0
28738	TIMONIUM	MD		05/30/2012		5,394,636	0	0	0	0	0	0	0	39,673	0	0	0
29468	ROCKVILLE	MD		08/01/2016		5,922,986	0	0	0	0	0	0	0	36,626	0	0	0
29227	KANSAS CITY	MO		06/11/2015		5,569,149	0	0	0	0	0	0	0	195,039	0	0	0
29533	HENDERSON	NV		02/02/2017		7,900,388	0	0	0	0	0	0	0	293,617	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,193,611	0	0	0	0	0	0	0	47,768	0	0	0
29245	RICHMOND	VA		08/07/2015		8,075,779	0	0	0	0	0	0	0	103,810	0	0	0
29319	WAUKESHA	WI		01/11/2016		4,810,986	0	0	0	0	0	0	0	40,096	0	0	0
0299999. Mortgages with partial repayments						109,569,795	0	0	0	0	0	0	0	1,527,706	0	0	0
0599999 - Totals						109,569,795	0	0	0	0	0	0	0	1,527,706	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
168863-DS-4	CHILE (REPUBLIC OF)	D	07/22/2021	CITIGROUP GLOBAL MARKETS INC		248,565	250,000	1,722	1.F FE
445545-AN-6	HUNGARY (REPUBLIC OF)	D	09/14/2021	J.P. MORGAN SECURITIES, INC.		239,683	250,000	0	2.B FE
1099999. Subtotal - Bonds - All Other Governments						488,248	500,000	1,722	XXX
3137BG-VR-7	FHLMC_4453		09/01/2021	CAPITALIZED INTEREST		46,360	46,360	0	1.B FE
38379J-Q9-5	GNMA_15-35		09/01/2021	CAPITALIZED INTEREST		19,317	19,317	0	1.B FE
38380M-6D-8	GNMA_19-50		09/01/2021	VARIOUS		584,182	538,885	535	1.B FE
38380M-YW-5	GNMA_18-173		09/01/2021	VARIOUS		1,181,104	1,088,588	1,080	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,830,963	1,693,150	1,615	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0	2.C FE
032095-AL-5	AMPHENOL CORPORATION		09/07/2021	CITIGROUP GLOBAL MARKETS INC		249,085	250,000	0	2.A FE
032654-AW-5	ANALOG DEVICES INC		09/28/2021	MORGAN STANLEY & CO. INC.		496,135	500,000	0	1.G FE
03882K-AW-2	AMMST_21-MF3		09/27/2021	J.P. MORGAN SECURITIES, INC.		249,998	250,000	209	1.D FE
03882K-AY-8	AMMST_21-MF3		09/27/2021	J.P. MORGAN SECURITIES, INC.		249,999	250,000	236	1.G FE
039482-AC-8	ARCHER DANIELS MIDLAND CO		09/07/2021	BARCLAYS CAPITAL INC		246,198	250,000	0	1.F FE
053611-AM-1	AVERY DENNISON CORPORATION		08/10/2021	GOLDMAN SACHS & CO		248,980	250,000	0	2.B FE
07336L-AH-6	BVINV_21-2		07/26/2021	BANK OF AMERICA SECURITIES LLC		510,392	500,000	1,007	1.A FE
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC		08/10/2021	PRIVATE DIRECT		250,000	250,000	0	3.A PL
11042C-AA-8	BRITISH AIR 21-1 A PTT		07/20/2021	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0	1.F FE
12527G-AE-3	CF INDUSTRIES INC		09/28/2021	BARCLAYS CAPITAL INC		954,375	750,000	1,680	2.C FE
126408-GW-7	CSX CORP		08/19/2021	J.P. MORGAN SECURITIES, INC.		1,283,240	1,000,000	10,951	2.A FE
12654Y-AL-3	CPTS_19-CPT		08/12/2021	DEUTSCHE BANK SECURITIES, INC.		1,513,008	1,500,000	1,873	1.D FM
12661X-AJ-1	CSMC_21-INV1		08/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		507,321	500,000	903	1.A FE
141781-BF-0	CARGILL INC		09/29/2021	CITIGROUP GLOBAL MARKETS INC		659,200	500,000	8,462	1.F FE
16159G-AC-3	CHASE_19-ATR2		08/01/2021	CAPITALIZED INTEREST		0	15	0	1.D FM
17329P-AP-7	CMLTI_21-INV1		06/30/2021	CITIGROUP GLOBAL MARKETS INC		0	0	4,167	1.A FE
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP		09/23/2021	BANK OF AMERICA SECURITIES LLC		246,473	250,000	4,451	2.C FE
23338V-AD-8	DTE ELECTRIC CO		09/30/2021	MORGAN STANLEY & CO. INC.		199,253	164,000	1,822	1.E FE
277432-AP-5	EASTMAN CHEMICAL COMPANY		07/30/2021	J.P. MORGAN SECURITIES, INC.		313,093	250,000	3,488	2.C FE
27889*-AN-9	ECOM ATLANTIC INC		07/12/2021	PRIVATE DIRECT		400,000	400,000	0	1.G PL
27889*-AP-4	ECOM ATLANTIC INC		07/12/2021	PRIVATE DIRECT		200,000	200,000	0	1.G PL
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC		07/15/2021	PRIVATE DIRECT		200,000	200,000	0	3.A PL
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC		07/15/2021	PRIVATE DIRECT		1,100,000	1,100,000	0	2.B PL
361448-BH-5	GATX CORPORATION		09/15/2021	CITIGROUP GLOBAL MARKETS INC		484,930	500,000	4,564	2.B FE
36202*-AA-8	GE PROLEC TRANSFORMERS INC		09/29/2021	PRIVATE DIRECT		1,000,000	1,000,000	0	3.A Z
36262C-AR-1	GSMBS_21-PJ7		07/20/2021	GOLDMAN SACHS & CO		516,155	500,000	1,007	1.A FE
36263K-AH-4	GSMBS_21-INV1		08/23/2021	GOLDMAN SACHS & CO		507,396	500,000	1,042	1.A FE
370334-CH-5	GENERAL MILLS INC		09/27/2021	J.P. MORGAN SECURITIES, INC.		1,219,030	1,000,000	20,475	2.B FE
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		09/16/2021	GOLDMAN SACHS & CO		495,640	500,000	0	2.A FE
43324@-AB-3	HINES GLOBAL REAL ESTATE HOLDINGS		07/14/2021	PRIVATE DIRECT		100,000	100,000	0	1.F PL
43324@-AC-1	HINES GLOBAL REAL ESTATE HOLDINGS		07/14/2021	PRIVATE DIRECT		200,000	200,000	0	1.F PL
446150-AW-4	HUNTINGTON BANCSHARES INC		08/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		250,000	250,000	0	2.A FE
459506-AR-2	NUTRITION & BIOSCIENCES INC		08/19/2021	J.P. MORGAN SECURITIES, INC.		527,765	500,000	4,448	2.B FE
46592W-AJ-5	JPMMT_21-12		09/28/2021	J.P. MORGAN SECURITIES, INC.		743,559	750,000	1,510	1.A FE
46654A-AJ-8	JPMMT_21-10		07/23/2021	J.P. MORGAN SECURITIES, INC.		510,958	500,000	1,007	1.A FE
46654B-AG-2	JPMCC_21-1MEM		09/27/2021	J.P. MORGAN SECURITIES, INC.		249,894	250,000	248	1.G Z
46654B-AJ-6	JPMCC_21-1MEM		09/27/2021	J.P. MORGAN SECURITIES, INC.		241,410	250,000	248	2.C Z
48203R-AD-6	JUNIPER NETWORKS INC		07/30/2021	FIFTH THIRD SECURITIES INC		344,443	250,000	5,702	2.B FE
50085P-AG-2	KREST_21-CHIP		08/17/2021	J.P. MORGAN SECURITIES, INC.		254,580	250,000	483	1.G FE
55261F-AN-4	M&T BANK CORPORATION		08/10/2021	RBC CAPITAL MARKETS		500,000	500,000	0	2.C FE
58549R-AY-2	MELLO_21-MTG3		07/01/2021	BANK OF AMERICA SECURITIES LLC		991,355	1,000,000	2,153	1.A FE
58549X-AJ-2	MELLO_21-INV2		08/24/2021	J.P. MORGAN SECURITIES, INC.		506,195	500,000	1,007	1.A FE
615369-AV-7	MOODYS CORPORATION		08/10/2021	BANK OF AMERICA SECURITIES LLC		244,303	250,000	0	2.A FE
61772M-AL-3	MSRM_21-4		07/23/2021	MORGAN STANLEY & CO. INC.		510,233	500,000	972	1.A FE
61772N-AW-7	MSRM_21-5		08/19/2021	MORGAN STANLEY & CO. INC.		511,172	500,000	903	1.A FE
641062-AY-0	NESTLE HOLDINGS INC.		09/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		249,413	250,000	0	1.D FE
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC		08/04/2021	PRIVATE DIRECT		400,000	400,000	0	2.C PL

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
66989H-AK-4	NOVARTIS CAPITAL CORP		09/30/2021	JEFFERIES & COMPANY, INC.		906,090	750,000	11,167	1.D FE
74387V-AJ-8	PFMT_21-INV1		08/05/2021	AMHERST PIERPONT		510,710	500,000	1,424	1.A FE
74762E-AJ-1	QUANTA SERVICES INC.		09/09/2021	WACHOVIA CAPITAL MARKETS LLC		248,700	250,000	0	2.C FE
81257@-AA-6	SEATTLE ARENA COMPANY LLC		09/30/2021	PRIVATE DIRECT		2,100,000	2,100,000	0	2.C FE
83410J-AA-6	SOHO_21-SOHO		07/16/2021	GOLDMAN SACHS & CO		990,635	1,000,000	2,245	1.G FE
83413U-C*-9	SLR INVESTMENT CORP		09/14/2021	PRIVATE DIRECT		200,000	200,000	0	2.C FE
83546D-AQ-1	SONIC_21-1		07/29/2021	BARCLAYS CAPITAL INC		500,000	500,000	0	2.B FE
85238@-AA-1	STADCO LA LLC		08/05/2021	PRIVATE DIRECT		1,500,000	1,500,000	0	2.C PL
86744T-AB-2	SNVA_21-B		07/21/2021	CREDIT SUISSE SECURITIES (USA) LLC		249,899	250,000	0	1.G FE
87342R-AJ-3	BELL_21-1A		08/11/2021	BARCLAYS CAPITAL INC		750,000	750,000	0	2.B FE
882508-BM-5	TEXAS INSTRUMENTS INC		09/07/2021	BARCLAYS CAPITAL INC		248,268	250,000	0	1.E FE
883556-CM-2	THERMO FISHER SCIENTIFIC INC		08/09/2021	BARCLAYS CAPITAL INC		248,770	250,000	0	2.A FE
94106L-BR-9	WASTE MANAGEMENT INC		07/30/2021	GOLDMAN SACHS & CO		264,390	250,000	1,659	2.A FE
12532H-AD-6	CGI INC	A	09/09/2021	J.P. MORGAN SECURITIES, INC.		248,958	250,000	0	2.A FE
00142D-AG-5	AIGIM_21-2A	D	07/20/2021	BANK OF AMERICA SECURITIES LLC		250,000	250,000	0	2.C FE
00500R-AJ-4	ACREC_21-FL1	D	09/24/2021	J.P. MORGAN SECURITIES, INC.		500,000	500,000	0	2.B Z
018820-AB-6	ALLIANZ SE	D	09/01/2021	CITIGROUP GLOBAL MARKETS INC		400,044	400,000	0	1.F FE
03768M-AQ-0	APID_20-33A	D	09/14/2021	GOLDMAN SACHS & CO		250,000	250,000	0	2.C FE
04002P-AJ-3	AREIT_21-CRE5	D	09/28/2021	GOLDMAN SACHS & CO		500,000	500,000	0	2.B Z
07586P-AA-9	BECLE SAB DE CV	D	09/30/2021	MORGAN STANLEY & CO. INC.		247,440	250,000	0	2.B FE
08182F-AU-3	BSP_20-20A	D	08/09/2021	NATIXIS		1,500,000	1,500,000	0	1.F FE
09631E-AG-2	BLUEM_21-32A	D	08/04/2021	GOLDMAN SACHS & CO		500,000	500,000	0	2.C FE
143120-AG-8	CGNS_21-8A	D	08/24/2021	BARCLAYS CAPITAL INC		250,000	250,000	0	2.C FE
262487-AG-6	DRSLF_21-95A	D	07/29/2021	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	0	2.C FE
262488-AG-4	DRSLF_21-92A	D	08/19/2021	BANK OF AMERICA SECURITIES LLC		500,000	500,000	0	2.C FE
29245V-AE-5	ENTEL CHILE SA	D	09/09/2021	J.P. MORGAN SECURITIES, INC.		299,946	300,000	0	2.C FE
40390J-AJ-1	HGI_21-FL2	D	09/17/2021	GOLDMAN SACHS & CO		250,000	250,000	0	2.C FE
45846A-AA-8	INTERCHILE SA	D	07/19/2021	SCOTIA USA INC		200,000	200,000	0	2.A FE
55284A-AL-2	MF1_21-FL7	D	09/10/2021	J.P. MORGAN SECURITIES, INC.		500,000	500,000	0	2.C FE
55954Y-AQ-8	MAGNE_20-26A	D	07/30/2021	GOLDMAN SACHS & CO		250,000	250,000	0	2.C FE
55955E-AS-7	MAGNE_20-27A	D	08/25/2021	MORGAN STANLEY & CO. INC.		250,000	250,000	0	2.C FE
62954H-AF-5	NXP BV	D	09/23/2021	BANK OF AMERICA SECURITIES LLC		528,935	500,000	6,139	2.C FE
64133V-AG-2	NEUB_21-44A	D	08/17/2021	BANK OF AMERICA SECURITIES LLC		250,000	250,000	0	2.C FE
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	J.P. MORGAN SECURITIES, INC.		250,000	250,000	0	1.G FE
65559C-AD-3	NORDEA BANK ABP	D	08/24/2021	GOLDMAN SACHS & CO		250,000	250,000	0	2.B FE
67080P-AL-0	NYKPK_21-1A	D	09/02/2021	HFD NOMURA SECURITIES INC		250,000	250,000	0	2.C FE
67400E-AS-3	OAKCL_19-3A	D	08/25/2021	WACHOVIA CAPITAL MARKETS LLC		500,000	500,000	0	1.C FE
69357X-AL-5	PFP_21-8	D	09/16/2021	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0	2.C FE
69702H-AG-3	PSTAT_21-4A	D	09/21/2021	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0	2.B FE
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	09/13/2021	GOLDMAN SACHS & CO		247,935	250,000	0	2.A FE
86562M-CK-4	SUMITOMO MITSUI BANKING CORPORATIO	D	09/13/2021	SMBC NIKKO SECURITIES AMERICA		500,000	500,000	0	2.A FE
87240N-BA-3	TCW_17-1A	D	09/24/2021	JEFFERIES & COMPANY, INC.		500,000	500,000	0	1.F FE
92918Q-AG-5	VOYA_21-1A	D	07/01/2021	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.F FE
G3198@-AG-2	ESSENTRA PLC	D	07/27/2021	PRIVATE DIRECT		500,000	500,000	0	2.C Z
G3198@-AH-0	ESSENTRA PLC	D	07/27/2021	PRIVATE DIRECT		800,000	800,000	0	2.C Z
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD	D	07/21/2021	PRIVATE DIRECT		1,200,000	1,200,000	0	2.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,275,901	44,964,015	107,652	XXX
8399997. Total - Bonds - Part 3						48,595,112	47,157,165	110,989	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						48,595,112	47,157,165	110,989	XXX
04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION FUN		07/15/2021	PRIVATE DIRECT	4,000.000	100,000	0.00	0	1.F PL
04014F-4*-0	ARES DYNAMIC CREDIT ALLOCATION FUN		09/15/2021	PRIVATE DIRECT	8,000.000	200,000	0.00	0	1.F PL
17260G-3@-0	CION ARES DIVERSIFIED CREDIT FUND		09/30/2021	PRIVATE DIRECT	8,000.000	200,000	0.00	0	1.F PL
17260G-4@-9	CION ARES DIVERSIFIED CREDIT FUND		09/30/2021	PRIVATE DIRECT	20,000.000	500,000	0.00	0	1.F PL
33616C-72-0	FIRST REPUBLIC BANK		07/14/2021	BANK OF AMERICA SECURITIES LLC	20,000.000	500,000	0.00	0	2.C 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
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,500,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,500,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,500,000	XXX	0	XXX
9999999 - Totals						50,095,112	XXX	110,989	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	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
36202F-HX-7	GNMA2 30YR		09/01/2021	MBS PAYDOWN		17,157	17,157	17,975	17,329	0	(172)	0	(172)	0	17,157	0	0	0	507	07/20/2040	1.B FE
0599999. Subtotal - Bonds - U.S. Governments						17,157	17,157	17,975	17,329	0	(172)	0	(172)	0	17,157	0	0	0	507	XXX	XXX
3128JN-VU-6	FH 5/1 12M LIBOR ARM		07/01/2021	MBS PAYDOWN		4,428	6,511	6,544	4,366	0	42	0	42	0	4,428	0	0	0	112	05/01/2037	1.B FE
3128KA-LC-3	FGOLD 30YR		09/01/2021	MBS PAYDOWN		7,319	7,319	7,850	7,672	0	(353)	0	(353)	0	7,319	0	0	0	304	06/01/2036	1.B FE
3128M6-M6-2	FGOLD 30YR GIANT		09/01/2021	MBS PAYDOWN		6,340	6,340	6,876	6,407	0	(67)	0	(67)	0	6,340	0	0	0	280	08/01/2038	1.B FE
312929-FS-6	FGOLD 30YR		09/01/2021	MBS PAYDOWN		3,599	3,599	3,807	3,609	0	(10)	0	(10)	0	3,599	0	0	0	130	11/01/2038	1.B FE
31292K-2X-4	FGOLD 30YR		09/01/2021	MBS PAYDOWN		44,930	44,930	46,841	45,501	0	(572)	0	(572)	0	44,930	0	0	0	1,307	08/01/2040	1.B FE
312939-WA-5	FGOLD 30YR		09/01/2021	MBS PAYDOWN		13,230	13,230	13,763	13,275	0	(45)	0	(45)	0	13,230	0	0	0	434	03/01/2040	1.B FE
312941-K7-1	FGOLD 30YR		09/01/2021	MBS PAYDOWN		860	860	916	861	0	0	0	0	0	860	0	0	0	29	07/01/2040	1.B FE
312941-UW-5	FGOLD 30YR		09/01/2021	MBS PAYDOWN		1,270	1,270	1,353	1,276	0	(6)	0	(6)	0	1,270	0	0	0	39	08/01/2040	1.B FE
312941-ZQ-3	FGOLD 30YR		09/01/2021	MBS PAYDOWN		8,347	8,347	8,727	8,394	0	(47)	0	(47)	0	8,347	0	0	0	249	08/01/2040	1.B FE
3132GJ-T4-1	FREDDIE MAC GOLD		09/01/2021	MBS PAYDOWN		112,166	112,166	119,352	115,172	0	(3,006)	0	(3,006)	0	112,166	0	0	0	3,364	09/01/2041	1.B FE
3132GJ-WJ-4	FREDDIE MAC GOLD		09/01/2021	MBS PAYDOWN		1,355	1,355	1,436	1,371	0	(16)	0	(16)	0	1,355	0	0	0	41	10/01/2041	1.B FE
3132GK-AU-0	FREDDIE MAC GOLD		09/01/2021	MBS PAYDOWN		14,562	14,562	15,022	14,709	0	(147)	0	(147)	0	14,562	0	0	0	348	10/01/2041	1.B FE
3132GK-CK-0	FREDDIE MAC GOLD		09/01/2021	MBS PAYDOWN		17,826	17,826	18,469	17,892	0	(66)	0	(66)	0	17,826	0	0	0	489	10/01/2041	1.B FE
3132GK-FD-3	FREDDIE MAC GOLD		09/01/2021	MBS PAYDOWN		42,196	42,196	43,185	42,407	0	(211)	0	(211)	0	42,196	0	0	0	918	10/01/2041	1.B FE
31335A-KH-0	FHLMC GOLD 30YR GIANT		09/01/2021	MBS PAYDOWN		85,591	85,591	88,586	85,756	0	(165)	0	(165)	0	85,591	0	0	0	1,940	07/01/2045	1.B FE
31335A-KW-7	FHLMC GOLD 30YR GIANT		09/01/2021	MBS PAYDOWN		24,739	24,739	26,239	24,762	0	(23)	0	(23)	0	24,739	0	0	0	631	09/01/2045	1.B FE
31359U-4M-4	FNMA_98-T2 A6		09/25/2021	MBS PAYDOWN		1,191	1,191	1,194	1,213	0	(21)	0	(21)	0	1,191	0	0	0	3	01/25/2032	1.B FE
31364H-J8-1	FNSTR_265 2		09/25/2021	MBS PAYDOWN		116	116	125	118	0	(2)	0	(2)	0	116	0	0	0	7	03/25/2024	1.B FE
3137H0-H7-6	FHMS_KLU3		09/01/2021	INTEREST ONLY PAYMENT		0	0	783	0	0	(15)	0	(15)	0	0	0	0	0	29	01/25/2031	1.B FE
3138AQ-C9-5	FANNIE MAE		09/01/2021	MBS PAYDOWN		37,016	37,016	38,433	37,165	0	(148)	0	(148)	0	37,016	0	0	0	966	09/01/2041	1.B FE
3138AT-PB-0	FANNIE MAE		09/01/2021	MBS PAYDOWN		171,939	171,939	183,733	174,105	0	(2,165)	0	(2,165)	0	171,939	0	0	0	5,157	09/01/2041	1.B FE
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON		09/01/2021	MBS PAYDOWN		3,893	3,893	4,046	4,109	0	(215)	0	(215)	0	3,893	0	0	0	251	06/01/2045	1.B FE
31392J-AT-6	FNGT_03-T2 A1		09/25/2021	MBS PAYDOWN		15,750	15,750	15,750	15,750	0	0	0	0	0	15,750	0	0	0	42	03/25/2033	1.B FE
31393C-7G-2	FNMA_03-W13 AV2		09/25/2021	MBS PAYDOWN		76	76	75	76	0	0	0	0	0	76	0	0	0	0	10/25/2033	1.B FE
31393C-ZC-0	FNMA_03-46 T		09/01/2021	MBS PAYDOWN		1,823	1,823	1,984	1,835	0	(12)	0	(12)	0	1,823	0	0	0	73	06/25/2033	1.B FE
31395A-JY-2	FHLMC_2810 ME		09/01/2021	MBS PAYDOWN		3,039	3,039	3,376	3,068	0	(29)	0	(29)	0	3,039	0	0	0	111	06/15/2034	1.B FE
31396X-LZ-5	FNMA_07-84		09/25/2021	MBS PAYDOWN		2,033	2,033	2,044	2,028	0	5	0	5	0	2,033	0	0	0	8	08/25/2037	1.B FE
31397J-VU-5	FHLMC_3349 MY		09/01/2021	MBS PAYDOWN		7,425	7,425	8,219	7,513	0	(87)	0	(87)	0	7,425	0	0	0	271	07/15/2037	1.B FE
31397N-UG-8	FNMA_09-19D TD		09/01/2021	MBS PAYDOWN		4,813	4,813	4,835	4,814	0	(1)	0	(1)	0	4,813	0	0	0	159	08/25/2036	1.B FE
31397Q-PY-8	FNMA_11-10		09/01/2021	MBS PAYDOWN		237,536	237,536	275,245	239,385	0	(1,849)	0	(1,849)	0	237,536	0	0	0	7,906	02/25/2041	1.B FE
31398P-UU-1	FNMA_10-46 QP		09/01/2021	MBS PAYDOWN		138	138	147	140	0	(2)	0	(2)	0	138	0	0	0	5	05/25/2040	1.B FE
31398T-6S-5	FNMA_10-108 BC		09/01/2021	MBS PAYDOWN		187	187	181	186	0	1	0	1	0	187	0	0	0	5	09/25/2040	1.B FE
31407K-T7-4	FN 7/1 12M LIBOR ARM		09/01/2021	MBS PAYDOWN		1,228	1,228	1,228	1,228	0	0	0	0	0	1,228	0	0	0	16	09/01/2035	1.B FE
31410K-JK-1	FNMA 30YR		09/01/2021	MBS PAYDOWN		2,016	2,016	2,067	2,028	0	(12)	0	(12)	0	2,016	0	0	0	81	05/01/2038	1.B FE
31414M-CR-5	FNMA 30YR		09/01/2021	MBS PAYDOWN		18,305	18,305	18,450	18,308	0	(3)	0	(3)	0	18,305	0	0	0	623	05/01/2038	1.B FE
31415C-KH-9	FNMA 30YR		09/01/2021	MBS PAYDOWN		24,123	24,123	24,313	24,127	0	(4)	0	(4)	0	24,123	0	0	0	884	05/01/2038	1.B FE
31418S-4V-8	FNMA 30YR		09/01/2021	MBS PAYDOWN		1,380	1,380	1,471	1,385	0	(5)	0	(5)	0	1,380	0	0	0	44	07/01/2040	1.B FE
31418U-BS-2	FNMA 30YR		09/01/2021	MBS PAYDOWN		9,911	9,911	10,740	10,020	0	(108)	0	(108)	0	9,911	0	0	0	372	05/01/2040	1.B FE
31418V-3A-8	FNMA 30YR		09/01/2021	MBS PAYDOWN		8,019	8,019	8,363	8,142	0	(123)	0	(123)	0	8,019	0	0	0	241	07/01/2040	1.B FE
31418V-UM-2	FNMA 30YR		09/01/2021	MBS PAYDOWN		8,302	8,302	8,970	8,269	0	33	0	33	0	8,302	0	0	0	284	08/01/2040	1.B FE
31418X-EK-0	FNMA 30YR		09/01/2021	MBS PAYDOWN		21,726	21,726	22,643	21,910	0	(184)	0	(184)	0	21,726	0	0	0	680	08/01/2040	1.B FE
31419B-SY-2	FNMA 30YR		09/01/2021	MBS PAYDOWN		22,185	22,185	23,121	22,561	0	(376)	0	(376)	0	22,185	0	0	0	625	08/01/2040	1.B FE
31419C-R4-7	FNMA 30YR		09/01/2021	MBS PAYDOWN		764	764	814	769	0	(5)	0	(5)	0	764	0	0	0	26	08/01/2040	1.B FE
38377L-AP-3	GNMA_10-116		09/20/2021	MBS PAYDOWN		35,268	35,268	35,604	35,198	0	70	0	70	0	35,268	0	0	0	165	09/20/2040	1.B FE
38380M-6D-8	GNMA_19-50		08/01/2021	MBS PAYDOWN		0	1,337	1,453	0	0	(1,453)	0	(1,453)	0	0	0	0	0	3	12/16/2060	1.B FE
38380M-YW-5	GNMA_18-173		08/01/2021	MBS PAYDOWN		0	2,701	2,939	0	0	(2,939)	0	(2,939)	0	0	0	0	0	7	07/16/2060	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,028,960	1,035,081	1,111,312	1,038,880	0	(14,341)	0	(14,341)	0	1,028,960	0	0	0	29,659	XXX	XXX
00075W-AP-4	ABFC_06-HE1		09/25/2021	MBS PAYDOWN		3,227	3,227	2,142	3,155	0	72	0	72	0	3,227	0	0	0	5	01/25/2037	1.D FM
00176@-AA-4	AMF FLORENCE LLC		09/30/2021	VARIOUS		26,668	26,668	26,668	26,668	0	0	0	0	0	26,668	0	0	0	709	12/31/2035	2.C PL
00229*-AA-3	AP TUNDRA HOLDINGS LLC		08/16/2021	SINKING FUND REDEMPTION		5,380	5,380	5,380	5,380	0	0	0	0	0	5,380	0	0	0	160	02/15/2042	2.A PL
00287Y-CR-8	ABBVIE INC		09/16/2021	CORPORATE ACTION		133,000	133,000	133,000	133,000	0	0	0	0	0	133,000	0	0	0	5,006	12/15/2021	2.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT		05/28/2021	SINKING FUND REDEMPTION		788	788	788	788	0	0	0	0	0	788	0	0	0	0	05/15/2023	1.A
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/22/2021	SINKING FUND REDEMPTION		8,288	8,288	8,288	8,288	0	0	0	0	0	8,288	0	0	0	477	03/22/2035	3.A FE
01166V-AA-7	ALASKA AIRLINES 2020 TRUST		08/15/2021	VARIOUS		78,388	78,388	78,388	78,388	0	0	0	0	0	78,388	0	0	0	4,212	08/15/2027	1.G FE
02079K-AG-2	ALPHABET INC		09/20/2021	MARKET AXESS		229,528	250,000	196,315	0	0	347	0	347	0	196,663	0	32,865	32,865	3,391	08/15/2060	1.C FE
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2021	SINKING FUND REDEMPTION		47,381	47,381	43,946	47,131	0	250	0	250	0	47,381	0	0	0	1,706	09/22/2027	2.A FE
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT		08/15/2021	SINKING FUND REDEMPTION		45,741	45,741	45,741	45,741	0	0	0	0	0	45,741	0	0	0	2,369	08/15/2023	3.A PL
037833-BA-7	APPLE INC		09/21/2021	SUSQUEHANNA FINANCIAL GROUP		1,143,060	1,000,000	991,130	992,229	0	152	0	152	0	992,381	0	150,679	150,679	38,717	02/09/2045	1.
037833-CR-9	APPLE INC		09/20/2021	SUSQUEHANNA FINANCIAL GROUP		275,975	250,000	250,000	250,000	0	0	0	0	0	250,000	0	25,975	25,975	6,911	05/11/2027	1.
03789X-AE-8	DIN_19-1A		09/05/2021	MBS PAYDOWN		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	44	06/07/2049	2.B FE
038222-AL-9	APPLIED MATERIALS INC		09/21/2021	JANE STREET		444,156	400,000	398,580	399,059	0	100	0	100	0	399,159	0	44,997	44,997	12,907	04/01/2027	1.
038779-AB-0	ARBYS_20-1		07/30/2021	MBS PAYDOWN		1,250	1,250	1,250	1,249	0	1	0	1	0	1,250	0	0	0	30	07/30/2050	2.C FE
04541G-BU-5	ABSHE_01-HE3 A1		09/15/2021	MBS PAYDOWN		3,188	3,188	3,188	3,188	0	(1)	0	(1)	0	3,188	0	0	0	14	11/15/2031	1.D FM
05577@-AP-5	UNION PACIFIC CORP SER A-1		08/23/2021	SINKING FUND REDEMPTION		1,736	1,736	1,736	1,736	0	0	0	0	0	1,736	0	0	0	68	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2		08/23/2021	SINKING FUND REDEMPTION		817	817	817	817	0	0	0	0	0	817	0	0	0	32	02/23/2026	1.D
05648C-AF-7	BAD BOY MOWER ACQUISITION		09/30/2021	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	6	03/31/2028	4.A PL
06406R-AF-4	BANK OF NEW YORK MELLON CORP		09/21/2021	CITIGROUP GLOBAL MARKETS INC		1,113,020	1,000,000	999,500	1,000,000	0	0	0	0	0	1,000,000	0	113,020	113,020	39,100	01/29/2028	1.
06650A-AF-4	BANK_17-BNK8		09/01/2021	INTEREST ONLY PAYMENT		0	0	1,532	101	0	(101)	0	(101)	0	0	0	0	0	132	11/15/2050	1.A FE
07401N-AP-4	BSMF_06-AR5		09/25/2021	MBS PAYDOWN		24,899	24,899	23,483	24,563	0	336	0	336	0	24,899	0	0	0	49	01/25/2037	1.D FM
09539*-AA-9	BLUE DOLPHIN FRAC LLC		07/31/2021	VARIOUS		8,872	8,872	8,872	8,872	0	0	0	0	0	8,872	0	0	0	414	10/31/2024	1.G PL
110122-AU-2	BRISTOL-MYERS SQUIBB CO		09/21/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,230,820	2,000,000	1,926,700	1,940,370	0	1,377	0	1,377	0	1,941,747	0	289,073	289,073	74,389	08/01/2042	1.
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT		09/20/2021	SINKING FUND REDEMPTION		45,823	45,823	45,823	45,823	0	0	0	0	0	45,823	0	0	0	1,306	09/20/2031	1.F FE
1248MB-AH-8	CBASS_07-CB2 A2B		09/01/2021	MBS PAYDOWN		3,102	3,102	3,040	3,038	0	64	0	64	0	3,102	0	0	0	80	02/25/2037	1.D FM
12515H-BJ-3	CD_17-CD5		09/01/2021	INTEREST ONLY PAYMENT		0	0	1,502	101	0	(101)	0	(101)	0	0	0	0	0	139	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC		09/30/2021	SINKING FUND REDEMPTION		14,646	14,646	14,646	14,646	0	0	0	0	0	14,646	0	0	0	469	09/30/2030	3.B PL
12553X-AD-5	CIM_18-INV1		09/01/2021	MBS PAYDOWN		18,821	18,821	18,708	18,757	0	65	0	65	0	18,821	0	0	0	497	08/25/2048	1.D FM
12554T-AC-5	CIM_19-INV2		09/01/2021	MBS PAYDOWN		109,160	109,160	112,207	110,816	0	(1,656)	0	(1,656)	0	109,160	0	0	0	2,913	05/25/2049	1.D FM
12560A-AN-4	CIM_20-INV1		09/01/2021	MBS PAYDOWN		39,498	39,498	40,708	39,681	0	(183)	0	(183)	0	39,498	0	0	0	785	04/25/2050	1.D FM
12565V-BG-7	CIM_21-J3		09/01/2021	MBS PAYDOWN		8,389	8,389	8,450	0	0	(1)	0	(1)	0	8,389	0	0	0	50	06/25/2051	1.A FE
12594X-AM-6	CSMC_17-HL1		09/01/2021	MBS PAYDOWN		14,591	14,591	14,627	14,589	0	2	0	2	0	14,591	0	0	0	339	06/25/2047	1.D FM
12648H-AK-1	CSMC_14-IVR2		09/01/2021	MBS PAYDOWN		53,365	53,365	55,283	53,980	0	(615)	0	(615)	0	53,365	0	0	0	1,339	04/25/2044	1.D FM
12669G-UL-3	CWHL_05-11 2A1		09/01/2021	MBS PAYDOWN		822	822	662	379	0	442	0	442	0	822	0	0	0	17	04/25/2035	1.D FM
12701#-AB-9	CRG ISSUER 2017-1		07/10/2021	VARIOUS		182,381	182,381	182,381	182,381	0	0	0	0	0	182,381	0	0	0	35,643	07/10/2025	1.
141781-BR-4	CARGILL INC		09/20/2021	MIZUHO SECURITIES USA INC		1,117,360	1,000,000	988,650	0	0	74	0	74	0	988,724	0	128,636	128,636	10,156	05/25/2051	1.
15137T-AA-8	CENTENE ESCROW I CORP		08/13/2021	CORPORATE ACTION		41,612	40,000	40,000	40,000	0	1,612	0	1,612	0	41,612	0	0	0	1,505	06/01/2026	3.
16159G-AC-3	CHASE_19-ATR2		09/01/2021	MBS PAYDOWN		51,052	51,052	51,626	51,267	0	(215)	0	(215)	0	51,052	0	0	0	1,149	07/25/2049	1.D FM
167885-A#-9	CHICAGO PARKING METERS LLC		09/30/2021	SINKING FUND REDEMPTION		13,486	13,486	13,486	13,486	0	0	0	0	0	13,486	0	0	0	513	12/30/2033	2.C PL
17307G-ZK-7	CMLTI_05-5 3A4A		09/01/2021	MBS PAYDOWN		1,356	1,356	1,297	1,253	0	103	0	103	0	1,356	0	0	0	41	10/25/2035	1.D FM
17323M-AD-7	CMLTI_15-A		09/01/2021	MBS PAYDOWN		13,147	13,147	13,690	13,197	0	(50)	0	(50)	0	13,147	0	0	0	386	06/25/2058	1.D FM
17326F-AF-4	CGCMT_17-C4		09/01/2021	INTEREST ONLY PAYMENT		0	0	100	15	0	(15)	0	(15)	0	0	0	0	0	17	10/12/2050	1.A FE
20268M-AC-0	CBSLT_18-BGS		09/25/2021	MBS PAYDOWN		108,750	108,750	108,712	108,502	0	248	0	248	0	108,750	0	0	0	2,804	09/25/2045	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
233046-AF-8	DNKN_17-1A		08/20/2021	MBS PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	113	11/20/2047	2.B FE
25278X-AH-2	DIAMONDBACK ENERGY INC		08/24/2021	CORPORATE ACTION		46,210	45,000	44,756	44,826	0	1,383	0	1,383	0	46,057	0	153	153	1,774	05/31/2025	3.
25755T-AH-3	DPABS_17-1A		07/25/2021	MBS PAYDOWN		250	250	250	250	0	0	0	0	0	250	0	0	0	8	07/25/2047	2.A FE
25755T-AJ-9	DPABS_18-1A		07/25/2021	MBS PAYDOWN		1,500	1,500	1,500	1,500	0	0	0	0	0	1,500	0	0	0	46	07/25/2048	2.A FE
25755T-AL-4	DPABS_18-1A		07/25/2021	MBS PAYDOWN		500	500	500	500	0	0	0	0	0	500	0	0	0	14	10/25/2049	2.A FE
25755T-AP-5	DPABS_21-1A		07/25/2021	MBS PAYDOWN		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	11	04/25/2051	2.A FE
268571-AB-2	ELFI_18-A		09/25/2021	MBS PAYDOWN		69,882	69,882	69,874	69,759	0	123	0	123	0	69,882	0	0	0	1,590	08/25/2042	1.A FE
268571-AC-0	ELFI_18-A		09/25/2021	MBS PAYDOWN		7,719	7,719	7,567	7,656	0	63	0	63	0	7,719	0	0	0	209	08/25/2042	1.C FE
26907Y-AA-2	ESH HOSPITALITY INC		07/16/2021	CORPORATE ACTION		101,750	100,000	95,188	96,591	0	5,159	0	5,159	0	98,692	0	3,058	3,058	3,719	05/01/2025	3.
26986*-AA-1	EAGLE SOLAR LLC		06/30/2021	SINKING FUND REDEMPTION		18,048	18,048	18,048	18,048	0	0	0	0	0	18,048	0	0	0	435	12/31/2042	3.A
292505-AJ-3	OVINTIV INC		08/16/2021	CORPORATE ACTION		1,500,000	1,500,000	1,390,785	1,482,229	0	17,771	0	17,771	0	1,494,048	0	5,952	5,952	44,038	11/15/2021	3.
30247D-AE-1	FFML_06-FF13		09/25/2021	MBS PAYDOWN		10,332	10,332	7,729	10,060	0	273	0	273	0	10,332	0	0	0	40	10/25/2036	1.D FM
30306V-A@-8	FLNG LIQUEFACTION 3 LLC		06/30/2021	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2039	2.B FE
30306V-AA-7	FLNG LIQUEFACTION 3 LLC		09/30/2021	SINKING FUND REDEMPTION		25,900	25,900	25,900	25,900	0	0	0	0	0	25,900	0	0	0	1,437	03/31/2039	2.B FE
30311K-AC-0	FR FLOW CONTROL CB LLC		09/30/2021	VARIOUS		3	3	3	(15)	0	1	0	1	0	3	0	0	0	68	06/28/2026	4.C FE
33616L-AN-0	FRMT_2020-1		09/01/2021	MBS PAYDOWN		53,480	53,480	53,716	53,973	0	(493)	0	(493)	0	53,480	0	0	0	1,032	04/25/2050	1.D FM
33850B-AG-2	FSMT_17-1		09/01/2021	MBS PAYDOWN		67,865	67,865	66,719	67,695	0	170	0	170	0	67,865	0	0	0	1,531	03/25/2047	1.D FM
33850R-AG-7	FSMT_17-2		09/01/2021	MBS PAYDOWN		281,188	281,188	277,673	280,037	0	1,152	0	1,152	0	281,188	0	0	0	6,505	10/25/2047	1.D FM
33850T-AG-3	FSMT_18-1		09/01/2021	MBS PAYDOWN		79,309	79,309	76,610	77,519	0	1,790	0	1,790	0	79,309	0	0	0	1,841	03/25/2048	1.D FM
33850T-AN-8	FSMT_18-1		09/01/2021	MBS PAYDOWN		2,628	2,628	2,560	2,633	0	(5)	0	(5)	0	2,628	0	0	0	61	03/25/2048	1.D FM
33851H-AC-7	FSMT_18-2		09/01/2021	MBS PAYDOWN		20,723	20,723	20,962	21,314	0	(592)	0	(592)	0	20,723	0	0	0	545	04/25/2048	1.D FM
33851H-AP-8	FSMT_18-2		09/01/2021	MBS PAYDOWN		7,748	7,748	7,542	7,729	0	19	0	19	0	7,748	0	0	0	181	04/25/2048	1.D FM
33851Y-AC-0	FSMT_20-1INV		09/01/2021	MBS PAYDOWN		75,068	75,068	76,147	75,208	0	(140)	0	(140)	0	75,068	0	0	0	1,513	03/25/2050	1.D FM
36257L-AA-5	GSMBS_19-PJ2		09/01/2021	MBS PAYDOWN		11,915	11,915	12,179	12,357	0	(442)	0	(442)	0	11,915	0	0	0	298	11/25/2049	1.D FM
36257X-AL-5	GSMS_19-SOHO		07/15/2021	MBS PAYDOWN		2,390,000	2,390,000	2,390,000	2,390,000	0	0	0	0	0	2,390,000	0	0	0	24,190	06/15/2036	2.
36258F-AF-6	GSMBS_20-PJ1		09/01/2021	MBS PAYDOWN		84,092	84,092	83,435	82,077	0	2,016	0	2,016	0	84,092	0	0	0	1,967	05/25/2050	1.D FM
36259V-AB-9	GSMBS_20-PJ4		09/01/2021	MBS PAYDOWN		41,346	41,346	42,606	41,553	0	(207)	0	(207)	0	41,346	0	0	0	853	01/25/2051	1.D FM
36262D-AA-6	GSMBS_20-PJ2		09/01/2021	MBS PAYDOWN		96,940	96,940	99,181	97,437	0	(497)	0	(497)	0	96,940	0	0	0	2,259	07/25/2050	1.D FM
36417J-BU-2	GFMT_18-1		09/01/2021	MBS PAYDOWN		6,325	6,325	6,298	6,324	0	1	0	1	0	6,325	0	0	0	160	11/25/2057	1.D FM
36418A-AG-2	GFMT_19-2		09/01/2021	MBS PAYDOWN		84,293	84,293	85,779	85,043	0	(749)	0	(749)	0	84,293	0	0	0	2,217	06/25/2059	1.D FM
382371-AA-0	GOOD_21-3CS		09/20/2021	MBS PAYDOWN		19,621	19,621	19,612	0	0	12	0	12	0	19,621	0	0	0	54	05/20/2048	1.F FE
39813#-AA-9	GRIDFLEX GENERATION LLC		09/30/2021	VARIOUS		50,263	50,263	50,263	50,263	0	0	0	0	0	50,263	0	0	0	2,840	12/31/2030	2.C PL
41165A-AB-8	HVMLT_07-5		09/19/2021	MBS PAYDOWN		5,804	5,804	5,195	5,702	0	102	0	102	0	5,804	0	0	0	12	09/19/2037	1.D FM
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2021	SINKING FUND REDEMPTION		4,539	4,539	4,539	4,539	0	0	0	0	0	4,539	0	0	0	151	05/31/2033	2.A PL
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		06/30/2021	SINKING FUND REDEMPTION		3,000	3,000	2,970	3,000	0	0	0	0	0	3,000	0	0	0	142	06/08/2025	3.B PL
46591T-AC-8	JPMMT_20-2		09/01/2021	MBS PAYDOWN		112,361	112,361	115,012	113,001	0	(640)	0	(640)	0	112,361	0	0	0	2,609	07/25/2050	1.D FM
46591V-AC-3	JPMMT_20-INV1		09/01/2021	MBS PAYDOWN		63,653	63,653	65,404	64,934	0	(1,281)	0	(1,281)	0	63,653	0	0	0	1,467	08/25/2050	1.D FM
46592A-BH-6	JPMMT_20-3		09/01/2021	MBS PAYDOWN		142,238	142,238	146,149	142,666	0	(429)	0	(429)	0	142,238	0	0	0	3,185	08/25/2050	1.D FM
46620V-AA-2	HENDR_17-2A		09/15/2021	VARIOUS		2,756	2,756	2,755	2,754	0	2	0	2	0	2,756	0	0	0	64	09/15/2072	1.A FE
46647E-AE-1	JPMMT_16-3		09/01/2021	MBS PAYDOWN		352,860	352,860	355,782	353,152	0	(292)	0	(292)	0	352,860	0	0	0	7,879	10/25/2046	1.D FM
46648C-AH-7	JPMMT_17-1		09/01/2021	MBS PAYDOWN		16,603	16,603	16,573	16,605	0	(1)	0	(1)	0	16,603	0	0	0	412	01/25/2047	1.D FM
46648H-AG-8	JPMMT_17-2		09/01/2021	MBS PAYDOWN		31,063	31,063	30,780	31,034	0	29	0	29	0	31,063	0	0	0	723	05/25/2047	1.D FM
46648H-AZ-6	JPMMT_17-2		09/01/2021	MBS PAYDOWN		640	640	638	640	0	0	0	0	0	640	0	0	0	16	05/25/2047	1.D FM
46648R-AG-6	JPMMT_18-1		09/01/2021	MBS PAYDOWN		602,382	602,382	596,256	600,875	0	1,507	0	1,507	0	602,382	0	0	0	13,409	06/25/2048	1.D FM
46648U-AG-9	JPMMT_17-4		09/01/2021	MBS PAYDOWN		36,229	36,229	36,133	36,169	0	60	0	60	0	36,229	0	0	0	836	11/25/2048	1.D FM
46649T-AG-1	JPMMT_18-3		09/01/2021	MBS PAYDOWN		610,054	610,054	570,973	602,072	0	7,982	0	7,982	0	610,054	0	0	0	14,128	09/25/2048	1.D FM
46649Y-AG-0	JPMMT_18-9		09/01/2021	MBS PAYDOWN		303,759	303,759	294,512	300,505	0	3,254	0	3,254	0	303,759	0	0	0	7,560	02/25/2049	1.D FM
46649Y-BG-9	JPMMT_18-9		09/01/2021	MBS PAYDOWN		12,437	12,437	12,586	12,447	0	(10)	0	(10)	0	12,437	0	0	0	363	02/25/2049	1.D FM
46650J-AG-9	JPMMT_18-6		09/01/2021	MBS PAYDOWN		407,040	407,040	376,273	383,471	0	23,569	0	23,569	0	407,040	0	0	0	9,425	12/25/2048	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
46650P-AC-4	JPMMT_19-LTV1		09/01/2021	MBS PAYDOWN		116,304	116,304	116,722	117,511	0	(1,207)	0	(1,207)	0	116,304	0	0	0	2,906	06/25/2049	1.D FM
46650Q-AC-2	JPMMT_19-3		09/01/2021	MBS PAYDOWN		78,041	78,041	78,956	79,611	0	(1,570)	0	(1,570)	0	78,041	0	0	0	1,974	09/25/2049	1.D FM
46651A-AT-9	JPMMT_19-LTV2		09/01/2021	MBS PAYDOWN		64,410	64,410	65,859	65,801	0	(1,391)	0	(1,391)	0	64,410	0	0	0	1,653	12/25/2049	1.D FM
46651A-BA-9	JPMMT_19-LTV2		09/01/2021	MBS PAYDOWN		4,614	4,614	5,047	4,635	0	(22)	0	(22)	0	4,614	0	0	0	143	12/25/2049	1.D FM
46651A-BB-7	JPMMT_19-LTV2		09/01/2021	MBS PAYDOWN		2,446	2,446	2,642	2,456	0	(10)	0	(10)	0	2,446	0	0	0	76	12/25/2049	1.D FM
46651T-AA-9	HENDR_18-1A		09/15/2021	MBS PAYDOWN		26,116	26,116	26,095	26,010	0	106	0	106	0	26,116	0	0	0	673	10/17/2072	1.A FE
46652T-AC-4	JPMMT_20-8		09/01/2021	MBS PAYDOWN		57,972	57,972	59,910	58,275	0	(303)	0	(303)	0	57,972	0	0	0	1,156	03/25/2051	1.A FE
478160-BJ-2	JOHNSON & JOHNSON		09/20/2021	MILLENIUM ADVISORS		125,060	100,000	113,738	110,232	0	(488)	0	(488)	0	109,744	0	15,316	15,316	3,488	12/05/2033	1.
48255@-AA-7	KKR PINE BROOKE ISSUER LLC		09/15/2021	VARIOUS		8,746	8,746	8,746	8,746	0	0	0	0	0	8,746	0	0	0	216	03/15/2051	2.A PL
50200X-AA-8	LCSS_2018-A		09/15/2021	MBS PAYDOWN		22,361	22,361	22,361	22,361	0	0	0	0	0	22,361	0	0	0	691	12/15/2062	1.A PL
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		09/30/2021	VARIOUS		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	735	03/31/2024	3.C
536797-AC-7	LITHIA MOTORS INC.		08/01/2021	CORPORATE ACTION		143,675	140,000	140,000	140,000	0	3,675	0	3,675	0	143,675	0	0	0	7,350	08/01/2025	3.
53948K-AA-7	LPSLT_20-2GF		09/20/2021	MBS PAYDOWN		21,074	21,074	21,065	21,042	0	32	0	32	0	21,074	0	0	0	389	07/20/2047	1.F FE
55305B-AQ-4	M/I HOMES INC		08/24/2021	CORPORATE ACTION		61,688	60,000	57,875	58,426	0	3,262	0	3,262	0	60,281	0	1,407	1,407	3,591	08/01/2025	3.
55354G-AF-7	MSCI INC		09/02/2021	CORPORATE ACTION		42,679	40,000	40,000	40,000	0	2,679	0	2,679	0	42,679	0	0	0	1,714	05/15/2027	3.
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		07/05/2021	SINKING FUND REDEMPTION		142,870	142,870	142,870	142,870	0	0	0	0	0	142,870	0	0	0	6,515	09/30/2025	3.A PL
57643M-MM-3	MASTR_06-1 2A1		09/25/2021	MBS PAYDOWN		3,482	3,482	1,049	3,411	0	71	0	71	0	3,482	0	0	0	11	05/25/2036	1.D FM
581557-BC-8	MCKESSON CORP		07/23/2021	CORPORATE ACTION		982,448	750,000	931,275	931,073	0	(2,996)	0	(2,996)	0	928,077	0	54,371	54,371	31,333	03/15/2044	2.B FE
585498-AM-0	MELLO_18-MTG1		09/01/2021	MBS PAYDOWN		64,081	64,081	61,921	62,223	0	1,858	0	1,858	0	64,081	0	0	0	1,426	03/25/2048	1.D FM
585499-AJ-5	MELLO_18-MTG2		09/01/2021	MBS PAYDOWN		142,164	142,164	144,652	143,033	0	(869)	0	(869)	0	142,164	0	0	0	4,535	10/25/2048	1.D FM
59100H-AG-2	META SPECIAL AEROSPACE LLC		09/30/2021	SINKING FUND REDEMPTION		12,500	12,500	12,438	12,426	0	74	0	74	0	12,500	0	0	0	562	11/16/2022	2.A PL
594918-BY-9	MICROSOFT CORPORATION		09/21/2021	BNP PARIBAS SECURITIES CORP		3,894,485	3,500,000	3,487,575	3,491,942	0	879	0	879	0	3,492,821	0	401,664	401,664	130,579	02/06/2027	1.
59980C-AF-0	MCMLT_17-3		09/01/2021	MBS PAYDOWN		196	196	191	196	0	0	0	0	0	196	0	0	0	4	01/25/2061	1.D FM
59982V-AA-7	MCSLT_19-2GS		09/20/2021	MBS PAYDOWN		18,405	18,405	18,404	18,425	0	(21)	0	(21)	0	18,405	0	0	0	482	07/20/2043	1.F FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2021	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,549	06/30/2027	1.G PL
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2021	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,704	06/30/2032	1.G PL
61754J-AH-1	MSC_07-T27 AJ		09/01/2021	MBS PAYDOWN		23,112	23,112	22,184	23,097	0	15	0	15	0	23,112	0	0	0	935	06/11/2042	1.D FM
61946F-AA-3	MSAIC_18-1A		09/20/2021	MBS PAYDOWN		21,390	21,390	21,389	21,341	0	48	0	48	0	21,390	0	0	0	567	06/22/2043	1.F FE
61946L-AA-0	MSAIC_18-2GS		09/20/2021	MBS PAYDOWN		89,197	89,197	89,182	88,961	0	235	0	235	0	89,197	0	0	0	2,518	02/22/2044	1.G FE
61946N-AA-6	MSAIC_20-1A		09/20/2021	MBS PAYDOWN		102,585	102,585	102,581	102,735	0	(150)	0	(150)	0	102,585	0	0	0	1,427	04/20/2046	1.D FE
61946N-AB-4	MSAIC_20-1A		09/20/2021	MBS PAYDOWN		51,292	51,292	51,281	51,400	0	(108)	0	(108)	0	51,292	0	0	0	1,053	04/20/2046	1.F FE
61946R-AB-5	MSAIC_21-2A		09/20/2021	MBS PAYDOWN		10,414	10,414	10,361	0	0	7	0	7	0	10,414	0	0	0	37	04/22/2047	1.G FE
655664-AP-5	NORDSTROM INC		07/21/2021	CORPORATE ACTION		2,000,000	2,000,000	1,996,560	1,999,678	0	322	0	322	0	1,999,881	0	119	119	61,333	10/15/2021	2.
67113C-AE-6	OBX_20-INV1		09/01/2021	MBS PAYDOWN		76,319	76,319	78,048	76,661	0	(342)	0	(342)	0	76,319	0	0	0	1,754	12/25/2049	1.D FM
67113K-AX-6	OBX_19-EXP2		09/01/2021	MBS PAYDOWN		38,137	38,137	38,872	38,383	0	(246)	0	(246)	0	38,137	0	0	0	1,036	06/25/2059	1.D FM
67113U-AB-2	OT BORROWER LLC		04/08/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2	07/21/2026	4.
67448Q-AC-5	QBX_19-EXP1		09/01/2021	MBS PAYDOWN		168,758	168,758	170,075	169,073	0	(316)	0	(316)	0	168,758	0	0	0	4,568	01/25/2059	1.D FM
674599-CQ-6	OCCIDENTAL PETROLEUM CORPORATION		09/20/2021	CORPORATE ACTION		500,000	500,000	395,000	424,999	0	75,001	0	75,001	0	453,898	0	46,102	46,102	6,985	08/15/2022	3.
69352P-AK-9	PPL CAPITAL FUNDING INC		07/15/2021	CORPORATE ACTION		1,089,930	1,000,000	996,720	998,808	0	91,122	0	91,122	0	1,088,914	0	1,016	1,016	32,917	03/15/2024	2.
69371V-AM-9	PSMC_18-1A		09/01/2021	MBS PAYDOWN		212,703	212,703	205,082	206,754	0	5,949	0	5,949	0	212,703	0	0	0	4,889	02/25/2048	1.D FM
70466@-AA-6	POLYVENTIVE LLC		06/30/2021	SINKING FUND REDEMPTION		2,326	2,326	2,326	2,326	0	0	0	0	0	2,326	0	0	0	134	01/01/2023	3.B FE
731068-A@-1	POLARIS INDUSTRIES INC.		07/30/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	40	05/01/2021	2.
74005P-BD-5	PRAXAIR INC		09/21/2021	BARCLAYS CAPITAL INC		1,048,518	900,000	898,542	898,776	0	27	0	27	0	898,803	0	149,715	149,715	28,045	11/07/2042	1.
74166Y-AA-8	PROSE_19-1A		07/30/2021	MBS PAYDOWN		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	42	07/30/2049	2.B FE
742718-FJ-3	PROCTER & GAMBLE COMPANY		09/21/2021	MORGAN STANLEY & CO. INC.		1,202,960	1,000,000	995,030	995,163	0	129	0	129	0	995,292	0	207,668	207,668	35,303	03/25/2040	1.
742718-FK-0	PROCTER & GAMBLE COMPANY		09/20/2021	MORGAN STANLEY & CO. INC.		1,260,570	1,000,000	993,640	993,732	0	89	0	89	0	993,820	0	266,750	266,750	35,700	03/25/2050	1.
74340X-BQ-3	PROLOGIS LP		09/20/2021	J.P. MORGAN SECURITIES, INC.		223,325	250,000	195,690	0	0	556	0	556	0	196,246	0	27,079	27,079	5,785	10/15/2050	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
743874-AC-3	PFMT_20-1-1		09/01/2021	MBS PAYDOWN		20,347	20,347	20,637	20,401	0	(53)	0	(53)	0	20,347	0	0	0	406	02/25/2050	1.D FM
749389-AA-0	RCKT_20-1		09/01/2021	MBS PAYDOWN		63,538	63,538	64,242	63,680	0	(143)	0	(143)	0	63,538	0	0	0	1,330	02/25/2050	1.D FM
772739-AL-2	ROCK-TENN CO		09/10/2021	CORPORATE ACTION		25,522	25,000	24,953	24,993	0	529	0	529	0	25,519	0	3	3	1,256	03/01/2022	2.
78445X-AA-4	SLMA_10-1		09/25/2021	MBS PAYDOWN		440	440	441	440	0	0	0	0	0	440	0	0	0	1	03/25/2025	4.B FE
78471W-AC-9	SCLP_2018-2		09/25/2021	MBS PAYDOWN		187,479	187,479	187,452	187,011	0	468	0	468	0	187,479	0	0	0	4,712	04/26/2027	1.A FE
81745X-AG-2	SEMT_17-4		09/01/2021	MBS PAYDOWN		15,664	15,664	15,713	15,661	0	3	0	3	0	15,664	0	0	0	337	07/25/2047	1.D FM
81746H-AA-9	SEMT_17-CH1		09/01/2021	MBS PAYDOWN		4,778	4,778	4,905	4,851	0	(74)	0	(74)	0	4,778	0	0	0	132	08/25/2047	1.D FM
81746H-AN-1	SEMT_17-CH1		09/01/2021	MBS PAYDOWN		23,889	23,889	24,602	24,020	0	(131)	0	(131)	0	23,889	0	0	0	658	08/25/2047	1.D FM
81746J-AN-7	SEMT_17-CH2		09/01/2021	MBS PAYDOWN		84,982	84,982	86,889	85,332	0	(350)	0	(350)	0	84,982	0	0	0	2,293	12/25/2047	1.D FM
81746Q-AG-6	SEMT_18-2		09/01/2021	MBS PAYDOWN		358,008	358,008	357,140	357,902	0	106	0	106	0	358,008	0	0	0	8,282	02/25/2048	1.D FM
81746W-AN-8	SEMT_18-CH3		09/01/2021	MBS PAYDOWN		115,865	115,865	117,933	116,360	0	(495)	0	(495)	0	115,865	0	0	0	3,486	08/25/2048	1.D FM
81746Y-AA-2	SEMT_19-2		09/01/2021	MBS PAYDOWN		31,183	31,183	31,778	31,693	0	(510)	0	(510)	0	31,183	0	0	0	823	06/25/2049	1.D FM
81747C-AA-9	SEMT_19-CH2		09/01/2021	MBS PAYDOWN		49,190	49,190	50,616	50,602	0	(1,412)	0	(1,412)	0	49,190	0	0	0	1,427	08/25/2049	1.D FM
81747D-AN-9	SEMT_18-CH1		09/01/2021	MBS PAYDOWN		131,053	131,053	132,083	131,239	0	(186)	0	(186)	0	131,053	0	0	0	3,532	02/25/2048	1.D FM
81747E-AQ-0	SEMT_18-CH2		09/01/2021	MBS PAYDOWN		135,628	135,628	135,126	135,543	0	84	0	84	0	135,628	0	0	0	3,465	06/25/2048	1.D FM
81747L-AN-1	SEMT_18-CH4		09/01/2021	MBS PAYDOWN		353,131	353,131	355,434	353,610	0	(479)	0	(479)	0	353,131	0	0	0	10,832	10/25/2048	1.D FM
81747M-AA-7	SEMT_19-CH1		09/01/2021	MBS PAYDOWN		77,712	77,712	79,187	80,667	0	(2,956)	0	(2,956)	0	77,712	0	0	0	2,358	03/25/2049	1.D FM
81748G-BN-0	SEMT_19-CH3		09/01/2021	MBS PAYDOWN		18,112	18,112	18,226	18,287	0	(175)	0	(175)	0	18,112	0	0	0	490	09/25/2049	1.D FM
81748K-AA-0	SEMT_20-2		09/01/2021	MBS PAYDOWN		77,079	77,079	78,982	77,584	0	(505)	0	(505)	0	77,079	0	0	0	1,799	03/25/2050	1.D FM
83402Q-AC-6	SCLP_2016-2A		09/25/2021	MBS PAYDOWN		40,575	40,575	42,213	41,081	0	(507)	0	(507)	0	40,575	0	0	0	1,281	10/27/2025	1.A FE
83404J-AB-2	SCLP_17-3		09/25/2021	MBS PAYDOWN		150,176	150,176	152,076	150,316	0	(141)	0	(141)	0	150,176	0	0	0	4,105	05/25/2026	1.
83405J-AB-1	SCLP_17-4		09/25/2021	MBS PAYDOWN		73,061	73,061	73,057	72,866	0	195	0	195	0	73,061	0	0	0	1,748	05/26/2026	1.B FE
83405L-AC-4	SOFI_17-5		09/25/2021	MBS PAYDOWN		37,809	37,809	37,803	37,710	0	99	0	99	0	37,809	0	0	0	988	09/25/2026	1.C FE
83405Q-AC-3	SCLP_17-6		09/25/2021	MBS PAYDOWN		86,295	86,295	86,167	86,041	0	255	0	255	0	86,295	0	0	0	2,019	11/25/2026	1.B FE
83405R-AC-1	SCLP_2018-1		09/25/2021	MBS PAYDOWN		116,888	116,888	116,873	116,606	0	282	0	282	0	116,888	0	0	0	2,834	02/25/2027	1.A FE
83406H-AC-2	SCLP_18-4		09/25/2021	MBS PAYDOWN		427,880	427,880	427,806	426,469	0	1,411	0	1,411	0	427,880	0	0	0	12,711	11/26/2027	1.B FE
83546D-AF-5	SONIC_18-1A		09/20/2021	MBS PAYDOWN		779,333	779,333	779,333	779,333	0	0	0	0	0	779,333	0	0	0	34,759	02/20/2048	2.
85571K-AA-3	STAR_19-1		07/01/2021	MBS PAYDOWN		86,310	86,310	85,554	84,628	0	1,682	0	1,682	0	86,310	0	0	0	1,663	06/25/2049	1.
86083@-AA-5	STIM STAR IV LLC		07/31/2021	VARIOUS		32,484	32,484	32,484	32,484	0	0	0	0	0	32,484	0	0	0	1,206	04/30/2023	2.A PL
86361Y-AA-5	SFS_06-B A 144A		09/15/2021	MBS PAYDOWN		9,875	9,875	9,875	9,875	0	0	0	0	0	9,875	0	0	0	337	03/15/2038	1.A FE
86361Y-AB-3	SFS_06-B B 144A		09/15/2021	MBS PAYDOWN		1,573	1,573	1,573	1,573	0	0	0	0	0	1,573	0	0	0	65	03/15/2038	1.E FE
86744T-AB-2	SNVA_21-B		09/20/2021	MBS PAYDOWN		5,948	5,948	5,946	0	0	(5)	0	(5)	0	5,948	0	0	0	11	07/20/2048	1.G FE
86745Q-AA-9	SNVA_21-1		07/30/2021	MBS PAYDOWN		5,896	5,896	5,893	0	0	(6)	0	(6)	0	5,896	0	0	0	18	04/28/2056	1.G FE
86746C-AA-9	SNVA_20-AA		09/20/2021	MBS PAYDOWN		22,260	22,260	22,261	22,312	0	(51)	0	(51)	0	22,260	0	0	0	409	06/20/2047	1.G FE
86746E-AA-5	SNVA_21-1A		09/20/2021	MBS PAYDOWN		8,629	8,629	8,629	0	0	291	0	291	0	8,629	0	0	0	78	02/20/2048	1.G FE
86773P-AA-6	SUNRN_19-1A		09/30/2021	MBS PAYDOWN		19,125	19,125	19,124	19,108	0	17	0	17	0	19,125	0	0	0	571	06/30/2054	1.G FE
87054#-AA-6	SWEETWATER ROYALTIES LLC		09/30/2021	SINKING FUND REDEMPTION		10,721	10,721	10,721	10,721	0	0	0	0	0	10,721	0	0	0	258	09/30/2040	2.B PL
872480-AE-8	TIF_21-1A		09/20/2021	MBS PAYDOWN		9,688	9,688	9,686	0	0	8	0	8	0	9,688	0	0	0	87	02/20/2046	1.F FE
90932V-AA-3	UNITED AIRLINES 2020-1 B PTT		07/15/2021	SINKING FUND REDEMPTION		18,125	18,125	18,125	0	0	0	0	0	0	18,125	0	0	0	403	01/15/2026	2.C FE
91204H-AB-1	FUSION US HOLDCO VA INC		08/19/2021	VARIOUS		501	501	491	0	0	2	0	2	0	501	0	0	0	3	02/19/2026	4.A FE
92838@-AA-1	VISTA RIDGE LLC		09/30/2021	VARIOUS		3,050	3,050	3,050	3,050	0	0	0	0	0	3,050	0	0	0	61	10/14/2049	1.F PL
92922F-4V-7	WAMU_05-AR13		09/25/2021	MBS PAYDOWN		3,782	3,782	3,732	3,758	0	24	0	24	0	3,782	0	0	0	28	10/25/2045	1.D FM
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		07/31/2021	SINKING FUND REDEMPTION		15,888	15,888	15,888	15,888	0	0	0	0	0	15,888	0	0	0	739	01/31/2028	1.F
93363X-AD-5	WMHE_07-HE4		09/25/2021	MBS PAYDOWN		9,008	9,008	6,196	8,865	0	143	0	143	0	9,008	0	0	0	17	07/25/2047	1.D FM
93935F-AC-5	WMALT_06-AR6		09/01/2021	MBS PAYDOWN		3,994	3,898	2,816	3,930	0	64	0	64	0	3,994	0	0	0	32	08/25/2046	1.D FM
93935Y-AA-8	WMALT_06-AR10		09/25/2021	MBS PAYDOWN		7,963	7,963	5,489	7,809	0	154	0	154	0	7,963	0	0	0	11	12/25/2036	1.D FM
949796-AA-4	WFMBS_20-RR1		09/01/2021	MBS PAYDOWN		47,291	47,291	48,725	47,680	0	(389)	0	(389)	0	47,291	0	0	0	914	05/25/2050	1.D FM
949831-AS-0	WFMBS_19-3		09/01/2021	MBS PAYDOWN		11,367	11,367	11,367	11,367	0	0	0	0	0	11,367	0	0	0	276	07/25/2049	1.D FM
95002F-AE-4	WFMBS_19-4		09/01/2021	MBS PAYDOWN		14,996	14,996	15,380	15,073	0	(77)	0	(77)	0	14,996	0	0	0	393	09/25/2049	1.D FM
95002K-AA-1	WFMBS_20-1		09/01/2021	MBS PAYDOWN		53,382	52,902	53,530	53,556	0	(174)	0	(174)	0	53,382	0	0	0	1,062	12/25/2049	1.D FM
95002Q-AA-8	WFMBS_20-2		09/01/2021	MBS PAYDOWN		113,607	113,607	117,246	114,381	0	(774)	0	(774)	0	113,607	0	0	0	2,229	12/25/2049	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
95002T-AS-3	WFMBS_20-3		09/01/2021	MBS PAYDOWN		42,411	42,411	43,537	42,621	0	(210)	0	(210)	0	42,411	0	0	0	838	06/25/2050	1.D FM
95058X-AE-8	WEN_18-1A		09/15/2021	MBS PAYDOWN		4,875	4,875	4,871	4,873	0	2	0	2	0	4,875	0	0	0	142	03/15/2048	2.B FE
95058X-AL-2	WEN_21-1A		09/15/2021	MBS PAYDOWN		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	8	06/15/2051	2.B FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC		07/31/2021	VARIOUS		875	875	875	875	0	0	0	0	0	875	0	0	0	39	03/31/2040	2.C PL
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		09/30/2021	VARIOUS		7,345	7,345	7,371	7,345	0	0	0	0	0	7,345	0	0	0	202	12/18/2034	1.F PL
978097-AD-5	WOLVERINE WORLD WIDE INC		08/26/2021	CORPORATE ACTION		61,537	60,000	58,200	58,747	0	2,789	0	2,789	0	60,412	0	1,125	1,125	2,958	09/01/2026	3.
98581*-AA-9	YELLOWSTONE ENERGY LTD		07/02/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	478	12/31/2026	2.B
C7236#-AA-2	PET SUPERMARKET INC - TL		07/01/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	122	07/05/2022	2.
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS TH	A	07/15/2021	SINKING FUND REDEMPTION		25,600	25,600	23,168	25,393	0	207	0	207	0	25,600	0	0	0	845	01/15/2030	1.G FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2021	SINKING FUND REDEMPTION		7,237	7,237	7,237	7,237	0	0	0	0	0	7,237	0	0	0	261	03/15/2027	1.F FE
09784Y-AC-2	BONAVISTA ENERGY CORP	A	05/14/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,739	08/11/2035	4.
575385-AB-5	MASONITE INTERNATIONAL CORPORATION	A	07/24/2021	CORPORATE ACTION		72,522	70,000	69,275	69,458	0	3,064	0	3,064	0	72,025	0	497	497	3,455	09/15/2026	3.
92658T-AQ-1	VIDEOTRON LTD	A	07/06/2021	CORPORATE ACTION		67,601	65,000	65,000	65,000	0	2,601	0	2,601	0	67,601	0	0	0	3,142	07/15/2022	3.
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	09/27/2021	CORPORATE ACTION		825,578	800,000	800,000	800,000	0	25,578	0	25,578	0	825,578	0	0	0	35,733	05/27/2022	2.
C4111#-AF-8	GRAYMONT LTD PRVT	A	07/10/2021	SINKING FUND REDEMPTION		92,308	92,308	92,308	92,308	0	0	0	0	0	92,308	0	0	0	6,342	01/10/2023	2.C PL
00913R-AE-6	AIR LIQUIDE FINANCE SA	D	09/21/2021	BARCLAYS CAPITAL INC		875,213	750,000	748,478	748,610	0	25	0	25	0	748,635	0	126,578	126,578	25,958	09/27/2046	1.
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	09/30/2021	SINKING FUND REDEMPTION		9,000	9,000	8,835	8,835	0	165	0	165	0	9,000	0	0	0	456	06/30/2035	2.C FE
08182F-AE-9	BSP_20-20A	D	08/24/2021	CORPORATE ACTION		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,716	07/15/2031	1.
09626U-AU-2	BLUEM_13-1A	D	07/20/2021	MBS PAYDOWN		65,081	65,081	65,081	65,081	0	0	0	0	0	65,081	0	0	0	711	01/20/2029	1.A FE
143658-BC-5	CARNIVAL CORP	D	07/26/2021	CORPORATE ACTION		141,515	124,000	122,760	123,178	0	408	0	408	0	123,585	0	17,930	17,930	11,839	04/01/2023	3.C FE
53948P-AA-6	LPSLT_21-1GS	D	09/20/2021	MBS PAYDOWN		24,962	24,962	24,960	24,957	0	5	0	5	0	24,962	0	0	0	339	01/20/2048	1.F FE
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEIV LT	D	08/15/2021	VARIOUS		58,824	58,824	58,824	58,824	0	0	0	0	0	58,824	0	0	0	2,650	05/15/2024	4.C FE
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RIGHTS	D	09/20/2021	SINKING FUND REDEMPTION		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	1,974	12/20/2024	4.B FE
D9860*-AH-9	ZOLLNER ELEKTRONIK AG	D	08/16/2021	MATURITY		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	31,320	08/16/2021	2.
G0369@-AK-2	ANGLIAN WATER SERVICES FINANCING P	D	09/08/2021	CORPORATE ACTION		707,806	700,000	700,000	700,000	0	7,806	0	7,806	0	707,806	0	0	0	27,497	12/05/2021	2.
G1846@-AM-9	CAPITA GROUP PLC	D	07/19/2021	MATURITY		594,297	594,297	594,297	594,297	0	0	0	0	0	594,297	0	0	0	26,743	07/19/2021	3.
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	D	09/30/2021	VARIOUS		11,911	11,911	11,911	11,911	0	0	0	0	0	11,911	0	0	0	288	09/30/2045	1.D
G2765@-AA-0	DIONYSUS AVIATION LIMITED	D	08/02/2021	MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,950	08/02/2021	2.
G6363#-AX-5	NORDIC AVIATION CAPITAL 29 DAC	D	09/13/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	854	02/27/2028	6. PL
G6390@-AB-2	NAMPAK LTD	D	08/26/2021	SINKING FUND REDEMPTION		2,682	2,682	2,682	2,682	0	0	0	0	0	2,682	0	0	0	87	05/28/2023	3.A
G9284#-AY-3	VITOL FINANCE LTD	D	07/28/2021	MATURITY		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	103,320	07/28/2021	2.
K7017#-AA-8	MERIDIAN SPIRIT APS	D	09/30/2021	VARIOUS		8,511	8,511	8,511	8,511	0	0	0	0	0	8,511	0	0	0	260	08/01/2030	2.A FE
L8038*-AA-4	SBM BALEAI AZUL	D	09/15/2021	SINKING FUND REDEMPTION		9,000	9,000	9,000	9,000	0	0	0	0	0	9,000	0	0	0	371	09/15/2027	3.C
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	09/20/2021	SINKING FUND REDEMPTION		3,755	3,755	3,755	3,755	0	0	0	0	0	3,755	0	0	0	225	12/20/2044	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV	D	09/30/2021	VARIOUS		3,839	3,839	3,839	3,839	0	0	0	0	0	3,839	0	0	0	145	09/30/2037	3.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,056,077	39,878,378	39,548,631	38,255,951	0	277,728	0	277,728	0	39,944,329	0	2,111,748	2,111,748	1,311,393	XXX	XXX
8399997. Total - Bonds - Part 4						43,102,194	40,930,616	40,677,918	39,312,160	0	263,215	0	263,215	0	40,990,446	0	2,111,748	2,111,748	1,341,559	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						43,102,194	40,930,616	40,677,918	39,312,160	0	263,215	0	263,215	0	40,990,446	0	2,111,748	2,111,748	1,341,559	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	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
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						43,102,194	XXX	40,677,918	39,312,160	0	263,215	0	263,215	0	40,990,446	0	2,111,748	2,111,748	1,341,559	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,611	(3,495)		(1,075)	0	6,460	0	0	1,255		(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	1,545	(3,495)		(1,806)	0	6,460	0	0	1,485		(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	342	(12,685)		(11,736)	0	1,860	0	0	1,634		(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	488,600	CSWAP: GBP/USD 11/23/2028	(7,360)	0	1,367	(50,740)		(46,946)	0	7,440	0	0	6,534		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	405	(11,715)		(9,613)	0	1,860	0	0	1,392		(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	1,216	(35,145)		(28,840)	0	5,580	0	0	4,177		(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	1,719	(10,095)		(7,545)	0	6,460	0	0	783		(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	3,439	(20,190)		(15,091)	0	12,920	0	0	1,565		(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	1,505	(10,095)		(8,094)	0	6,460	0	0	1,419		(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 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	508,720	CSWAP: GBP/USD 2/27/2029	9,980	0	3,299	(30,620)		(10,314)	0	7,440	0	0	6,927		(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	763,080	CSWAP: GBP/USD 2/27/2029	14,970	0	4,948	(45,930)		(15,470)	0	11,160	0	0	10,391		(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	369,240	CSWAP: GBP/USD 8/5/2024	(18,870)	0	3,745	(35,265)		(19,634)	0	5,580	0	0	3,116		(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	1,600,040	CSWAP: GBP/USD 8/5/2024	(81,770)	0	16,226	(152,815)		(85,079)	0	24,180	0	0	13,504		(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	561,100	CSWAP: EUR/USD 9/13/2027	(34,725)	0	8,249	(18,375)		(5,702)	0	32,300	0	0	6,847		(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	1,122,200	CSWAP: EUR/USD 9/13/2027	(69,450)	0	16,498	(36,750)		(11,404)	0	64,600	0	0	13,694		(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	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(758)	6,571		2,066	0	9,860	0	0	1,822		(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	453,120	CSWAP: AUD/USD 7/26/2027	(22,410)	0	(2,275)	19,710		6,197	0	29,580	0	0	5,467		(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	457,200	CSWAP: EUR/USD 7/19/2024	(3,540)	0	7,077	(6,380)		5,358	0	25,840	0	0	3,827		(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	114,300	CSWAP: EUR/USD 7/19/2024	(885)	0	1,769	(1,595)		1,340	0	6,460	0	0	957		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,159	(7,170)		5,914	0	3,720	0	0	3,183		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	656,250	CSWAP: GBP/USD 8/17/2027	11,850	0	5,399	(17,925)		14,786	0	9,300	0	0	7,958		(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	265,600	CSWAP: GBP/USD 10/31/2027	10	0	1,956	(4,070)		7,077	0	3,720	0	0	3,277		(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	7,823	(16,280)		28,307	0	14,880	0	0	13,106		(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	7,911	(16,280)		32,300	0	14,880	0	0	15,109		(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	265,600	CSWAP: GBP/USD 10/31/2029	10	0	1,978	(4,070)		8,075	0	3,720	0	0	3,777		(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	2,016	1,875		5,882	0	6,460	0	0	1,034		(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	(473)	5,538		3,056	0	6,447	0	0	1,271		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,595	8,265		20,293	0	1,860	0	0	2,081		(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 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,595	8,265		20,293	0	1,860	0	0	2,081		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,595	8,265		20,293	0	1,860	0	0	2,081		(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	1,566	8,085		17,399	0	1,860	0	0	1,669		(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	1,566	8,085		17,399	0	1,860	0	0	1,669		(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	2,200	965		9,027	0	6,460	0	0	1,728		(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	2,200	965		9,027	0	6,460	0	0	1,728		(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	2,200	965		9,027	0	6,460	0	0	1,728		(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	2,298,600	CSWAP: GBP/USD 29-NOV-2028	(1,350)	0	23,948	(128,430)		51,344	0	33,480	0	0	30,774		(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	893,900	CSWAP: GBP/USD 29-NOV-2028	(525)	0	9,313	(49,945)		19,967	0	13,020	0	0	11,968		(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	6,605	(10,725)		9,736	0	19,380	0	0	4,293		(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	449,280	CSWAP: EUR/USD 27-MAR-2028	(800)	0	8,807	(14,300)		12,982	0	25,840	0	0	5,724		(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	2,264	(31,635)		(17,174)	0	5,580	0	0	5,887		(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	755	(10,545)		(5,725)	0	1,860	0	0	1,962		(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	755	(10,545)		(5,725)	0	1,860	0	0	1,962		(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	767,900	CSWAP: EUR/USD 20-JUN-2026	3,220	0	10,876	(43,365)		(27,448)	0	45,220	0	0	8,344		(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	496,510	CSWAP: AUD/USD 02-DEC-2030	(20,195)	0	(2,230)	(9,135)		(10,828)	0	34,510	0	0	7,521		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(216,955)	0	176,306	(782,251)	XXX	(8,104)	0	545,057	0	0	228,711	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	176,306	(782,251)	XXX	(8,104)	0	545,057	0	0	228,711	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
CDS BUY, SCDS: (BLL)	Credit Hedge	D-1	CREDIT RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2020	03/20/2022	1	55,000	SCDS: (BLL)	(700)	0	(417)	(197)		(197)	29	0	290	0	0		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	1,750,000	ICE: (MSI)	(36,983)	0	(13,257)	(22,074)		(22,074)	659	0	9,840	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(37,683)	0	(13,674)	(22,271)	XXX	(22,271)	688	0	10,130	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2021	10/29/2021	7,000,000	7,000,000	REC FIXED [PAY FIXED]	0	0	20,127	(152,964)		(152,964)	(152,964)	0	0	0	9,866		0001
TRS, TRSWAP: 20YR 1.875 15-FEB-41	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2021	10/29/2021	5,000,000	5,000,000	REC FIXED [PAY FIXED]	0	0	19,645	(150,883)		(150,883)	(150,883)	0	0	0	7,047		0001
TRS, TRSWAP: 30YR 1.875 15-FEB-51	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2021	10/29/2021	3,000,000	3,000,000	REC FIXED [PAY FIXED]	0	0	12,683	(116,286)		(116,286)	(116,286)	0	0	0	4,228		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	52,455	(420,133)	XXX	(420,133)	(420,133)	0	0	0	21,141	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(37,683)	0	38,781	(442,404)	XXX	(442,404)	(419,445)	0	10,130	0	21,141	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										(37,683)	0	(13,674)	(22,271)	XXX	(22,271)	688	0	10,130	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(216,955)	0	176,306	(782,251)	XXX	(8,104)	0	545,057	0	0	228,711	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	52,455	(420,133)	XXX	(420,133)	(420,133)	0	0	0	21,141	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(254,638)	0	215,087	(1,224,655)	XXX	(450,508)	(419,445)	545,057	10,130	0	249,852	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	176,306	(782,251)	XXX	(8,104)	0	545,057	0	0	228,711	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(37,683)	0	38,781	(442,404)	XXX	(442,404)	(419,445)	0	10,130	0	21,141	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	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										(254,638)	0	215,087	(1,224,655)	XXX	(450,508)	(419,445)	545,057	10,130	0	249,852	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
0003	Reduce credit exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESZ1	79	17,707,850	S&P500 EMINI DEC 21	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/10/2021	4,483.0000	4,297.7500	205,400	0	0	0	0	731,738	731,738	908,500	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												205,400	0	0	0	0	731,738	731,738	908,500	XXX	XXX
1649999999. Subtotal - Short Futures												205,400	0	0	0	0	731,738	731,738	908,500	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												205,400	0	0	0	0	731,738	731,738	908,500	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												205,400	0	0	0	0	731,738	731,738	908,500	XXX	XXX

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Equity Future used to hedge the increase/decrease in the equity market

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	205,400	0	205,400	908,500	908,500
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	0	(25,095)	0	20,700	0	20,700	11,141	0
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	0	(80,045)	0	0	(26,859)	0	18,572	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	0	0	75,678	(365,250)	0	181,149	(189,525)	0	99,556	0
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(52,725)	0	0	(28,623)	0	9,811	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	0	(702,509)	0	71,311	(509,742)	0	75,817	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	0	(9,135)	0	0	(10,828)	0	7,521	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	(25,025)	0	22,718	0	22,718	10,017	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	1,875	(20,350)	0	41,265	0	41,265	17,417	0
0299999999. Total NAIC 1 Designation				0	0	77,553	(1,280,134)	0	337,143	(765,577)	84,683	249,852	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	(22,074)	0	0	(22,074)	0	0	0
0999999999 - Gross Totals				0	0	77,553	(1,302,208)	0	542,543	(787,651)	290,083	1,158,352	908,500
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						77,553	(1,302,208)						

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)
BNP Paribas	R0MUWSFPU8MPRO8K5P83	CASH	000000-00-0	CASH	80,000	80,000	80,000		IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	292,721	211,000	244,902	05/15/2038	IV
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	6,242,871	4,500,000	5,223,028	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,123,717	810,000	940,145	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	23,211	23,211	23,211		V
0199999999 - Total					7,762,520	5,624,211	6,511,286	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	281,782	211,000	XXX	05/15/2038	IV
0299999999 - Total					281,782	211,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
36829J-AA-9	GEWMC2006-1GEWMC 2006-1 A2A - USD		6.	5,403	5,403	07/25/2061
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				5,403	5,403	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				5,403	5,403	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				5,403	5,403	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				5,403	5,403	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
51501H-MX-4	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.G FE	375,009	375,000	02/07/2022
51501H-PY-9	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.G FE	374,988	375,000	03/21/2022
53947C-H7-6	LLOY@NEWYORKLLOYDS BANK PLC NY - USD		1.G FE	375,173	375,165	02/22/2022
60683B-2F-9	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD		1.G FE	374,999	375,000	03/03/2022
65602Y-PB-0	NORZ_JP_1@NEWYORKNORINCHUKIN BANK NY - USD		1.G FE	349,988	350,000	01/27/2022
86564G-S3-6	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD		1.G FE	324,997	325,000	03/04/2022
89114N-ZH-1	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C FE	275,109	275,070	03/03/2022
05253C-BA-3	ANZ_AU1AUST & NZ BANKING GROUP 42D 0.1 - USD		1.G FE	399,873	399,824	02/10/2022
06742X-QN-0	BARC_LN3BARCLAYS US CCP FUNDING LLC SER - USD		1.G FE	399,873	399,880	12/23/2021
19423K-C8-5	CCPFLX_1COLLAT CP FLEX CO LLC ABCP 0.15 - USD		1.G FE	299,803	299,803	03/08/2022
2332K1-CG-3	DNB_NO_1DNB BANK ASA 42D 0.14% 03/16/20 - USD		1.G FE	374,824	374,758	03/16/2022
2332K1-CN-8	DNB_NO_1DNB BANK ASA 42D 0.14% 03/22/20 - USD		1.G FE	299,849	299,799	03/22/2022
53944R-AS-7	LMAUSALMA AMERICAS LLC ABCP 0.1% 01/2 - USD		1.G FE	395,833	395,871	01/26/2022
57666B-AJ-9	MATFINMATCHPOINT FINANCE PLC 01/18/20 - USD		1.G FE	349,864	349,873	01/18/2022
63254F-BJ-5	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.G FE	274,880	274,872	02/18/2022
65409S-AB-4	NARCO_1NIEUW AMSTERDAM RECEIVABLES COR - USD		1.G FE	374,878	374,894	01/11/2022
83050T-ZN-4	SEBA_SS_1SKANDINAVISKA ENSKILDA 42D 0.1% - USD		1.G FE	399,912	399,913	12/22/2021
83050T-ZH-7	SEBA_SS_1SKANDINAVISKA ENSKILDA BANKEN A - USD		1.G FE	490,902	490,900	12/17/2021
86564Y-Z6-2	SUMITR_JP_4@SINGAPORSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G FE	479,924	479,894	12/06/2021
87019S-C1-0	SWEDA_1SWEDBANK AB CP 0.14% 03/01/2022 - USD		1.G FE	399,811	399,765	03/01/2022
87019S-CP-7	SWEDA_1SWEDBANK AB CP 0.145% 03/23/202 - USD		1.G FE	374,757	374,739	03/23/2022
92646L-A6-7	VICTORVICTORY RECEIVABLES CORPORATION - USD		1.G FE	349,883	349,887	01/06/2022
9612C1-CR-6	WBC_AUWESTPAC BANKING CORP 42D 0.13% - USD		1.G FE	374,780	374,763	03/25/2022
06367C-LC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C FE	300,013	300,000	09/15/2022
06742T-A4-8	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	375,008	375,000	03/22/2022
05586F-RY-5	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD		1.D FE	299,971	300,000	09/09/2022
20272A-T9-7	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	375,004	375,000	06/21/2022
20271E-WP-0	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D FE	349,992	350,000	06/22/2022
23305G-AV-0	DBSSP_1DBS BANK LTD 03/16/2022 - USD		1.B FE	374,952	375,000	03/16/2022
63254G-RS-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,972	300,000	08/31/2022
63254G-RZ-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,968	300,000	09/14/2022
86565C-6H-7	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY. - USD		1.E FE	300,003	300,000	03/14/2022
96130A-KP-2	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	349,942	350,000	09/21/2022
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A FE	1,133,000	1,133,000	10/01/2021
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A FE	783,000	783,000	10/01/2021
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A FE	1,055,000	1,055,000	10/01/2021
242335-97-9	BZREPOBARC A (T Bills, Notes, Bonds & - USD		1.A FE	8,000,000	8,000,000	10/01/2021
242335-98-2	CITREPOCITIBANK A (T Bills, Notes, Bon - USD		1.A FE	8,000,000	8,000,000	10/01/2021
242335-97-8	HSBCREPOHSBC A (T Bills, Notes, Bonds & - USD		1.A FE	8,000,000	8,000,000	10/01/2021
242335-98-3	JPMREPOJP A (T Bills, Notes, Bonds & S - USD		1.A FE	8,067,660	8,067,660	10/01/2021
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD		1.A FE	357,000	357,000	11/05/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				47,210,392	47,210,330	XXX
9999999 - Totals				47,215,795	47,215,732	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 36,918,085 Book/Adjusted Carrying Value $ 36,918,023
2. Average balance for the year Fair Value $ 35,619,966 Book/Adjusted Carrying Value $ 35,623,877
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 47,210,330 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 5,403

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					
9999999 - 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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	2,916,965	2,707,953	3,071,501	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	283,949	283,949	283,949	XXX
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	3,708,319	3,715,695	3,726,039	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	5,652,575	5,739,816	5,878,582	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	25,551,121	24,687,794	13,552,595	XXX
The Bank of New York Mellon	New York, NY		0.010	301	0	9,649,051	6,332,662	13,001,155	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	4,612,456	116,369	364,213	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	301	0	52,374,437	43,584,239	39,878,034	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	301	0	52,374,437	43,584,239	39,878,034	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	301	0	52,374,437	43,584,239	39,878,034	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
9999999 - Total Cash Equivalents								

NONE