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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

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

OTHER

Peter Jeremy Donaldson, VP & Chief Financial Officer	Robert Lawrence Grubka, Senior Vice President	Michael Robert Katz #, Senior Vice President
Francis Gerard O'Neill, SVP & Chief Risk Officer	Rachel Mara Reid, Senior Vice President	Matthew Toms, Senior Vice President

DIRECTORS OR TRUSTEES

Carol Valentine Coleman, Director	Richard Michael Conley, Director	Peter Jeremy Donaldson, Director
James Roderick Gelder, Director	Robert Lawrence Grubka, Director	James Francis Lille, Director
Michelle P Luk, Director #	Francis Gerard O'Neill, Director	Kyle Andrew Puffer, Director
Michael Scott Smith, Director and Chairman	Charles Bruce Updike, Director	Ross Mathieson Weale, Director

State of New York/New York/New York
County of New York/New York/New York SS:

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

Michael Scott Smith President	Melissa Ann O'Donnell Secretary	Michelle P Luk Treasurer
Subscribed and sworn to before me this 22 day of July 2022 Pier A. Moore	Subscribed and sworn to before me this 22 day of July 2022 Pier A. Moore	Subscribed and sworn to before me this 22 day of July 2022 Pier A. Moore

a. Is this an original filing? Yes [X] No [ ]

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

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

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	1,292,985,458	0	1,292,985,458	1,238,596,015
2.	Stocks:				
	2.1 Preferred stocks	4,871,330	0	4,871,330	5,368,806
	2.2 Common stocks	2,601,204	0	2,601,204	2,037,705
3.	Mortgage loans on real estate:				
	3.1 First liens	113,820,211	0	113,820,211	124,162,812
	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 ($ 33,780,676), cash equivalents ($ 3,000,000) and short-term investments ($ 0)	36,780,676	0	36,780,676	38,945,838
6.	Contract loans (including $ 0 premium notes)	65,296,968	98,638	65,198,330	66,591,872
7.	Derivatives	1,466,437	0	1,466,437	252,662
8.	Other invested assets	4,241,719	0	4,241,719	4,390,778
9.	Receivables for securities	2,247,750	0	2,247,750	536,757
10.	Securities lending reinvested collateral assets	44,588,541	0	44,588,541	39,928,902
11.	Aggregate write-ins for invested assets	125,413	0	125,413	52,938
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,569,025,706	98,638	1,568,927,068	1,520,865,087
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	11,072,668	11,636	11,061,032	11,233,200
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,978,316	895,952	7,082,365	(12,631,627)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	5,696,371	0	5,696,371	5,503,406
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	115,479	0	115,479	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	(10,694,169)	61,872	(10,756,042)	80,264,219
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	(126,079)	0	(126,079)	(4,956,335)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	3,472,608	0	3,472,608	0
18.2	Net deferred tax asset	52,183,392	32,356,290	19,827,102	18,412,941
19.	Guaranty funds receivable or on deposit	193,392	0	193,392	193,454
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	211,461	211,461	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	(717)
25.	Aggregate write-ins for other than invested assets	1,491,447	39,250	1,452,197	1,463,498
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,640,620,593	33,675,100	1,606,945,493	1,620,347,126
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	474,935,687	0	474,935,687	638,269,371
28.	Total (Lines 26 and 27)	2,115,556,280	33,675,100	2,081,881,180	2,258,616,497
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	125,413	0	125,413	52,938
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)	125,413	0	125,413	52,938
2501.	Miscellaneous assets	1,481,901	39,250	1,442,651	1,443,994
2502.	Margin call collateral	9,546	0	9,546	19,504
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)	1,491,447	39,250	1,452,197	1,463,498

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 979,793,232 less $ 0 included in Line 6.3 (including $ 1,162,532 Modco Reserve)	979,793,232	982,085,735
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	16,984,053	17,158,025
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	54,816,051	58,054,581
4.	Contract claims:		
	4.1 Life	19,492,279	6,632,596
	4.2 Accident and health	31,750,178	19,410,284
5.	Policyholders' dividends/refunds to members $ 33,160 and coupons $ 0 due and unpaid	33,160	38,552
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)	1,199,148	1,198,760
	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	113,975	115,147
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	0	346,462
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,036,400 ceded	2,036,400	9,371,991
	9.4 Interest Maintenance Reserve	5,255,042	5,785,103
10.	Commissions to agents due or accrued-life and annuity contracts $ 135,376 , accident and health $ 306,907 and deposit-type contract funds $ 0	442,283	585,994
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	729,920	684,159
13.	Transfers to Separate Accounts due or accrued (net) (including $ (725,771) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(134,130)	(348,098)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(681,450)	(308,863)
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	5,509,243
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,089,170	291,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	14,775	3,247
18.	Amounts held for agents' account, including $ 100,486 agents' credit balances	100,486	125,237
19.	Remittances and items not allocated	7,910,832	9,153,398
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	3,265,710	1,902,857
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	132,377	6,808,849
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	11,196,639	16,422,980
	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	8,814	855,899
	24.09 Payable for securities	3,343,859	0
	24.10 Payable for securities lending	44,588,541	39,928,902
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	5,417,793	5,497,071
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,188,899,135	1,187,309,920
27.	From Separate Accounts Statement	474,935,687	638,269,371
28.	Total liabilities (Lines 26 and 27)	1,663,834,823	1,825,579,291
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	140,190,441	144,880,643
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)	46,219,027	56,519,673
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)	415,290,631	430,281,480
38.	Totals of Lines 29, 30 and 37	418,046,357	433,037,206
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,081,881,180	2,258,616,497
	DETAILS OF WRITE-INS		
2501.	Unclaimed property	3,321,763	3,482,461
2502.	Lifeline deposits payable	892,608	1,892,061
2503.	Miscellaneous liabilities	790,167	120,010
2598.	Summary of remaining write-ins for Line 25 from overflow page	413,255	2,539
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,417,793	5,497,071
3101.	Deferred gain on reinsurance	140,190,441	144,880,643
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)	140,190,441	144,880,643
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	69,043,514	(984,252,379)	(928,784,978)
2.	Considerations for supplementary contracts with life contingencies	1,243,562	(94,171,847)	(93,860,154)
3.	Net investment income	32,427,836	34,206,886	66,904,148
4.	Amortization of Interest Maintenance Reserve (IMR)	(69,421)	(186,897)	(264,756)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	8,108,265	18,920,995	27,382,972
7.	Reserve adjustments on reinsurance ceded	(35,651,469)	442,922,211	406,077,503
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,001,313	6,856,109	13,681,975
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	1,293,547	1,590,841	3,087,988
9.	Totals (Lines 1 to 8.3)	82,397,147	(574,114,079)	(505,775,301)
10.	Death benefits	32,753,737	32,410,628	59,312,094
11.	Matured endowments (excluding guaranteed annual pure endowments)	12,883	1,996	4,220
12.	Annuity benefits	5,383,164	8,629,141	5,901,032
13.	Disability benefits and benefits under accident and health contracts	36,726,558	25,087,693	39,009,012
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	16,293,844	16,229,407	39,142,584
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	906,077	1,305,874	2,572,863
18.	Payments on supplementary contracts with life contingencies	1,655,662	2,942,939	1,609,603
19.	Increase in aggregate reserves for life and accident and health contracts	(2,466,181)	(697,924,152)	(708,901,733)
20.	Totals (Lines 10 to 19)	91,265,743	(611,316,474)	(561,350,326)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,472,720	4,794,427	8,858,525
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	15,308,481	11,588,416	22,782,652
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,935,446	3,196,979	5,069,640
25.	Increase in loading on deferred and uncollected premiums	162,254	2,174,856	2,304,044
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(40,667,040)	(47,140,978)	(88,504,464)
27.	Aggregate write-ins for deductions	711,171	19,302,424	19,015,230
28.	Totals (Lines 20 to 27)	74,188,775	(617,400,350)	(591,824,699)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,208,372	43,286,271	86,049,398
30.	Dividends to policyholders and refunds to members	522,597	435,001	1,093,770
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,685,775	42,851,270	84,955,628
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,773,988	(32,954,763)	(22,031,385)
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)	5,911,787	75,806,033	106,987,013
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,518,662) (excluding taxes of $ (159,356) transferred to the IMR)	2,626,517	2,258,444	2,338,175
35.	Net income (Line 33 plus Line 34)	8,538,304	78,064,477	109,325,188
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	433,037,206	243,118,070	243,118,070
37.	Net income (Line 35)	8,538,304	78,064,477	109,325,188
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 67,344	387,659	1,890,027	2,143,381
39.	Change in net unrealized foreign exchange capital gain (loss)	(134,317)	(21,503)	(11,200)
40.	Change in net deferred income tax	(3,688,194)	(53,203,939)	(50,597,284)
41.	Change in nonadmitted assets	4,887,560	45,695,147	38,424,352
42.	Change in liability for reinsurance in unauthorized and certified companies	6,676,472	(12,425)	(6,664,340)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(1,362,855)	(307,058)	(141,698)
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	0	0
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	(4,690,203)	99,848,630	94,618,832
52.	Dividends to stockholders	(21,500,000)	0	0
53.	Aggregate write-ins for gains and losses in surplus	(4,105,276)	0	2,821,904
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(14,990,849)	171,953,355	189,919,136
55.	Capital and surplus, as of statement date (Lines 36 + 54)	418,046,357	415,071,425	433,037,206
	DETAILS OF WRITE-INS			
08.301.	Fee income	854,334	905,546	1,823,519
08.302.	Miscellaneous income	439,213	685,295	1,264,469
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)	1,293,547	1,590,841	3,087,988
2701.	Miscellaneous expense	696,323	326,888	64,645
2702.	Resinsurance expense	14,848	891,880	877,179
2703.	Deferred gain on reinsurance	0	103,888,341	103,888,341
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(85,804,685)	(85,814,935)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	711,171	19,302,424	19,015,230
5301.	Prior period adjustments	(4,105,276)	0	2,821,904
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)	(4,105,276)	0	2,821,904

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	60,138,681	47,166,450	108,300,548
2. Net investment income	32,895,479	34,011,541	67,637,782
3. Miscellaneous income	6,587,650	14,701,066	(12,417,782)
4. Total (Lines 1 to 3)	99,621,810	95,879,058	163,520,548
5. Benefit and loss related payments	34,014,234	126,067,094	244,064,337
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(40,881,009)	(47,250,451)	(88,610,737)
7. Commissions, expenses paid and aggregate write-ins for deductions	20,797,579	21,186,816	43,521,320
8. Dividends paid to policyholders	527,602	528,990	1,186,947
9. Federal and foreign income taxes paid (recovered) net of $ (12,586,109) tax on capital gains (losses)	7,077,822	(13,986,372)	(11,664,086)
10. Total (Lines 5 through 9)	21,536,228	86,546,077	188,497,782
11. Net cash from operations (Line 4 minus Line 10)	78,085,582	9,332,981	(24,977,234)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	213,851,061	87,539,025	235,093,076
12.2 Stocks	0	3,267,530	4,234,651
12.3 Mortgage loans	10,342,601	3,212,697	14,467,782
12.4 Real estate	0	0	0
12.5 Other invested assets	5,820	0	13,227
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(265)	(8,127)	50,095
12.7 Miscellaneous proceeds	3,343,859	8,004,879	1,984,925
12.8 Total investment proceeds (Lines 12.1 to 12.7)	227,543,075	102,016,004	255,843,757
13. Cost of investments acquired (long-term only):			
13.1 Bonds	270,705,272	147,139,120	268,601,406
13.2 Stocks	999,279	2,961,239	5,389,234
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	1,158,690	1,158,690
13.6 Miscellaneous applications	7,656,882	7,595,443	12,698,944
13.7 Total investments acquired (Lines 13.1 to 13.6)	279,361,433	158,854,492	287,848,274
14. Net increase (or decrease) in contract loans and premium notes	(1,359,148)	52,519	(3,638,222)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(50,459,210)	(56,891,007)	(28,366,295)
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	(3,238,530)	(6,330,664)	(11,666,526)
16.5 Dividends to stockholders	21,500,000	0	0
16.6 Other cash provided (applied)	(5,053,004)	6,510,474	(32,816)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(29,791,534)	179,810	(11,699,342)
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)	(2,165,163)	(47,378,216)	(65,042,871)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	38,945,838	103,988,709	103,988,709
19.2 End of period (Line 18 plus Line 19.1)	36,780,676	56,610,493	38,945,838

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

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

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	85,570,345	92,422,295	173,429,520
3.	Ordinary individual annuities	951,431	1,629,947	4,344,535
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	4,315,181	3,864,515	8,837,795
6.	Group annuities	0	0	0
7.	A & H - group	41,898,714	35,270,288	69,336,300
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	1,135,915	1,146,817	2,241,283
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	133,871,586	134,333,862	258,189,433
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	133,871,586	134,333,862	258,189,433
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	133,871,586	134,333,862	258,189,433
	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 June 30, 2022, there were 64 such policies with total face amount of $13,505,000 and reserves of $81,614.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of June 30, 2022 and December 31, 2021.

	SSAP #	F/S Page	F/S Line #	2022	2021
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 8,538,304	$ 109,325,188
(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	$ 8,538,304	$ 109,325,188
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 418,046,357	$ 433,037,206
(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	$ 418,046,357	$ 433,037,206

C. Accounting Policy

(2) Bonds not backed by other loans are stated at either amortized cost using the yield to worst method or the lower of cost or fair market value. The Company does not have any SVO-Identified investments as defined in SSAP No. 26R, *Bonds-Revised*.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the retrospective adjustments methodology is utilized, including agency and non-agency pools.

The Company made no significant changes to its accounting policies or practices as of June 30, 2022.

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

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

In the first quarter of 2022, the Company determined that it had overstated its Net Income for 2021 by $4,105,276 due to a reinsurance settlement error. To correct the error, the Company recognized a cumulative prior period adjustment to decrease the surplus in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3").

In 2021, the Company determined that it had overstated its Current Federal Income Tax Payable by $2,821,904. To correct the error, the Company recognized a cumulative prior period adjustment increase to surplus of $2,821,904 in accordance with the provisions of SSAP No. 3.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Loan-Backed Securities

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

(2) The Company did not have any Other than Temporary Impairment ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* (“SSAP No. 43R”) as of June 30, 2022 due to intent to sell or inability or lack of intent to hold to recovery.

(3) The Company did not have any OTTI’s that were recognized in accordance with structured securities subject to SSAP No. 43R for reporting period April 1, 2022 to June 30, 2022.

(4) The following table shows all impaired securities at June 30, 2022 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	31,358,264
	2. 12 Months or Longer	$	3,409,596
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	342,899,605
	2. 12 Months or Longer	$	26,697,860

(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	$ 44,588,541

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.

B. Transactions

On March 18, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on March 30, 2022.

On June 17, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on June 30, 2022.

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

D. Dividend Paid

On March 18, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to ReliaStar Life Insurance Company on March 30, 2022.

On June 17, 2022, the Company declared an ordinary dividend in the amount of $10,750,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company on June 30, 2022.

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 June 30, 2022:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Foreign	$ —	$ 261,875	$ —	$ —	$ 261,875
Total Bonds	—	261,875	—	—	261,875
Preferred stock	342,400	—	1,656,675	—	1,999,075
Common stock	1,145,247	—	1,455,957	—	2,601,204
Derivatives assets					
Interest rate contracts	—	393,871	—	—	393,871
Total Derivatives	$ —	$ 393,871	$ —	$ —	$ 393,871
Separate account assets	474,935,687	—	—	—	474,935,687
Total assets at fair value/NAV	$ 476,423,334	$ 655,746	$ 3,112,632	$ —	$ 480,191,712
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 38,764,379	$ —	$ —	$ 38,764,379
Derivatives liabilities					
Credit contracts	—	8,814	—	—	8,814
Total Derivatives	$ —	$ 8,814	$ —	$ —	$ 8,814
Total liabilities at fair value	$ —	$ 38,773,193	$ —	$ —	$ 38,773,193

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of April 1, 2022 to June 30, 2022:

Description	Beginning balance at April 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at June 30, 2022
a. Assets										
Preferred Stock	$ 2,216,225	$ —	$ 342,400	$ —	$ (901,950)	$ —	$ —	$ —	$ —	$ 1,656,675
Common Stock	803,820	665,544	—	(13,407)	—	—	—	—	—	1,455,957
Total Assets	$ 3,020,045	$ 665,544	$ 342,400	$ (13,407)	$ (901,950)	$ —	$ —	$ —	$ —	$ 3,112,632
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers in and out of Level 3 during the period of April 1, 2022 to June 30, 2022 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes when prices are not available from one of the commercial pricing services are reflected as transfers into Level 3, 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 June 30, 2022:

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	$ 1,215,005,143	$ 1,292,985,458	$ 15,193,900	$ 1,158,789,060	$ 41,022,183	$ —	$ —
Preferred stock	4,640,105	4,871,330	342,400	486,180	3,811,525	—	—
Common stock	2,601,204	2,601,204	1,145,247	—	1,455,957	—	—
Mortgage loans	110,308,772	113,820,211	—	—	110,308,772	—	—
Contract loans	65,198,330	65,198,330	—	65,198,330	—	—	—
Other invested assets	816,769	1,153,635	—	816,769	—	—	—
Cash equivalents and short-term investments	3,000,000	3,000,000	3,000,000	—	—	—	—
Derivatives							
Equity contracts	125,413	—	125,413	—	—	—	—
Foreign exchange contracts	1,731,098	1,072,566	—	1,731,098	—	—	—
Interest rate contracts	393,871	393,871	—	393,871	—	—	—
Separate account assets	474,935,687	474,935,687	474,935,687	—	—	—	—
Total Assets	$ 1,878,756,392	$ 1,960,032,292	$ 494,742,647	$ 1,227,415,308	$ 156,598,437	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 15,119,880	$ 16,051,672	$ —	$ —	$ 15,119,880	$ —	$ —
Deposit type contracts	38,764,379	38,764,379	—	38,764,379	—	—	—
Derivatives							
Credit contracts	8,814	8,814	—	8,814	—	—	—
Total Liabilities	$ 53,893,073	$ 54,824,865	$ —	$ 38,773,193	$ 15,119,880	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value*
None

21. Other Items
No significant change

22. Events Subsequent
Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to June 30, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2022 through August 12, 2022, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events
The Company is not aware of any events occurring subsequent to June 30, 2022 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2022 through August 12, 2022, the date the statutory financial statements were available to be issued.

23. Reinsurance
No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
E. Risk Sharing Provisions of the Affordable Care Act ("ACA")
None

25. Change in Incurred Losses and Loss Adjustment Expenses
A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years
Reserves at December 31, 2021 were $34,868,189. As of June 30, 2022, $22,057,720 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $7,612,461 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 $5,198,008 favorable prior-year development since December 31, 2021. 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.
Entities have been dissolved during the quarter

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. 0001163710

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

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

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

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

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

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

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

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.	Windsor, CT	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $6,133,698

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	$ 5,740,034	$ 6,529,505
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	$ 44,007	$ 44,808
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,784,041	$ 6,574,313
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. $ 44,576,846

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 44,588,541

16.3 Total payable for securities lending reported on the liability page. $ 44,588,541

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 [ ] No [X]

18.2 If no, list exceptions:
11523*AA3
57736*AV3
82415@AD7
83416MA*6

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	$ 108,884,199
	1.14 Total Mortgages in Good Standing	$ 108,884,199
	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)	$ 113,820,211
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	86.656 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	25.903 %
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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			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	122,318	0	69,355	0	191,673	0
2. Alaska	AK	L	4,680	0	15,633	0	20,313	0
3. Arizona	AZ	L	223,484	0	296,026	0	519,510	0
4. Arkansas	AR	L	127,018	600	358,948	0	486,566	0
5. California	CA	L	1,201,417	3,405	1,664,191	0	2,869,013	0
6. Colorado	CO	L	154,185	600	362,512	0	517,297	0
7. Connecticut	CT	L	2,614,085	0	615,266	0	3,229,350	0
8. Delaware	DE	L	111,625	0	700,255	0	811,881	0
9. District of Columbia	DC	L	68,379	0	73,804	0	142,183	0
10. Florida	FL	L	2,312,665	300	978,691	0	3,291,657	0
11. Georgia	GA	L	393,124	600	230,197	0	623,921	0
12. Hawaii	HI	L	75,885	0	83,298	0	159,184	0
13. Idaho	ID	L	12,414	0	10,381	0	22,794	0
14. Illinois	IL	L	578,480	1,500	633,207	0	1,213,187	0
15. Indiana	IN	L	608,273	0	335,620	0	943,893	0
16. Iowa	IA	L	47,600	0	16,895	0	64,495	0
17. Kansas	KS	L	36,503	0	215,380	0	251,883	0
18. Kentucky	KY	L	194,365	0	89,625	0	283,990	0
19. Louisiana	LA	L	50,726	0	63,577	0	114,302	0
20. Maine	ME	L	126,041	300	50,333	0	176,674	0
21. Maryland	MD	L	606,234	600	254,852	0	861,686	0
22. Massachusetts	MA	L	587,023	1,720	436,290	0	1,025,033	0
23. Michigan	MI	L	188,138	0	145,104	0	333,241	0
24. Minnesota	MN	L	666,413	0	168,411	0	834,823	0
25. Mississippi	MS	L	29,079	0	142,464	0	171,543	0
26. Missouri	MO	L	204,057	600	479,891	0	684,548	0
27. Montana	MT	L	26,252	0	5,974	0	32,226	0
28. Nebraska	NE	L	43,192	0	27,808	0	71,000	0
29. Nevada	NV	L	71,869	0	73,078	0	144,947	0
30. New Hampshire	NH	L	120,833	396	41,102	0	162,331	0
31. New Jersey	NJ	L	3,257,525	14,241	1,994,259	0	5,266,025	0
32. New Mexico	NM	L	39,211	0	44,779	0	83,990	0
33. New York	NY	L	65,890,045	885,756	27,018,792	0	93,794,593	0
34. North Carolina	NC	L	1,059,530	25,863	258,489	0	1,343,882	0
35. North Dakota	ND	L	29,119	0	9,349	0	38,468	0
36. Ohio	OH	L	586,605	0	306,467	0	893,073	0
37. Oklahoma	OK	L	43,721	0	64,310	0	108,031	0
38. Oregon	OR	L	39,158	0	237,106	0	276,264	0
39. Pennsylvania	PA	L	1,811,055	7,603	1,172,245	0	2,990,903	0
40. Rhode Island	RI	L	123,169	1,000	39,605	0	163,774	0
41. South Carolina	SC	L	510,737	(4,231)	76,509	0	583,014	0
42. South Dakota	SD	L	43,170	0	65,884	0	109,054	0
43. Tennessee	TN	L	297,172	150	112,821	0	410,143	0
44. Texas	TX	L	492,449	4,200	992,840	0	1,489,488	0
45. Utah	UT	L	52,425	0	54,779	0	107,204	0
46. Vermont	VT	L	66,766	16	34,450	0	101,231	0
47. Virginia	VA	L	513,288	3,346	402,678	0	919,311	0
48. Washington	WA	L	122,683	900	347,535	0	471,118	0
49. West Virginia	WV	L	83,325	300	56,201	0	139,826	0
50. Wisconsin	WI	L	123,951	0	79,166	0	203,117	0
51. Wyoming	WY	L	10,551	0	17,314	0	27,865	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	15,508	0	0	0	15,508	0
55. U.S. Virgin Islands	VI	N	454	0	0	0	454	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	2,148	0	0	0	2,148	0
58. Aggregate Other Aliens	OT	XXX	489,312	1,665	0	0	490,977	0
59. Subtotal		XXX	87,309,433	951,431	42,023,744	0	130,284,608	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	537,582	0	0	0	537,582	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	270,201	0	0	0	270,201	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	88,117,216	951,431	42,023,744	0	131,092,390	0
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	88,117,216	951,431	42,023,744	0	131,092,390	0
98. Less Reinsurance Ceded		XXX	70,684,992	636,953	865,714	0	72,187,660	0
99. Totals (All Business) less Reinsurance Ceded		XXX	17,432,223	314,477	41,158,030	0	58,904,731	0
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	413,997	1,665	0	0	415,662	0
58002. DOM Dominican Republic		XXX	75,315	0	0	0	75,315	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	489,312	1,665	0	0	490,977	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
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 6

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
Voya Custom Investments LLC		27-2278894		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-003294		NH
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, LLC		06-1465377		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP I LP		87-1885741		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya TALF GP LLC				DE
Voya TALF Opportunity Fund LP				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates 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

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4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	UDP	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	RE	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UIP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL						Voya TALF GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	DE	NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 61360202249000002
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 61360202236500002
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 61360202244500002
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 61360202244700002
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 61360202244800002
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 61360202270000002

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Margin call collateral	410,000	0
2505.	Derivative payable	2,099	2,539
2506.	Suspense and clearing account	1,156	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	413,255	2,539

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Other contingency expense	0	(239,750)	(250,000)
2705.	Gains released from IMR	0	(85,564,935)	(85,564,935)
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	(85,804,685)	(85,814,935)

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	124,162,812	188,447,995
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	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)	0	0
6.	Total gain (loss) on disposals	0	4,818,052
7.	Deduct amounts received on disposals	10,342,601	69,103,235
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)	113,820,211	124,162,812
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	113,820,211	124,162,812
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	113,820,211	124,162,812

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	4,390,781	3,351,088
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,158,690
	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)	(141,416)	(102,537)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	5,820	13,227
8.	Deduct amortization of premium and depreciation	1,822	3,233
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,241,723	4,390,781
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,241,723	4,390,781

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	1,246,002,552	1,662,677,824
2.	Cost of bonds and stocks acquired	277,601,432	273,990,640
3.	Accrual of discount	1,193,045	2,533,558
4.	Unrealized valuation increase (decrease)	(790,051)	(84,694)
5.	Total gain (loss) on disposals	(768,550)	109,366,995
6.	Deduct consideration for bonds and stocks disposed of	219,714,594	799,063,448
7.	Deduct amortization of premium	694,335	2,724,055
8.	Total foreign exchange change in book/adjusted carrying value	(1,965,196)	(923,637)
9.	Deduct current year's other than temporary impairment recognized	372,934	609,090
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(33,378)	838,458
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,300,457,992	1,246,002,552
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,300,457,992	1,246,002,552

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)	595,266,897	59,933,566	56,336,927	9,576,537	595,266,897	608,440,073	0	580,021,740
2. NAIC 2 (a)	634,454,470	35,493,950	34,633,991	(9,944,241)	634,454,470	625,370,188	0	601,261,586
3. NAIC 3 (a)	54,843,727	279,788	1,254,340	(1,300,273)	54,843,727	52,568,902	0	50,739,082
4. NAIC 4 (a)	4,230,133	1,791,191	360,808	526,106	4,230,133	6,186,622	0	3,783,137
5. NAIC 5 (a)	0	0	0	101,798	0	101,798	0	0
6. NAIC 6 (a)	3,123,470	0	2,790,469	(15,126)	3,123,470	317,875	0	2,790,469
7. Total Bonds	1,291,918,697	97,498,495	95,376,535	(1,055,199)	1,291,918,697	1,292,985,458	0	1,238,596,014
PREFERRED STOCK								
8. NAIC 1	2,322,255	0	0	0	2,322,255	2,322,255	0	2,322,255
9. NAIC 2	2,766,225	0	0	(217,151)	2,766,225	2,549,074	0	3,046,551
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	5,088,480	0	0	(217,151)	5,088,480	4,871,329	0	5,368,806
15. Total Bonds and Preferred Stock	1,297,007,177	97,498,495	95,376,535	(1,272,350)	1,297,007,177	1,297,856,787	0	1,243,964,820

(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
7709999999 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	0	692,443
2. Cost of short-term investments acquired	285,503	0
3. Accrual of discount	11,727	25,268
4. Unrealized valuation increase (decrease)	0	(33,990)
5. Total gain (loss) on disposals	(425)	0
6. Deduct consideration received on disposals	296,744	725,433
7. Deduct amortization of premium	61	0
8. Total foreign exchange change in book/adjusted carrying value	0	41,712
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	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	(603,237)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	228,300
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(3,055,489)
6.	Considerations received/(paid) on terminations	(3,055,489)
7.	Amortization	6,608
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	1,825,952
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,457,623
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,457,623

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	900,798			
	3.14 Section 1, Column 18, prior year	(257,373)	1,158,171	1,158,171	
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	900,798			
	3.24 Section 1, Column 19, prior year plus	(257,373)			
	3.25 SSAP No. 108 adjustments	0	1,158,171	1,158,171	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		2,577,481		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	2,577,481			
	4.23 SSAP No. 108 adjustments	0	2,577,481		
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

NONE

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

NONE

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	1,457,623	
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)		1,457,623
4.	Part D, Section 1, Column 6	1,466,437	
5.	Part D, Section 1, Column 7	(8,814)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,116,155	
8.	Part B, Section 1, Column 13	125,413	
9.	Total (Line 7 plus Line 8)		2,241,568
10.	Part D, Section 1, Column 9	2,250,382	
11.	Part D, Section 1, Column 10	(8,814)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	258,210	
14.	Part B, Section 1, Column 20	829,500	
15.	Part D, Section 1, Column 12	1,087,710	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	229,500,000	0
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	226,500,000	0
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,000,000	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,000,000	0

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
29124	SANTA CLARITA	CA		12/11/2014	05/27/2022	2,588,240	0	0	0	0	0	0	2,567,450	2,572,675	0	0	0
28738	TIMONIUM	MD		05/30/2012	05/02/2022	5,236,761	0	0	0	0	0	0	5,182,648	5,196,248	0	0	0
0199999. Mortgages closed by repayment						7,825,001	0	0	0	0	0	0	7,750,098	7,768,922	0	0	0
28092	ESCONDIDO	CA		02/29/2008		2,809,268	0	0	0	0	0	0	0	26,659	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		1,990,333	0	0	0	0	0	0	0	131,896	0	0	0
29488	DANA POINT	CA		11/01/2016		8,594,138	0	0	0	0	0	0	0	76,287	0	0	0
29551	SAN JOSE	CA		02/24/2017		8,830,495	0	0	0	0	0	0	0	69,219	0	0	0
29967	El Segundo	CA		03/18/2020		5,749,031	0	0	0	0	0	0	0	39,358	0	0	0
29709	Englewood	CO		05/07/2018		6,101,773	0	0	0	0	0	0	0	31,164	0	0	0
28861	BOCA RATON	FL		08/12/2013		6,724,950	0	0	0	0	0	0	0	69,677	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		1,651,106	0	0	0	0	0	0	0	54,352	0	0	0
29468	ROCKVILLE	MD		08/01/2016		711,029	0	0	0	0	0	0	0	37,587	0	0	0
29227	KANSAS CITY	MO		06/11/2015		1,733,228	0	0	0	0	0	0	0	199,441	0	0	0
29533	HENDERSON	NV		02/02/2017		2,523,792	0	0	0	0	0	0	0	300,042	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,003,426	0	0	0	0	0	0	0	49,136	0	0	0
29680	Tigard	OR		02/27/2018		19,000,000	0	0	0	0	0	0	0	85,365	0	0	0
29245	RICHMOND	VA		08/07/2015		7,662,530	0	0	0	0	0	0	0	106,886	0	0	0
29319	WAUKESHA	WI		01/11/2016		4,651,377	0	0	0	0	0	0	0	41,294	0	0	0
0299999. Mortgages with partial repayments						86,736,476	0	0	0	0	0	0	0	1,318,364	0	0	0
0599999 - Totals						94,561,477	0	0	0	0	0	0	7,750,098	9,087,286	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
NONE												
5099999 - Totals												XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P.	WILMINGTON	DE	RETURN OF CAPITAL	06/19/2006	06/27/2022	5,820	0	0	0	0	0	0	5,820	5,820	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,820	0	0	0	0	0	0	5,820	5,820	0	0	0	0
4899999. Total - Unaffiliated							5,820	0	0	0	0	0	0	5,820	5,820	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							5,820	0	0	0	0	0	0	5,820	5,820	0	0	0	0

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
38379J-Q9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ 4.000% 03/20/45		06/01/2022	Interest Capitalization		19,904	19,904	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		06/01/2022	Interest Capitalization		4,103	4,103	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		06/01/2022	Interest Capitalization		8,288	8,288	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		06/01/2022	Interest Capitalization		3,759	3,759	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		06/01/2022	Interest Capitalization		5,017	5,017	0	1.A
91282C-BT-7	US TREASURY N B 0.750% 03/31/26		04/19/2022	BNP PARIBAS SECURITIES CORP		1,382,520	1,500,000	615	1.A
91282C-EF-4	TREASURY NOTE 2.500% 03/31/27		04/21/2022	NOMURA SECURITIES		1,954,766	2,000,000	3,005	1.A
91282C-EM-9	TREASURY NOTE 2.875% 04/30/29		05/06/2022	NOMURA SECURITIES		4,434,961	4,500,000	3,164	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,813,318	8,041,071	6,784	XXX
445545-AQ-9	HUNGARY SERIES 144A 5.500% 06/16/34	D	06/08/2022	JP MORGAN CHASE		971,880	1,000,000	0	2.B FE
715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	D	06/08/2022	Mizuho Securities USA Inc		182,423	215,000	3,906	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						1,154,303	1,215,000	3,906	XXX
007903-BG-1	ADVANCED MICRO DEVICES 4.393% 06/01/52		06/07/2022	BARCLAYS CAPITAL		500,000	500,000	0	1.G FE
012653-AE-1	ALBEMARLE CORP 5.050% 06/01/32		05/19/2022	BANK OF AMERICA		496,060	500,000	701	2.B FE
023135-CJ-3	AMAZON COM INC 3.950% 04/13/52		04/11/2022	JP MORGAN CHASE		995,820	1,000,000	0	1.D FE
03040W-BA-2	AMERICAN WATER CAPITAL C 4.450% 06/01/32		05/02/2022	BANK OF AMERICA		249,208	250,000	0	2.A FE
03076C-AL-0	AMERIPRISE FINANCIAL INC 4.500% 05/13/32		05/10/2022	BANK OF AMERICA		499,880	500,000	0	1.G FE
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A 3.061% 05/15/53		06/15/2022	BANK OF AMERICA		860,742	1,000,000	1,360	1.A
03881B-AL-7	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS B 144A 1.000% 05/15/53		06/15/2022	BANK OF AMERICA		440,859	500,000	800	1.A
03881J-AJ-5	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS C 144A 4.150% 05/15/37		05/05/2022	JP MORGAN CHASE		500,000	500,000	0	1.G FE
03881J-AL-0	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS D 144A 5.629% 05/15/37		05/05/2022	JP MORGAN CHASE		250,000	250,000	0	2.B FE
03881J-AN-6	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS E 144A 6.279% 05/15/37		05/05/2022	JP MORGAN CHASE		250,000	250,000	0	2.C FE
053807-AV-5	AVNET INC 5.500% 06/01/32		05/12/2022	BANK OF AMERICA		2,499,775	2,500,000	0	2.C FE
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B 3.752% 04/15/55		03/23/2022	BARCLAYS CAPITAL		0	0	2	1.D FE
055984-AE-8	BSPRT ISSUER LTD SERIES 2022-FL9 CLASS AS 144A 4.147% 07/15/39		06/10/2022	WACHOVIA		495,000	500,000	0	1.A FE
05610M-AD-4	BX TRUST SERIES 2022-CSMO CLASS C 144A 4.639% 06/15/27		05/27/2022	CITIGROUP GLOBAL MARKETS		994,983	1,000,000	0	1.G FE
06036F-BH-3	BANK SERIES 2018-BN15 CLASS C 4.811% 11/15/61		03/30/2022	CITIGROUP GLOBAL MARKETS		(832)	0	0	2.B
06051G-KQ-1	BANK OF AMERICA CORP 4.571% 04/27/33		04/21/2022	BANK OF AMERICA		1,000,000	1,000,000	0	1.F FE
06540M-CA-1	BANK SERIES 2022-BNK41 CLASS C 3.916% 04/15/65		04/25/2022	MORGAN STANLEY & CO. INC.		234,941	250,000	109	1.G FE
06541M-CF-9	BANK SERIES 2022-BNK42 CLASS C 4.721% 06/15/55		05/20/2022	BANK OF AMERICA		472,310	500,000	525	1.G FE
071813-CV-9	BAXTER INTL 3.132% 12/01/51		06/14/2022	Tax Free Exchange		1,000,000	1,000,000	1,131	2.B FE
073096-AC-3	BAYPORT POLYMERS LLC SERIES 144A 5.140% 04/14/32		04/11/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	2.A FE
08163D-AL-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B25 CLASS C 144A 3.201% 04/15/54		03/30/2022	CITIGROUP GLOBAL MARKETS		(22,881)	0	0	1.A
084659-BE-0	BERKSHIRE HATHWAY ENERGY SERIES 144A 4.600% 05/01/53		04/19/2022	BARCLAYS CAPITAL		994,580	1,000,000	0	1.G FE
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		05/06/2022	INTL FCSTONE FINANCIA INC		1,435,893	1,496,250	2,177	2.B FE
125523-AJ-9	CIGNA CORP SERIES WI 4.800% 08/15/38		05/05/2022	BNP PARIBAS SECURITIES CORP		493,410	500,000	5,600	2.A FE
12593Y-BM-4	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS C 4.773% 02/10/49		05/25/2022	PERFORMANCE TRUST CAP PARTNERS		487,969	500,000	1,724	1.A
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67		05/26/2022	CREDIT SUISSE FIRST BOSTON		499,992	500,000	1,895	1.A FE
127055-AM-3	CABOT CORP 5.000% 06/30/32		06/07/2022	JP MORGAN CHASE		248,325	250,000	0	2.B FE
14040H-CT-0	CAPITAL ONE FINANCIAL CO 5.268% 05/10/33		05/05/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0	2.A FE
141781-BW-3	CARGILL INC SERIES 144A 4.000% 06/22/32		04/19/2022	BANK OF AMERICA		993,390	1,000,000	0	1.F FE
17136M-AB-8	CHURCH & DWIGHT CO INC 5.000% 06/15/52		05/18/2022	WACHOVIA		999,510	1,000,000	0	2.A FE
172967-NF-4	CITIGROUP INC 2.904% 11/03/42		04/08/2022	RBC CAPITAL MARKETS		406,685	500,000	6,413	1.G FE
172967-NU-1	CITIGROUP INC 4.910% 05/24/33		05/17/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1.G FE
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		05/03/2022	BARCLAYS CAPITAL		999,690	1,000,000	4,929	1.A FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC SERIES 144A 4.350% 04/05/42		04/06/2022	CITIGROUP GLOBAL MARKETS		489,725	500,000	181	2.A FE
235851-AW-2	DANAHER CORP 2.800% 12/10/51		04/20/2022	BNP PARIBAS SECURITIES CORP		750,970	1,000,000	10,267	2.A FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		06/17/2022	GUGGENHEIM CAPITAL MARKETS LLC		432,123	504,900	2,128	2.A FE
29365B-AB-9	ENTEGRIS ESCROW CORP SERIES 144A 5.950% 06/15/30		06/16/2022	MORGAN STANLEY & CO. INC.		249,788	275,000	0	3.B FE
29426V-AH-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2022-GC48 CLASS B 4.875% 06/15/55		06/06/2022	CITIGROUP GLOBAL MARKETS		493,464	500,000	1,354	1.D FE
29670G-AG-7	ESSENTIAL UTLITIES INC 5.300% 05/01/52		05/18/2022	PNC CAPITAL MARKETS LLC		495,640	500,000	0	2.B FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		04/14/2022	CREDIT SUISSE FIRST BOSTON		497,920	500,000	1,075	1.A FE
316773-DF-4	FIFTH THIRD BANCORP 4.337% 04/25/33		04/20/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	2.A FE
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		04/28/2022	GOLDMAN SACHS & CO.		214,414	250,000	486	1.B FE
37045X-DW-3	GENERAL MOTORS FINL CO 5.000% 04/09/27		06/06/2022	Mizuho Securities USA Inc		1,997,760	2,000,000	0	2.C FE
38175@-AD-9	GOLUB CAPITAL PARTNERS PRIVATE 3.820% 02/24/27		05/26/2022	PRIVATE DIRECT		500,000	500,000	0	2.B PL

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38175@-AF-4	GOLUB CAPITAL PARTNERS PRIVATE 4.080% 02/24/28		05/26/2022	PRIVATE DIRECT		500,000	500,000	0	2.B PL
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A 4.000% 04/20/49		04/13/2022	CREDIT SUISSE FIRST BOSTON		246,684	250,000	0	1.F FE
428102-AF-4	HESS MIDSTREAM OPERATION SERIES 144A 5.500% 10/15/30		04/05/2022	JP MORGAN CHASE		30,000	30,000	0	3.A FE
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		04/14/2022	BARCLAYS CAPITAL		499,994	500,000	1,217	1.A FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE IN 4.600% 03/15/33		05/12/2022	GOLDMAN SACHS & CO.		999,470	1,000,000	0	1.G FE
45866F-AX-2	INTERCONTINENTALEXCHANGE 4.950% 06/15/52		05/12/2022	WACHOVIA		1,479,150	1,500,000	0	1.G FE
46591X-AJ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS A5 144A 3.000% 01/25/51		04/25/2022	CANTOR		458,125	500,000	1,083	1.A
46647P-DC-7	JPMORGAN CHASE & CO 4.586% 04/26/33		04/19/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	1.F FE
46647P-DF-0	JPMORGAN CHASE & CO 4.565% 06/14/30		06/07/2022	JP MORGAN CHASE		2,000,000	2,000,000	0	1.F FE
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		04/27/2022	JP MORGAN CHASE		474,844	500,000	1,361	1.A FE
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		04/27/2022	JP MORGAN CHASE		460,234	500,000	1,167	1.A FE
49271V-AQ-3	KEURIG DR PEPPER INC 4.050% 04/15/32		04/07/2022	MORGAN STANLEY & CO. INC.		497,650	500,000	0	2.B FE
49271V-AR-1	KEURIG DR PEPPER INC 4.500% 04/15/52		04/07/2022	JP MORGAN CHASE		991,060	1,000,000	0	2.B FE
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL9 CLASS C 144A 5.209% 06/19/37		05/13/2022	JP MORGAN CHASE		1,477,500	1,500,000	0	1.G FE
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		06/07/2022	BARCLAYS CAPITAL		244,565	250,000	1,056	1.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		04/18/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	2.A FE
61765T-AM-5	MORGAN STANLEY BAML TRUST SERIES 2015-C25 CLASS C 4.677% 10/15/48		05/24/2022	PERFORMANCE TRUST CAP PARTNERS		970,781	1,000,000	3,143	1.D
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		04/21/2022	MORGAN STANLEY & CO. INC.		453,906	500,000	1,042	1.A FE
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		04/27/2022	MORGAN STANLEY & CO. INC.		976,561	990,223	3,540	1.A FE
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		06/01/2022	Interest Capitalization		4,210	4,210	0	1.A FE
655844-BN-7	NORFOLK SOUTHERN CORP 4.800% 08/15/43		04/01/2022	CITIGROUP GLOBAL MARKETS		801,803	750,000	5,000	2.A FE
67021C-AF-4	NSTAR ELECTRIC CO 5.500% 03/15/40		04/21/2022	SEAPORT GLOBAL SECURITIES LLC		567,260	500,000	3,056	1.E FE
67021C-AS-6	NSTAR ELECTRIC CO 4.550% 06/01/52		05/12/2022	BARCLAYS CAPITAL		993,660	1,000,000	0	1.E FE
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		05/06/2022	GOLDMAN SACHS & CO.		802,750	889,474	436	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		05/03/2022	BANK OF AMERICA		424,844	500,000	1,215	1.A FE
67116X-AB-3	ONSLOW BAY FINANCIAL LLC SERIES 2022-NQM4 CLASS A1B 144 3.900% 04/25/62		04/29/2022	MORGAN STANLEY & CO. INC.		967,659	1,000,000	4,225	1.A FE
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		04/27/2022	BANK OF AMERICA		475,938	500,000	1,361	1.A FE
70450Y-AL-7	PAYPAL HOLDINGS INC 4.400% 06/01/32		05/16/2022	MORGAN STANLEY & CO. INC.		498,270	500,000	0	1.G FE
70450Y-AM-5	PAYPAL HOLDINGS INC 5.050% 06/01/52		05/16/2022	MORGAN STANLEY & CO. INC.		498,385	500,000	0	1.G FE
718547-AG-7	PHILLIPS 66 CO SERIES 144A 3.750% 03/01/28		05/05/2022	Taxable Exchange		723,443	750,000	5,000	2.A FE
84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A 4.350% 04/14/32		04/07/2022	BANK OF AMERICA		497,395	500,000	0	2.A FE
857477-BU-6	STATE STREET CORP 4.421% 05/13/33		05/10/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0	1.E FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		04/26/2022	CREDIT SUISSE FIRST BOSTON		495,932	500,000	0	1.G Z
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57		05/18/2022	MORGAN STANLEY & CO. INC.		991,496	1,000,000	2,779	1.A FE
874054-AH-2	TAKE TWO INTERACTIVE SOF 4.000% 04/14/32		04/07/2022	JP MORGAN CHASE		499,470	500,000	0	2.B FE
87612B-BS-0	TARGA RESOURCES PARTNERS 4.875% 02/01/31		04/22/2022	CITIGROUP GLOBAL MARKETS		965,000	1,000,000	11,510	2.C FE
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC 3.820% 04/13/29		04/13/2022	PRIVATE DIRECT		100,000	100,000	0	1.F PL
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C5 CLASS C 4.448% 11/15/50		03/11/2022	PERFORMANCE TRUST CAP PARTNERS		0	0	14	2.B
91324P-EK-4	UNITEDHEALTH GROUP INC 4.750% 05/15/52		05/17/2022	BANK OF AMERICA		495,500	500,000	0	1.F FE
924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 3.800% 04/25/67		05/27/2022	CREDIT SUISSE FIRST BOSTON		978,591	1,000,000	3,272	1.A FE
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		04/22/2022	CREDIT SUISSE FIRST BOSTON		499,997	500,000	1,678	1.A FE
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		04/06/2022	GOLDMAN SACHS & CO.		217,033	250,000	1,988	2.C FE
92556V-AE-6	VIATRIS INC 3.850% 06/22/40		04/06/2022	GOLDMAN SACHS & CO.		514,532	608,000	6,892	2.C FE
92564R-AJ-4	VICI PROPERTIES NOTE SERIES 144A 5.750% 02/01/27		04/29/2022	Taxable Exchange		51,500	50,000	703	2.C FE
92939L-AJ-5	WF RBS COMMERCIAL MORTGAGE SERIES 2014-C25 CLASS C 4.455% 11/15/47		05/20/2022	PERFORMANCE TRUST CAP PARTNERS		486,797	500,000	1,377	1.D
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51		04/21/2022	WACHOVIA		460,547	500,000	868	1.A FE
95000U-2Z-5	WELLS FARGO & COMPANY SERIES MTN 4.611% 04/25/53		04/18/2022	WACHOVIA		500,000	500,000	0	1.E FE
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A 4.310% 09/15/27		06/08/2022	BMO CAPITAL MARKETS		499,919	500,000	0	1.C FE
98388M-AD-9	XCEL ENERGY INC 4.600% 06/01/32		05/03/2022	BARCLAYS CAPITAL		499,820	500,000	0	2.A FE
71644E-AJ-1	PETRO CANADA 6.800% 05/15/38	A	04/18/2022	Mizuho Securities USA Inc		1,802,220	1,500,000	43,917	2.A FE
00177J-BC-8	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR 144A 3.044% 10/17/31	D	06/09/2022	CITIGROUP GLOBAL MARKETS		482,500	500,000	2,368	1.F FE
00850B-AE-6	AGL CLO LTD SERIES 2022-18A CLASS C 144A 3.468% 04/21/31	D	05/02/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0	1.E FE
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A 5.625% 05/13/32	D	05/10/2022	JP MORGAN CHASE		245,528	250,000	0	2.B FE
03769R-AG-0	APIDOS CLO SERIES 2022-40A CLASS C 144A 0.000% 07/15/35	D	06/16/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	1.F FE
12661P-AB-5	CSL FINANCE PLC SERIES 144A 4.050% 04/27/29	D	04/20/2022	BANK OF AMERICA		498,945	500,000	0	1.G FE
12661P-AC-3	CSL FINANCE PLC SERIES 144A 4.250% 04/27/32	D	04/20/2022	BANK OF AMERICA		1,245,563	1,250,000	0	1.G FE
12661P-AD-1	CSL FINANCE PLC SERIES 144A 4.625% 04/27/42	D	04/20/2022	BANK OF AMERICA		749,903	750,000	0	1.G FE

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12661P-AE-9	CSL FINANCE PLC SERIES 144A 4.750% 04/27/52	C	04/20/2022	BANK OF AMERICA		249,285	250,000	0	1.G FE
210314-AD-2	TRANSMANTARO SERIES 144A 5.200% 04/11/38	D	04/04/2022	BANK OF AMERICA		500,000	500,000	0	2.C FE
26251V-AE-2	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS C 144A 4.013% 07/15/37	D	04/28/2022	RBC CAPITAL MARKETS		500,000	500,000	0	1.F FE
29003M-AE-7	ELM18_22-5A 0.000% 07/17/33	D	06/16/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
36830D-AC-5	GC TREASURY CENTRE CO SERIES REGS 4.300% 03/18/51	D	06/16/2022	GOLDMAN SACHS & CO.		192,210	250,000	2,777	2.B FE
404280-DF-3	HSBC HOLDINGS PLC 2.880% 06/09/28	D	06/02/2022	RBC CAPITAL MARKETS		1,001,410	1,000,000	0	1.G FE
449282-AA-0	ICHTHYS LNG PTY LTD 4.250% 12/15/29	D	06/13/2022	PRIVATE DIRECT		600,000	600,000	0	1.G PL
46145X-AE-6	INVESCO CLO 2022 2 LTD SERIES 2022-2A CLASS B 144A 3.495% 07/20/35	D	05/09/2022	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.C FE
55953Y-AE-6	MAGNETITE CLO LTD SERIES 2022-33A CLASS C 144A 3.601% 07/20/35	D	05/23/2022	NOMURA SECURITIES		500,000	500,000	0	1.F FE
606822-CG-7	MITSUBISHI UFJ FIN GRP 4.315% 04/19/33	D	04/11/2022	MITSUBISHI UFJ SECS USA		500,000	500,000	0	1.G FE
62877C-AA-1	NORDIC AVIATION CAPITAL 29 DAC 4.750% 06/30/26	D	06/01/2022	Taxable Exchange		1,791,191	1,791,191	0	4.B FE
62954H-AL-2	NXP BV NXP FDG NXP USA 3.125% 02/15/42	D	05/19/2022	Tax Free Exchange		989,232	1,000,000	8,160	2.B FE
62954H-AU-2	NXP BV NXP FDG NXP USA 3.250% 05/11/41	D	05/19/2022	Tax Free Exchange		528,204	500,000	361	2.B FE
62954H-BB-3	NXP BV NXP FDG NXP USA 5.000% 01/15/33	D	05/12/2022	GOLDMAN SACHS & CO.		997,010	1,000,000	0	2.B FE
64135J-AE-2	NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS C 144A 3.249% 07/25/34	D	05/03/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1.E FE
67118Y-AG-8	OCP CLO LTD SERIES 2022-24A CLASS C 144A 4.211% 07/20/35	D	04/26/2022	JP MORGAN CHASE		500,000	500,000	0	1.E FE
67400E-AS-3	OAKTREE CLO LTD SERIES 2019-3A CLASS BR 144A 2.813% 10/20/34	D	05/02/2022	BNP PARIBAS SECURITIES CORP		487,250	500,000	547	1.C FE
67402R-AG-8	OAKTREE CLO LTD SERIES 2022-2A CLASS C 144A 0.000% 07/15/33	D	06/06/2022	BANK OF AMERICA		500,000	500,000	0	1.F FE
86317W-AE-6	STRATUS CLO SERIES 2022-1A CLASS C 144A 3.973% 07/20/30	D	06/06/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1.F FE
902613-AP-3	UBS GROUP AG SERIES 144A 4.751% 05/12/28	D	05/03/2022	UBS		500,000	500,000	0	1.G FE
97315D-AG-2	WIND RIVER CLO LTD SERIES 2022-2A CLASS B1 144A 3.751% 07/20/35	D	06/03/2022	BANK OF AMERICA		500,000	500,000	0	1.C FE
BRWAUQ-VE-8	SAUDI ARABIAN OIL CO 3.250% 11/24/50	D	06/16/2022	BNP PARIBAS SECURITIES CORP		363,125	500,000	1,219	1.F FE
BRWH9R-JP-4	GALAXY PIPELINE ASSETS BIDCO L 2.940% 09/30/40	D	06/16/2022	BNP PARIBAS SECURITIES CORP		398,940	491,305	3,250	1.C FE
Q5426#-AA-1	L&K FINANCE PTY LTD 4.570% 06/12/26	D	06/01/2022	Tax Free Exchange		500,000	500,000	0	2.A FE
Q5426#-AB-9	L&K FINANCE PTY LTD 4.720% 06/12/28	D	06/01/2022	Tax Free Exchange		500,000	500,000	0	2.A FE
Q5426#-AC-7	L&K FINANCE PTY LTD 4.820% 06/12/30	D	06/01/2022	Tax Free Exchange		500,000	500,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						81,291,904	82,830,553	170,439	XXX
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.		04/19/2022	BANK OF AMERICA		2,000,000	2,000,000	0	2.C FE
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.		04/21/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2.B FE
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/01/50		05/24/2022	UBS		1,239,000	1,400,000	9,625	2.B FE
06417X-AG-6	BANK OF NOVA SCOTIA 4.588% 05/04/37	A	04/05/2022	SCOTIA USA INC		999,970	1,000,000	0	2.A FE
04342J-AA-5	ASB BANK LIMITED SERIES 144A 5.284% 06/17/32	D	06/08/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.G FE
62582P-AA-8	MUNICH RE SERIES 144A 5.875% 05/23/42	D	05/18/2022	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
1309999999. Subtotal - Bonds - Hybrid Securities						7,238,970	7,400,000	9,625	XXX
2509999997. Total - Bonds - Part 3						97,498,495	99,486,624	190,754	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						97,498,495	99,486,624	190,754	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
BIN1U0-67-8	NORDIC AVIATION CAPITAL 29 DAC UITY	D	06/01/2022	Taxable Exchange	30,252.000	999,279		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						999,279	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						999,279	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						999,279	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						999,279	XXX	0	XXX
6009999999 - Totals						98,497,774	XXX	190,754	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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	GNMA II POOL 004746 4.500% 07/20/40		06/01/2022	Paydown		6,943	6,943	7,274	7,274	0	(331)	0	(331)	0	6,943	0	0	0	128	07/20/2040	1.A
912810-PX-0	US TREASURY N B 4.500% 05/15/38		05/23/2022	Various		7,183,359	6,000,000	7,425,024	6,952,930	0	(15,495)	0	(15,495)	0	6,937,435	0	245,924	245,924	129,245	05/15/2038	1.A
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		04/11/2022	JP MORGAN CHASE		941,328	1,000,000	986,914	0	0	447	0	447	0	987,361	0	(46,033)	(46,033)	2,942	01/31/2027	1.A
91282C-BT-7	US TREASURY N B 0.750% 03/31/26		04/28/2022	CITADEL		1,381,875	1,500,000	1,382,520	0	0	700	0	700	0	1,383,220	0	(1,345)	(1,345)	891	03/31/2026	1.A
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		04/11/2022	NATWEST MARKETS		2,331,934	2,500,000	2,494,434	0	0	140	0	140	0	2,494,573	0	(162,640)	(162,640)	8,581	01/31/2029	1.A
91282C-EB-3	TREASURY NOTE 1.875% 02/28/29		04/27/2022	Various		5,415,723	5,750,000	5,632,354	0	0	1,490	0	1,490	0	5,633,844	0	(218,121)	(218,121)	15,655	02/28/2029	1.A
91282C-EC-1	US TREASURY N B 1.875% 02/28/27		04/11/2022	CITADEL		5,364,406	5,600,000	5,549,906	0	0	703	0	703	0	5,550,609	0	(186,203)	(186,203)	12,269	02/28/2027	1.A
91282C-EF-4	TREASURY NOTE 2.500% 03/31/27		04/26/2022	BNP PARIBAS SECURITIES CORP		1,974,453	2,000,000	1,954,766	0	0	123	0	123	0	1,954,889	0	19,565	19,565	3,689	03/31/2027	1.A
91282C-EM-9	TREASURY NOTE 2.875% 04/30/29		05/10/2022	CITADEL		4,464,668	4,500,000	4,434,961	0	0	46	0	46	0	4,435,007	0	29,661	29,661	3,867	04/30/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						29,064,689	28,856,943	29,868,153	6,960,204	0	(12,177)	0	(12,177)	0	29,383,881	0	(319,192)	(319,192)	177,267	XXX	XXX
715638-BM-3	REPUBLIC OF PERU 5.625% 11/18/50	D	06/08/2022	BBVA SECURITIES INC		210,563	193,000	165,710	167,962	0	131	0	131	0	168,093	0	42,470	42,470	6,092	11/18/2050	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						210,563	193,000	165,710	167,962	0	131	0	131	0	168,093	0	42,470	42,470	6,092	XXX	XXX
3128JN-VU-6	FHLMC POOL 1B3426 1.872% 05/01/37		06/01/2022	Paydown		6,357	6,357	6,403	6,403	0	(46)	0	(46)	0	6,357	0	0	0	50	05/01/2037	1.A
3128KA-LC-3	FHLMC GOLD POOL A49323 6.000% 06/01/36		06/01/2022	Paydown		6,392	6,392	6,855	6,855	0	(463)	0	(463)	0	6,392	0	0	0	130	06/01/2036	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		06/01/2022	Paydown		4,458	4,458	4,835	4,835	0	(377)	0	(377)	0	4,458	0	0	0	109	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		06/01/2022	Paydown		366	366	387	387	0	(21)	0	(21)	0	366	0	0	0	8	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		06/01/2022	Paydown		22,940	22,940	23,916	23,916	0	(976)	0	(976)	0	22,940	0	0	0	421	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		06/01/2022	Paydown		7,757	7,757	8,070	8,059	0	(302)	0	(302)	0	7,757	0	0	0	150	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		06/01/2022	Paydown		745	745	793	792	0	(47)	0	(47)	0	745	0	0	0	16	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		06/01/2022	Paydown		5,053	5,053	5,382	5,345	0	(292)	0	(292)	0	5,053	0	0	0	95	08/01/2040	1.A
312941-ZQ-3	FHLMC GOLD POOL A93451 4.500% 08/01/40		06/01/2022	Paydown		3,745	3,745	3,916	3,902	0	(157)	0	(157)	0	3,745	0	0	0	68	08/01/2040	1.A
3132GJ-T4-1	FHLMC GOLD POOL Q03571 4.500% 09/01/41		06/01/2022	Paydown		3,477	3,477	3,699	3,699	0	(223)	0	(223)	0	3,477	0	0	0	65	09/01/2041	1.A
3132GJ-WJ-4	FHLMC GOLD POOL Q03649 4.500% 10/01/41		06/01/2022	Paydown		755	755	801	801	0	(45)	0	(45)	0	755	0	0	0	14	10/01/2041	1.A
3132GK-AU-0	FHLMC GOLD POOL Q03919 4.000% 10/01/41		06/01/2022	Paydown		2,031	2,031	2,095	2,095	0	(64)	0	(64)	0	2,031	0	0	0	33	10/01/2041	1.A
3132GK-CK-0	FHLMC GOLD POOL Q03974 4.000% 10/01/41		06/01/2022	Paydown		4,756	4,756	4,928	4,928	0	(172)	0	(172)	0	4,756	0	0	0	86	10/01/2041	1.A
3132GK-FD-3	FHLMC GOLD POOL Q04064 3.500% 10/01/41		06/01/2022	Paydown		36,884	36,884	37,749	37,749	0	(864)	0	(864)	0	36,884	0	0	0	510	10/01/2041	1.A
31335A-KH-0	FHLMC GOLD POOL G60296 3.500% 07/01/45		06/01/2022	Paydown		43,821	43,821	45,355	45,282	0	(1,461)	0	(1,461)	0	43,821	0	0	0	573	07/01/2045	1.A
31335A-KW-7	FHLMC GOLD POOL G60309 4.000% 09/01/45		06/01/2022	Paydown		21,944	21,944	23,274	23,193	0	(1,249)	0	(1,249)	0	21,944	0	0	0	365	09/01/2045	1.A
31359U-4M-4	FANNIEMAE GRANTOR TRUST SERIES 1998-T2 CLASS A6 0.000% 01/25/32		06/27/2022	Paydown		2,723	2,723	2,829	2,829	0	(106)	0	(106)	0	2,723	0	0	0	0	01/25/2032	1.A
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2 9.000% 03/25/24		06/25/2022	Paydown		90	90	92	91	0	(1)	0	(1)	0	90	0	0	0	4	03/25/2024	1.A
3137BG-VR-7	FREDDIE MAC SERIES 4483 CLASS Z 4.000% 03/15/45		06/01/2022	Paydown		318,731	318,731	332,178	332,178	0	(13,448)	0	(13,448)	0	318,731	0	0	0	5,092	03/15/2045	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 2.079% 01/25/31		06/01/2022	Paydown		0	0	1,049	1,049	0	(1,049)	0	(1,049)	0	0	0	0	0	67	01/25/2031	1.A
3138AQ-C9-5	FNMA POOL AI9995 4.000% 09/01/41		06/01/2022	Paydown		3,048	3,048	3,165	3,165	0	(117)	0	(117)	0	3,048	0	0	0	50	09/01/2041	1.A
3138AT-PB-0	FNMA POOL AJ2217 4.500% 09/01/41		06/01/2022	Paydown		215,503	215,503	230,286	230,286	0	(14,782)	0	(14,782)	0	215,503	0	0	0	4,829	09/01/2041	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		06/01/2022	Paydown		4,035	4,035	4,003	4,003	0	32	0	32	0	4,035	0	0	0	58	06/01/2045	1.A
31392J-AT-6	FANNIEMAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 1.764% 03/25/33		06/27/2022	Paydown		10,456	10,456	10,456	10,456	0	0	0	0	0	10,456	0	0	0	26	03/25/2033	1.A
31393C-7G-2	FANNIEMAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 1.904% 10/25/33		06/27/2022	Paydown		11	11	10	10	0	1	0	1	0	11	0	0	0	0	10/25/2033	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		06/01/2022	Paydown		2,568	2,568	3,062	3,062	0	(494)	0	(494)	0	2,568	0	0	0	59	06/25/2033	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		06/01/2022	Paydown		1,770	1,770	1,901	1,901	0	(131)	0	(131)	0	1,770	0	0	0	39	06/15/2034	1.A
31396X-LZ-5	FANNIE MAE SERIES 2007-84 CLASS FN 2.124% 08/25/37		06/25/2022	Paydown		2,482	2,482	2,556	2,556	0	(74)	0	(74)	0	2,482	0	0	0	8	08/25/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		06/01/2022	Paydown		4,061	4,061	4,427	4,427	0	(365)	0	(365)	0	4,061	0	0	0	87	07/15/2037	1.A
31397N-UG-8	FANNIE MAE SERIES 2009-19 CLASS TD 5.000% 08/25/36		06/01/2022	Paydown		5,293	5,293	5,307	5,307	0	(13)	0	(13)	0	5,293	0	0	0	108	08/25/2036	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397Q-PY-8	FANNIE MAE SERIES 2011-10 CLASS ZC 5.000% 02/25/41		06/01/2022	Paydown		104,305	104,305	124,605	124,605	0	(20,299)	0	(20,299)	0	104,305	0	0	0	2,088	02/25/2041	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		06/01/2022	Paydown		144	144	159	156	0	(12)	0	(12)	0	144	0	0	0	3	05/25/2040	1.A
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40		06/01/2022	Paydown		686	686	668	668	0	18	0	18	0	686	0	0	0	10	09/25/2040	1.A
31407K-T7-4	FNMA POOL 833174 1.686% 09/01/35		06/01/2022	Paydown		1,537	1,537	1,537	1,537	0	0	0	0	0	1,537	0	0	0	11	09/01/2035	1.A
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38		06/01/2022	Paydown		1,835	1,835	1,882	1,882	0	(46)	0	(46)	0	1,835	0	0	0	46	05/01/2038	1.A
31414M-CR-5	FNMA POOL 969980 5.500% 05/01/38		06/01/2022	Paydown		751	751	757	757	0	(6)	0	(6)	0	751	0	0	0	17	05/01/2038	1.A
31415C-KH-9	FNMA POOL 982796 5.500% 05/01/38		06/01/2022	Paydown		2,007	2,007	2,022	2,022	0	(16)	0	(16)	0	2,007	0	0	0	46	05/01/2038	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		06/01/2022	Paydown		2,983	2,983	3,178	3,139	0	(156)	0	(156)	0	2,983	0	0	0	52	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		06/01/2022	Paydown		2,978	2,978	3,227	3,227	0	(249)	0	(249)	0	2,978	0	0	0	58	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		06/01/2022	Paydown		7,082	7,082	7,385	7,385	0	(303)	0	(303)	0	7,082	0	0	0	143	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		06/01/2022	Paydown		8,742	8,742	9,446	9,365	0	(623)	0	(623)	0	8,742	0	0	0	189	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		06/01/2022	Paydown		6,643	6,643	6,924	6,924	0	(280)	0	(280)	0	6,643	0	0	0	130	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		06/01/2022	Paydown		6,769	6,769	7,054	7,054	0	(286)	0	(286)	0	6,769	0	0	0	127	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		06/01/2022	Paydown		3,630	3,630	3,864	3,864	0	(234)	0	(234)	0	3,630	0	0	0	76	08/01/2040	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						892,344	892,344	952,487	952,146	0	(59,798)	0	(59,798)	0	892,344	0	0	0	16,116	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 1.734% 01/25/37		06/27/2022	Paydown		2,506	2,506	1,524	1,524	0	982	0	982	0	2,506	0	0	0	5	01/25/2037	1.D FM
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		06/30/2022	Redemption 100.0000		16,799	16,799	16,799	16,799	0	0	0	0	0	16,799	0	0	0	270	12/31/2035	2.C PL
00206R-KD-3	AT&T INC 3.100% 02/01/43		05/26/2022	Call 79.2610		396,305	500,000	438,640	0	0	452	0	452	0	396,305	0	0	0	(37,836)	02/01/2043	2.B FE
00287Y-CX-5	ABBVIE INC SERIES WI 3.800% 03/15/25		04/12/2022	MITSUBISHI UFJ SECS USA		607,740	600,000	599,003	599,229	0	98	0	98	0	599,326	0	8,414	8,414	13,237	03/15/2025	2.C FE
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA 0.000% 05/15/23		05/15/2022	Redemption 100.0000		1,390	1,390	1,390	1,389	0	1	0	1	0	1,390	0	0	0	0	05/15/2023	1.A
02378*-AA-8	AMERICAN AIRLINES 2017-2 5.180% 10/15/23		04/15/2022	Redemption 100.0000		40,455	40,455	40,455	40,455	0	0	0	0	0	40,455	0	0	0	1,048	10/15/2023	3.A PL
02380@-AA-2	AMERICAN AIRLINES INC 2015-1 C PRIV 4.030% 05/01/23		05/01/2022	Redemption 100.0000		26,667	26,667	26,667	26,667	0	0	0	0	0	26,667	0	0	0	537	05/01/2023	3.A PL
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		04/30/2022	Paydown		1,250	1,250	1,260	1,260	0	(10)	0	(10)	0	1,250	0	0	0	20	07/30/2050	2.C FE
05330K-A@-4	AUTO METRO PUERTO RICO METROPOLITANAS 7.500% 12/31/38		06/30/2022	Redemption 100.0000		2,400	2,400	2,400	2,400	0	0	0	0	0	2,400	0	0	0	90	12/31/2038	2.C FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35		06/30/2022	Redemption 100.0000		9,229	9,229	9,060	9,060	0	169	0	169	0	9,229	0	0	0	311	06/30/2035	2.C FE
05566S-AA-1	BURLINGTN NO SF 05 3 TR 4.830% 01/15/23		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2023	1.B FE
05577@-AR-1	UNION PACIFIC CORP 3.930% 05/03/26		05/03/2022	Redemption 100.0000		3,319	3,319	3,319	3,319	0	0	0	0	0	3,319	0	0	0	65	05/03/2026	1.D
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 3.239% 02/15/39		06/15/2022	Paydown		16,544	16,544	16,473	0	0	71	0	71	0	16,544	0	0	0	90	02/15/2039	2.C FE
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.858% 11/15/50		06/01/2022	Paydown		0	0	8,004	8,004	0	(8,004)	0	(8,004)	0	0	0	0	0	864	11/15/2050	1.A FE
07177M-AB-9	BAXALTA INC SERIES WI 4.000% 06/23/25		05/26/2022	Fifth Third Securities Inc		903,993	893,000	886,963	890,619	0	267	0	267	0	890,886	0	13,107	13,107	15,677	06/23/2025	2.B FE
071813-CT-4	BAXTER INTERNATIONAL INC SERIES 144A 3.132% 12/01/51		06/14/2022	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,791	12/01/2051	2.B FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 2021-1A CLASS A 144A 2.250% 10/22/46		06/20/2022	Paydown		12,625	12,625	12,620	12,620	0	5	0	5	0	12,625	0	0	0	118	10/22/2046	1.F FE
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 1.814% 01/25/37		06/27/2022	Paydown		11,666	11,666	11,119	11,119	0	547	0	547	0	11,666	0	0	0	21	01/25/2037	1.A FM
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		04/30/2022	Redemption 100.0000		14,270	14,270	14,270	14,270	0	0	0	0	0	14,270	0	0	0	332	10/31/2024	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		04/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	24	10/20/2050	2.B FE
10373Q-AC-4	BP CAP MARKETS AMERICA 3.937% 09/21/28		05/26/2022	MILLENNIUM ADVISORS LLC.		403,108	400,000	400,000	400,000	0	0	0	0	0	400,000	0	3,108	3,108	10,936	09/21/2028	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		06/15/2022	Redemption 100.0000		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	15	03/15/2035	1.F FE
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 5.505% 02/25/37		06/01/2022	Paydown		2,090	2,090	779	779	0	1,311	0	1,311	0	2,090	0	0	0	25	02/25/2037	1.D FM
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.931% 08/15/50		06/01/2022	Paydown		0	0	25,472	25,472	0	(25,472)	0	(25,472)	0	0	0	0	0	2,369	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC 6.400% 09/30/30		06/30/2022	Redemption 100.0000		16,135	16,135	16,135	16,135	0	0	0	0	0	16,135	0	0	0	516	09/30/2030	3.B PL
12524@-AA-8	CED WIND CED WIND 4.410% 12/31/28		06/30/2022	Redemption 100.0000		62,718	62,718	62,718	62,718	0	0	0	0	0	62,718	0	0	0	1,383	12/31/2028	2.C
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		06/01/2022	Paydown		6,481	6,481	6,421	6,421	0	61	0	61	0	6,481	0	0	0	111	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		06/01/2022	Paydown		37,412	37,412	39,601	39,601	0	(2,189)	0	(2,189)	0	37,412	0	0	0	554	05/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		06/01/2022	Paydown		7,828	7,828	8,256	8,256	0	(428)	0	(428)	0	7,828	0	0	0	98	04/25/2050	1.A
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		06/18/2022	Paydown		10,433	10,433	9,817	0	0	616	0	616	0	10,433	0	0	0	57	02/18/2046	1.F FE
12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51		06/01/2022	Paydown		6,910	6,910	6,957	6,957	0	(48)	0	(48)	0	6,910	0	0	0	66	06/25/2051	1.A
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		06/01/2022	Paydown		3,771	3,771	3,778	3,778	0	(7)	0	(7)	0	3,771	0	0	0	56	06/25/2047	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.808% 04/25/44		06/01/2022	Paydown		15,846	15,846	16,817	16,817	0	(970)	0	(970)	0	15,846	0	0	0	206	04/25/2044	1.A
126650-CQ-1	CVS HEALTH CORP SERIES WI 4.750% 12/01/22		06/15/2022	HILLTOP SECURITIES		10,049	10,000	10,000	10,000	0	0	0	0	0	10,000	0	49	49	259	12/01/2022	2.B FE
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67		06/01/2022	Paydown		2,469	2,469	2,469	0	0	0	0	0	0	2,469	0	0	0	9	05/25/2067	1.A FE
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.128% 04/25/35		04/01/2022	Paydown		9	9	9	9	0	1	0	1	0	9	0	0	0	0	04/25/2035	4.B FM
141781-BW-3	CARGILL INC SERIES 144A 4.000% 06/22/32		04/26/2022	BANK OF AMERICA		1,005,640	1,000,000	993,390	0	0	4	0	4	0	993,394	0	12,246	12,246	667	06/22/2032	1.F FE
14268*-AA-6	CARLSBAD HOLDCO LLC 4.210% 12/31/38		04/30/2022	Redemption 100.0000		3,280	3,280	3,280	3,280	0	0	0	0	0	3,280	0	0	0	69	12/31/2038	2.C PL
147528-E#-6	CASEYS GENERAL STORES INC 3.670% 06/17/28		06/17/2022	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,101	06/17/2028	2.B PL
149123-CB-5	CATERPILLAR INC 3.803% 08/15/42		04/22/2022	MORGAN STANLEY & CO. INC.		954,110	1,000,000	1,121,170	1,117,901	0	(1,310)	0	(1,310)	0	1,116,591	0	(162,481)	(162,481)	26,515	08/15/2042	1.F FE
15506#-AA-1	CENTRAL RIVERS POWER US LLC US LLC 3.670% 12/20/34		06/22/2022	Redemption 100.0000		28,406	28,406	28,406	28,425	0	(19)	0	(19)	0	28,406	0	0	0	521	12/20/2034	3.A PL
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		06/01/2022	Paydown		16,622	16,622	17,069	17,069	0	(447)	0	(447)	0	16,622	0	0	0	245	07/25/2049	1.A
166754-AS-0	CHEVRON PHILLIPS CHEM CO SERIES 144A 3.700% 06/01/28		04/08/2022	MESIROW FINANCIAL INC		3,782,938	3,800,000	3,784,458	3,789,468	0	617	0	617	0	3,790,085	0	(7,147)	(7,147)	51,163	06/01/2028	1.G FE
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		06/30/2022	Various		16,372	16,372	16,372	16,372	0	0	0	0	0	16,372	0	0	0	415	12/30/2033	2.C PL
172967-DS-7	CITIGROUP INC 2.074% 08/25/36		04/08/2022	Mizuho Securities USA Inc		427,500	500,000	438,750	440,695	0	834	0	834	0	441,529	0	(14,029)	(14,029)	1,589	08/25/2036	2.B FE
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 2.934% 10/25/35		06/01/2022	Paydown		6,035	5,983	5,230	5,230	0	805	0	805	0	6,035	0	0	0	75	10/25/2035	1.D FM
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		06/01/2022	Paydown		8,610	8,610	8,872	8,872	0	(262)	0	(262)	0	8,610	0	0	0	172	06/25/2058	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.225% 10/12/50		06/01/2022	Paydown		0	0	477	477	0	(477)	0	(477)	0	0	0	0	0	53	10/12/2050	1.A FE
191216-CP-3	COCA COLA CO THE 4.125% 03/25/40		04/13/2022	ROBERT W. BAIRD & CO. INC.		503,340	500,000	499,120	499,172	0	9	0	9	0	499,181	0	4,159	4,159	11,630	03/25/2040	1.E FE
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		06/01/2022	Paydown		25,881	25,881	25,873	0	0	8	0	8	0	25,881	0	0	0	130	04/25/2067	1.A FE
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		06/25/2022	Paydown		58,337	58,337	58,297	58,297	0	40	0	40	0	58,337	0	0	0	923	09/25/2045	1.B FE
21036P-AL-2	CONSTELLATION BRANDS INC 4.250% 05/01/23		05/09/2022	Call 101.5390		91,385	90,000	90,300	90,048	0	(12)	0	(12)	0	91,420	0	(35)	(35)	3,383	05/01/2023	2.B FE
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/29/2024	2.B FE
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		04/29/2022	Redemption 100.0000		18,689	18,689	16,742	17,153	0	1,536	0	1,536	0	18,689	0	0	0	374	10/29/2024	2.C FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A 4.030% 11/20/47		05/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	76	11/20/2047	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		05/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	20	11/20/2051	2.B FE
24736@-AA-7	DELTA AIR LINES 2020-1A B 8.000% 06/10/27		06/10/2022	Redemption 100.0000		41,473	41,473	41,473	41,473	0	0	0	0	0	41,473	0	0	0	1,659	06/10/2027	2.C PL
24737*-AA-8	DELTA AIR LINES 2019-1A B 8.000% 04/25/23		04/25/2022	Redemption 100.0000		53,333	53,333	53,333	53,333	0	0	0	0	0	53,333	0	0	0	2,133	04/25/2023	2.B PL
24906P-AA-7	DENTSPLY SIRONA INC 3.250% 06/01/30		05/11/2022	JP MORGAN CHASE		437,545	500,000	498,940	499,089	0	34	0	34	0	499,123	0	(61,578)	(61,578)	7,313	06/01/2030	2.B FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		04/25/2022	Paydown		250	250	250	250	0	0	0	0	0	250	0	0	0	5	07/25/2047	2.A FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		04/25/2022	Paydown		1,500	1,500	1,500	1,500	0	0	0	0	0	1,500	0	0	0	31	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		04/25/2022	Paydown		500	500	500	500	0	0	0	0	0	500	0	0	0	9	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		04/25/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	20	04/25/2051	2.A FE
268571-AB-2	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A2 144A 3.430% 08/25/42		06/25/2022	Paydown		33,313	33,313	33,304	33,304	0	9	0	9	0	33,313	0	0	0	448	08/25/2042	1.A FE
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		06/25/2022	Paydown		5,033	5,033	4,958	4,958	0	75	0	75	0	5,033	0	0	0	80	08/25/2042	1.C FE
26884T-AL-6	ERAC USA FINANCE LLC SERIES 144A 3.850% 11/15/24		04/08/2022	MILLENNIUM ADVISORS LLC.		506,190	500,000	503,300	500,998	0	(99)	0	(99)	0	500,899	0	5,291	5,291	7,860	11/15/2024	2.A FE
26986*-AA-1	EAGLE SOLAR LLC 4.820% 12/31/42		06/30/2022	Various		49,542	49,542	49,542	49,542	0	0	0	0	0	49,542	0	0	0	1,194	12/31/2042	3.A
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 2.104% 10/25/36		06/27/2022	Paydown		5,355	5,355	3,801	3,801	0	1,554	0	1,554	0	5,355	0	0	0	18	10/25/2036	1.D FM
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 3 LLC 4.360% 06/30/39		06/30/2022	Various		38,600	38,600	38,600	38,600	0	0	0	0	0	38,600	0	0	0	841	06/30/2039	2.C FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		06/01/2022	Paydown		10,496	10,496	10,452	0	0	44	0	44	0	10,496	0	0	0	48	04/25/2067	1.A FE
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.880% 04/25/50		06/01/2022	Paydown		58,319	58,319	57,258	57,258	0	1,061	0	1,061	0	58,319	0	0	0	691	04/25/2050	1.A
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		06/01/2022	Paydown		45,139	45,139	44,368	44,368	0	771	0	771	0	45,139	0	0	0	658	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		06/01/2022	Paydown		42,844	42,844	42,276	42,276	0	568	0	568	0	42,844	0	0	0	601	10/25/2047	1.A
33850T-AG-3	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 03/25/48		06/01/2022	Paydown		18,367	18,367	18,259	18,259	0	109	0	109	0	18,367	0	0	0	256	03/25/2048	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		06/01/2022	Paydown		2,730	2,730	2,644	2,644	0	86	0	86	0	2,730	0	0	0	40	03/25/2048	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		06/01/2022	Paydown		4,178	4,178	4,209	4,209	0	(31)	0	(31)	0	4,178	0	0	0	64	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		06/01/2022	Paydown		7,997	7,997	7,833	7,833	0	164	0	164	0	7,997	0	0	0	117	04/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		06/01/2022	Paydown		17,811	17,811	18,213	18,213	0	(403)	0	(403)	0	17,811	0	0	0	208	03/25/2050	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		06/01/2022	Paydown		128,666	128,666	130,820	130,820	0	(2,154)	0	(2,154)	0	128,666	0	0	0	1,695	12/25/2049	1.A
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A 3.875% 07/15/22		04/25/2022	MORGAN KEEGAN & COMPANY INC		2,003,480	2,000,000	1,997,460	1,999,842	0	94	0	94	0	1,999,936	0	3,544	3,544	60,708	07/15/2022	2.B FE
36192K-AY-3	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS C 5.541% 05/10/45		06/01/2022	Paydown		1,500,000	1,500,000	1,498,300	1,498,300	0	1,700	0	1,700	0	1,500,000	0	0	0	35,338	05/10/2045	1.A FM
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		06/01/2022	Paydown		5,876	5,876	6,106	6,106	0	(230)	0	(230)	0	5,876	0	0	0	86	11/25/2049	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		06/01/2022	Paydown		10,597	10,597	11,206	11,206	0	(610)	0	(610)	0	10,597	0	0	0	123	01/25/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		06/01/2022	Paydown		19,166	19,166	20,318	20,318	0	(1,152)	0	(1,152)	0	19,166	0	0	0	244	07/25/2050	1.A
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		06/01/2022	Paydown		3,605	3,605	3,092	0	0	513	0	513	0	3,605	0	0	0	13	09/25/2052	1.B FE
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		06/01/2022	Paydown		37,692	37,692	35,230	0	0	2,462	0	2,462	0	37,692	0	0	0	122	08/25/2052	1.A FE
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		06/01/2022	Paydown		6,730	6,730	6,702	6,702	0	28	0	28	0	6,730	0	0	0	107	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		06/01/2022	Paydown		58,980	58,980	59,432	59,432	0	(452)	0	(452)	0	58,980	0	0	0	887	06/25/2059	1.A
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		05/26/2022	MILLENNIUM ADVISORS LLC.		40,132	40,000	39,709	39,895	0	13	0	13	0	39,908	0	225	225	1,067	04/01/2025	2.C FE
37045X-AZ-9	GENERAL MOTORS FINL CO 4.300% 07/13/25		06/07/2022	Mizuho Securities USA Inc		2,998,860	3,000,000	2,995,890	2,998,344	0	193	0	193	0	2,998,537	0	323	323	116,817	07/13/2025	2.C FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		06/20/2022	Paydown		14,399	14,399	14,392	14,392	0	7	0	7	0	14,399	0	0	0	125	05/20/2048	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME I 2022-2CS CLASS A 144A 4.000% 04/20/49		06/20/2022	Paydown		5,098	5,098	5,030	0	0	68	0	68	0	5,098	0	0	0	11	04/20/2049	1.F FE
39813#-AA-9	GRIDFLEX GENERATION LLC 5.210% 12/31/30		06/30/2022	Various		38,069	38,069	38,069	38,069	0	0	0	0	0	38,069	0	0	0	992	12/31/2030	2.C PL
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 1.785% 09/19/37		06/21/2022	Paydown		3,630	3,630	3,332	3,332	0	298	0	298	0	3,630	0	0	0	6	09/19/2037	1.A FM
42824C-AN-9	HP ENTERPRISE CO SERIES WI 4.400% 10/15/22		06/28/2022	Various		7,018,540	7,000,000	7,049,822	7,008,191	0	(7,102)	0	(7,102)	0	7,001,089	0	17,451	17,451	210,222	10/15/2022	2.B FE
43148#-AA-7	HILL TOP ENERGY CENTER LLC 5.830% 12/31/29		06/30/2022	Various		53,117	53,117	53,117	53,117	0	0	0	0	0	53,117	0	0	0	1,548	12/31/2029	3.A PL
437076-CP-5	HOME DEPOT INC 3.250% 04/15/32		06/16/2022	MITSUBISHI UFJ SECS USA		914,540	1,000,000	994,810	0	0	99	0	99	0	994,909	0	(80,369)	(80,369)	7,493	04/15/2032	1.F FE
44416*-AB-2	HUDSON TRANSMISSION PARTN 4.420% 05/31/33		05/31/2022	Redemption 100.0000		4,539	4,539	4,539	4,539	0	0	0	0	0	4,539	0	0	0	100	05/31/2033	2.A PL
445658-CD-7	JB HUNT TRANSPRT SVCS 3.850% 03/15/24		04/12/2022	U.S. BANCORP INVESTMENTS INC		1,518,405	1,500,000	1,498,500	1,499,623	0	47	0	47	0	1,499,670	0	18,735	18,735	33,527	03/15/2024	2.A FE
44974A-AG-2	IMT TRUST SERIES 2017-APTS CLASS BFL 144 2.274% 06/15/34		06/15/2022	Paydown		352,056	352,056	335,859	335,859	0	16,197	0	16,197	0	352,056	0	0	0	2,357	06/15/2034	1.A
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		06/01/2022	Paydown		6,771	6,771	6,771	0	0	0	0	0	0	6,771	0	0	0	39	05/25/2067	1.A FE
45688C-AA-5	INGEVITY CORP SERIES 144A 4.500% 02/01/26		04/27/2022	Call 101.1250		60,675	60,000	56,775	58,044	0	138	0	138	0	58,857	0	1,818	1,818	2,670	02/01/2026	3.C FE
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50		06/01/2022	Paydown		21,684	21,684	23,259	23,259	0	(1,575)	0	(1,575)	0	21,684	0	0	0	295	07/25/2050	1.A

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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
46591V-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A 3.500% 08/25/50		06/01/2022	Paydown		40,310	40,310	38,574	38,574	0	1,736	0	1,736	0	40,310	0	0	0	533	08/25/2050	1.A
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		06/01/2022	Paydown		25,712	25,712	27,589	27,589	0	(1,877)	0	(1,877)	0	25,712	0	0	0	347	08/25/2050	1.A
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		06/15/2022	Paydown		2,462	2,462	2,476	2,476	0	(14)	0	(14)	0	2,462	0	0	0	38	09/15/2072	1.A FE
466313-AG-8	JABIL INC 4.700% 09/15/22		05/31/2022	Call 100.8782		25,220	25,000	24,998	25,000	0	0	0	0	0	25,220	0	0	0	1,055	09/15/2022	2.C FE
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.402% 10/25/46		06/01/2022	Paydown		66,081	66,081	66,482	66,482	0	(402)	0	(402)	0	66,081	0	0	0	958	10/25/2046	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.458% 01/25/47		06/01/2022	Paydown		5,609	5,609	5,594	5,594	0	15	0	15	0	5,609	0	0	0	77	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		06/01/2022	Paydown		6,775	6,775	6,721	6,721	0	54	0	54	0	6,775	0	0	0	88	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.656% 05/25/47		06/01/2022	Paydown		688	688	686	686	0	2	0	2	0	688	0	0	0	11	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		06/01/2022	Paydown		153,274	153,274	151,927	151,927	0	1,347	0	1,347	0	153,274	0	0	0	2,202	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		06/01/2022	Paydown		11,444	11,444	11,422	11,422	0	22	0	22	0	11,444	0	0	0	162	11/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		06/01/2022	Paydown		202,941	202,941	192,565	192,565	0	10,375	0	10,375	0	202,941	0	0	0	2,834	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49		06/01/2022	Paydown		44,649	44,649	43,069	43,069	0	1,580	0	1,580	0	44,649	0	0	0	787	02/25/2049	1.A
46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.248% 02/25/49		06/01/2022	Paydown		10,683	10,683	10,770	10,770	0	(87)	0	(87)	0	10,683	0	0	0	188	02/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48		06/01/2022	Paydown		101,603	101,603	99,447	99,447	0	2,156	0	2,156	0	101,603	0	0	0	1,448	12/25/2048	1.A
46650P-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV1 CLASS A3 144A 4.000% 06/25/49		04/01/2022	Paydown		3,881	3,881	3,999	3,999	0	(118)	0	(118)	0	3,881	0	0	0	52	06/25/2049	1.A
46650Q-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-3 CLASS A3 144A 4.000% 09/25/49		04/01/2022	Paydown		70,738	70,738	74,564	74,564	0	(3,826)	0	(3,826)	0	70,738	0	0	0	918	09/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144 4.000% 12/25/49		06/01/2022	Paydown		15,878	15,878	17,766	17,766	0	(1,888)	0	(1,888)	0	15,878	0	0	0	246	12/25/2049	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.708% 12/25/49		06/01/2022	Paydown		4,925	4,925	5,303	5,303	0	(378)	0	(378)	0	4,925	0	0	0	95	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.708% 12/25/49		06/01/2022	Paydown		2,612	2,612	2,782	2,782	0	(171)	0	(171)	0	2,612	0	0	0	50	12/25/2049	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		06/15/2022	Paydown		15,427	15,427	15,774	15,774	0	(347)	0	(347)	0	15,427	0	0	0	228	10/17/2072	1.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		06/01/2022	Paydown		263,175	263,175	268,684	268,684	0	(5,509)	0	(5,509)	0	263,175	0	0	0	3,757	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		06/01/2022	Paydown		7,370	7,370	7,722	7,722	0	(352)	0	(352)	0	7,370	0	0	0	97	03/25/2051	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		04/01/2022	BARCLAYS CAPITAL		(43,154)	(43,521)	(45,112)	0	0	(45,661)	0	(45,661)	0	(45,661)	0	2,507	2,507	2,062	11/25/2050	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		03/01/2022	Paydown		43,521	43,521	45,112	0	0	43,521	0	43,521	0	43,521	0	0	0	326	11/25/2050	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		06/01/2022	Paydown		21,491	21,491	19,916	0	0	1,575	0	1,575	0	21,491	0	0	0	80	08/25/2052	1.A FE
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		06/01/2022	Paydown		8,331	8,331	7,912	0	0	419	0	419	0	8,331	0	0	0	38	10/25/2052	1.A FE
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		06/01/2022	Paydown		8,331	8,331	7,668	0	0	663	0	663	0	8,331	0	0	0	32	10/25/2052	1.A FE

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476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50		05/15/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	83	02/15/2050	2.B FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		06/15/2022	Redemption 100.0000		13,733	13,733	13,733	13,733	0	0	0	0	0	13,733	0	0	0	206	03/15/2051	2.A PL
49427R-AL-6	KILROY REALTY LP 4.375% 10/01/25		06/15/2022	Fifth Third Securities Inc		1,954,280	2,000,000	2,005,215	2,002,884	0	(240)	0	(240)	0	2,002,644	0	(48,364)	(48,364)	62,222	10/01/2025	2.B FE
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 4.102% 03/15/39		06/15/2022	Paydown		10,857	10,857	10,844	0	0	14	0	14	0	10,857	0	0	0	79	03/15/2039	1.G FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		04/15/2022	Paydown		12,932	12,932	12,932	12,932	0	0	0	0	0	12,932	0	0	0	203	12/15/2062	1.A PL
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		06/15/2022	Paydown		25,707	25,707	25,707	25,707	0	0	0	0	0	25,707	0	0	0	592	12/15/2062	1.A FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC 5.880% 03/31/24		06/30/2022	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	368	03/31/2024	3.C
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		06/20/2022	Paydown		13,234	13,234	13,221	13,221	0	13	0	13	0	13,234	0	0	0	148	07/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48		06/20/2022	Paydown		18,691	18,691	18,650	18,650	0	41	0	41	0	18,691	0	0	0	173	01/20/2048	1.F FE
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		06/25/2022	Paydown		10,096	10,096	9,876	0	0	219	0	219	0	10,096	0	0	0	32	05/25/2067	1.A FE
55303X-AJ-4	MGM GROWTH MGM FINANCE 5.750% 02/01/27		04/29/2022	Taxable Exchange		51,500	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,500	1,500	2,265	02/01/2027	3.C FE
57643M-MM-3	MASTR ASSET SECURITIZATION TRU SERIES 2006-1 CLASS 2A1 2.074% 05/25/36		05/25/2022	Paydown		6,889	6,889	1,102	1,102	0	5,787	0	5,787	0	6,889	0	0	0	18	05/25/2036	1.D FM
581557-BE-4	MCKESSON CORP 3.796% 03/15/24		04/08/2022	MORGAN KEEGAN & COMPANY INC		1,012,570	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,570	12,570	21,827	03/15/2024	2.B FE
58526#-AC-3	MEIJER INC. 8.390% 06/01/25		06/01/2022	Redemption 100.0000		26,124	26,124	26,124	26,124	0	0	0	0	0	26,124	0	0	0	1,096	06/01/2025	1.F
58526#-AG-4	MEIJER INC. 8.390% 06/01/25		06/01/2022	Redemption 100.0000		23,762	23,762	23,762	23,762	0	0	0	0	0	23,762	0	0	0	997	06/01/2025	1.F
58526#-AL-3	MEIJER INC. 8.390% 06/01/25		06/01/2022	Redemption 100.0000		26,124	26,124	26,124	26,124	0	0	0	0	0	26,124	0	0	0	1,096	06/01/2025	1.F
58526#-AQ-2	MEIJER INC. 8.390% 06/01/25		06/01/2022	Redemption 100.0000		25,124	25,124	25,124	25,124	0	0	0	0	0	25,124	0	0	0	1,054	06/01/2025	1.F
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144 3.500% 03/25/48		06/01/2022	Paydown		27,408	27,408	27,238	27,238	0	169	0	169	0	27,408	0	0	0	334	03/25/2048	1.A
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.319% 10/25/48		06/01/2022	Paydown		110,029	110,029	110,972	110,972	0	(943)	0	(943)	0	110,029	0	0	0	1,840	10/25/2048	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		06/01/2022	Paydown		119	119	117	117	0	2	0	2	0	119	0	0	0	2	01/25/2061	1.A
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		06/20/2022	Paydown		11,666	11,666	11,656	11,656	0	10	0	10	0	11,666	0	0	0	177	07/20/2043	1.F FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC 5.330% 06/30/27		06/30/2022	Redemption 100.0000		104,440	104,440	104,440	104,440	0	0	0	0	0	104,440	0	0	0	2,783	06/30/2027	1.G PL
60040#-AB-8	MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32		06/30/2022	Redemption 100.0000		60,254	60,254	60,254	60,254	0	0	0	0	0	60,254	0	0	0	1,808	06/30/2032	1.G PL
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		06/01/2022	Paydown		15,748	15,748	14,296	0	0	1,452	0	1,452	0	15,748	0	0	0	63	03/25/2052	1.A FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		06/20/2022	Paydown		15,447	15,447	15,427	15,427	0	20	0	20	0	15,447	0	0	0	256	06/22/2043	1.F FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		06/20/2022	Paydown		68,967	68,967	68,776	68,776	0	191	0	191	0	68,967	0	0	0	1,176	02/22/2044	1.G FE
61946N-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A 2.100% 04/20/46		06/20/2022	Paydown		53,859	53,859	53,518	53,518	0	341	0	341	0	53,859	0	0	0	461	04/20/2046	1.D FE

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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
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		06/20/2022	Paydown		35,906	35,906	35,571	35,571	0	334	0	334	0	35,906	0	0	0	453	04/20/2046	1.F FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		06/20/2022	Paydown		25,829	25,829	25,697	25,697	0	132	0	132	0	25,829	0	0	0	226	04/22/2047	1.G FE
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		05/25/2022	Paydown		9,777	9,777	9,642	0	0	135	0	135	0	9,777	0	0	0	32	04/25/2062	1.A FE
651290-AQ-1	NEWFIELD EXPLORATION CO 5.625% 07/01/24		06/10/2022	Call 104.7465		36,661	35,000	34,913	34,975	0	4	0	4	0	36,640	0	21	21	3,515	07/01/2024	2.C FE
67020Y-AQ-3	NUANCE COMMUNICATIONS 5.625% 12/15/26		04/02/2022	Call 102.8130		41,125	40,000	39,625	39,787	0	9	0	9	0	40,922	0	203	203	1,794	12/15/2026	3.C FE
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		06/01/2022	Paydown		30,502	30,502	32,098	32,098	0	(1,596)	0	(1,596)	0	30,502	0	0	0	437	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		06/01/2022	Paydown		27,940	27,940	28,549	28,549	0	(610)	0	(610)	0	27,940	0	0	0	446	06/25/2059	1.A
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		06/01/2022	Paydown		4,869	4,869	4,395	0	0	475	0	475	0	4,869	0	0	0	8	10/25/2061	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		06/25/2022	Paydown		5,769	5,769	4,902	0	0	867	0	867	0	5,769	0	0	0	19	02/25/2052	1.A FE
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		06/01/2022	Paydown		76,508	76,508	77,056	77,056	0	(547)	0	(547)	0	76,508	0	0	0	1,234	01/25/2059	1.A
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		06/01/2022	Paydown		7,282	7,282	6,931	0	0	350	0	350	0	7,282	0	0	0	29	05/25/2052	1.A FE
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/26		05/26/2022	Various		1,394,204	1,400,000	1,382,472	1,388,422	0	941	0	941	0	1,389,363	0	4,841	4,841	41,441	08/26/2026	2.B FE
693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50		06/01/2022	Paydown		54,867	54,867	56,090	56,090	0	(1,223)	0	(1,223)	0	54,867	0	0	0	669	05/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		06/01/2022	Paydown		48,285	48,285	47,771	47,771	0	514	0	514	0	48,285	0	0	0	652	02/25/2048	1.A
718549-AF-5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		05/05/2022	Taxable Exchange		724,193	750,000	747,150	748,161	0	92	0	92	0	748,252	0	(24,059)	(24,059)	19,063	03/01/2028	2.C FE
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49		06/20/2022	Paydown		1,016,163	1,016,163	1,011,108	1,011,108	0	5,056	0	5,056	0	1,016,163	0	0	0	20,323	08/24/2049	1.G FE
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		04/30/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	28	07/30/2049	2.B FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		06/01/2022	Paydown		5,925	5,925	6,187	6,187	0	(262)	0	(262)	0	5,925	0	0	0	75	02/25/2050	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		06/01/2022	Paydown		14,369	14,369	14,694	14,694	0	(325)	0	(325)	0	14,369	0	0	0	189	02/25/2050	1.A
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 2.024% 03/25/25		06/27/2022	Paydown		558	558	561	561	0	(3)	0	(3)	0	558	0	0	0	2	03/25/2025	4.B FE
806854-AH-8	SCHLUMBERGER INVESTMENT 3.650% 12/01/23		04/07/2022	JP MORGAN CHASE		2,026,480	2,000,000	1,993,200	1,998,496	0	211	0	211	0	1,998,707	0	27,773	27,773	26,361	12/01/2023	1.F FE
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		06/01/2022	Paydown		1,057	1,057	1,059	1,059	0	(2)	0	(2)	0	1,057	0	0	0	15	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		06/01/2022	Paydown		1,037	1,037	1,106	1,106	0	(69)	0	(69)	0	1,037	0	0	0	15	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		06/01/2022	Paydown		5,187	5,187	5,305	5,305	0	(118)	0	(118)	0	5,187	0	0	0	77	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		06/01/2022	Paydown		12,536	12,536	12,723	12,723	0	(187)	0	(187)	0	12,536	0	0	0	208	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		06/01/2022	Paydown		203,175	203,175	192,416	192,416	0	10,759	0	10,759	0	203,175	0	0	0	2,577	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		06/01/2022	Paydown		77,357	77,357	77,172	77,172	0	184	0	184	0	77,357	0	0	0	1,093	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		06/01/2022	Paydown		47,786	47,786	48,155	48,155	0	(369)	0	(369)	0	47,786	0	0	0	870	08/25/2048	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49		06/01/2022	Paydown		3,930	3,930	4,200	4,200	0	(270)	0	(270)	0	3,930	0	0	0	65	06/25/2049	1.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		06/01/2022	Paydown		25,389	25,389	26,393	26,393	0	(1,004)	0	(1,004)	0	25,389	0	0	0	478	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		06/01/2022	Paydown		20,491	20,491	20,590	20,590	0	(100)	0	(100)	0	20,491	0	0	0	317	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		06/01/2022	Paydown		18,786	18,786	18,726	18,726	0	60	0	60	0	18,786	0	0	0	270	06/25/2048	1.A
81747L-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A13 144A 4.500% 10/25/48		06/01/2022	Paydown		104,421	104,421	104,594	104,594	0	(173)	0	(173)	0	104,421	0	0	0	1,988	10/25/2048	1.A
81747M-AA-7	SEQUOIA MORTGAGE TRUST SERIES 2019 CH1 CLASS A1 4.500% 03/25/49		05/01/2022	Paydown		8,963	8,963	9,178	9,178	0	(214)	0	(214)	0	8,963	0	0	0	156	03/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		06/01/2022	Paydown		5,291	5,291	5,162	5,162	0	129	0	129	0	5,291	0	0	0	76	09/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		06/01/2022	Paydown		17,778	17,778	18,524	18,524	0	(746)	0	(746)	0	17,778	0	0	0	242	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		06/01/2022	Paydown		56,902	56,902	58,036	58,036	0	(1,134)	0	(1,134)	0	56,902	0	0	0	817	02/25/2050	1.A
824348-BF-2	SHERWIN WILLIAMS CO 3.950% 01/15/26		04/19/2022	MILLENNIUM ADVISORS LLC.		1,262,150	1,250,000	1,244,500	1,247,598	0	181	0	181	0	1,247,778	0	14,372	14,372	37,854	01/15/2026	2.B FE
83406C-AC-3	SOFI CONSUMER LOAN PROGRA SERIES 2019 2 CLASS C 3.460% 04/25/28		06/25/2022	Paydown		858,936	858,936	857,386	857,386	0	1,550	0	1,550	0	858,936	0	0	0	12,248	04/25/2028	1.B FE
83406H-AC-2	SOFI CONSUMER LOAN PROGRAM SERIES 2018-4 CLASS C 144A 4.170% 11/26/27		06/25/2022	Paydown		420,505	420,505	419,833	419,833	0	672	0	672	0	420,505	0	0	0	7,169	11/26/2027	1.A FE
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES 144A 5.375% 06/30/35		06/30/2022	Various		20,310	20,310	21,281	21,281	0	(972)	0	(972)	0	20,310	0	0	0	546	06/30/2035	2.B FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		06/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	20	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A 2.636% 08/20/51		06/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	08/20/2051	2.B FE
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 3.300% 11/15/43		05/15/2022	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	138	11/15/2043	1.F
85234#-AB-1	STADIUM FUNDING TRUST 5.000% 04/01/39		04/01/2022	Redemption 100.0000		16,411	16,411	16,411	16,411	0	0	0	0	0	16,411	0	0	0	410	04/01/2039	2.C PL
86083@-AA-5	STIM STAR IV LLC 4.950% 04/30/23		04/30/2022	Redemption 100.0000		32,488	32,488	32,488	32,488	0	0	0	0	0	32,488	0	0	0	804	04/30/2023	2.A PL
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		06/15/2022	Paydown		9,947	9,947	9,947	9,947	0	0	0	0	0	9,947	0	0	0	216	03/15/2038	1.A FE
86361Y-AB-3	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A 6.302% 03/15/38		06/15/2022	Paydown		1,584	1,584	1,584	1,584	0	0	0	0	0	1,584	0	0	0	42	03/15/2038	1.D FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		06/20/2022	Paydown		6,908	6,908	6,896	6,896	0	13	0	13	0	6,908	0	0	0	57	07/20/2048	1.G FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		06/20/2022	Paydown		6,903	6,903	6,749	0	0	154	0	154	0	6,903	0	0	0	49	02/22/2049	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		04/30/2022	Paydown		6,434	6,434	6,425	6,425	0	9	0	9	0	6,434	0	0	0	83	04/28/2056	1.G FE
86746C-AA-9	HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A 2.980% 06/20/47		06/20/2022	Paydown		29,139	29,139	28,737	28,737	0	401	0	401	0	29,139	0	0	0	354	06/20/2047	1.G FE
86746E-AA-5	HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A 1.800% 02/20/48		06/20/2022	Paydown		9,652	9,652	11,588	11,588	0	(1,936)	0	(1,936)	0	9,652	0	0	0	72	02/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54		06/30/2022	Paydown		18,481	18,481	18,325	18,325	0	156	0	156	0	18,481	0	0	0	368	06/30/2054	1.G FE
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		06/20/2022	Paydown		9,688	9,688	9,687	9,687	0	1	0	1	0	9,688	0	0	0	67	02/20/2046	1.F FE
87264A-BD-6	T MOBILE USA INC SERIES WI 3.750% 04/15/27		04/12/2022	CITIGROUP GLOBAL MARKETS		497,835	500,000	499,818	499,835	0	21	0	21	0	499,856	0	(2,021)	(2,021)	9,323	04/15/2027	2.C FE

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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
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57		06/01/2022	Paydown		14,405	14,405	14,282	0	0	122	0	122	0	14,405	0	0	0	52	06/25/2057	1.A FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		05/25/2022	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	24	08/25/2051	2.B FE
88159D-AA-3	TES LLC SERIES 2017-1A CLASS A 144A 4.330% 10/20/47		04/20/2022	Paydown		3,731	3,731	3,707	3,707	0	23	0	23	0	3,731	0	0	0	81	10/20/2047	2.A FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		06/29/2022	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2024	2.A FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		04/01/2022	Redemption 100.0000		91,685	91,685	85,290	86,531	0	5,153	0	5,153	0	91,685	0	0	0	2,705	10/01/2024	2.A FE
907825-AA-1	UNION PACIFIC RR CO SERIES 14-1 3.227% 05/14/26		05/14/2022	Redemption 100.0000		3,784	3,784	3,860	3,854	0	(70)	0	(70)	0	3,784	0	0	0	61	05/14/2026	1.D FE
90932E-AA-1	UNITED AIR 2016-2 AA SERIES AA 2.875% 10/07/28		04/07/2022	Redemption 100.0000		23,788	23,788	21,252	21,470	0	2,318	0	2,318	0	23,788	0	0	0	342	10/07/2028	1.G FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 01/15/26		04/15/2022	Redemption 100.0000		17,000	17,000	17,000	17,000	0	0	0	0	0	17,000	0	0	0	414	01/15/2026	2.C FE
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		06/01/2022	Paydown		22,415	22,415	22,415	0	0	0	0	0	0	22,415	0	0	0	121	04/25/2067	1.A FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		06/30/2022	Redemption 100.0000		3,039	3,039	3,039	3,039	0	0	0	0	0	3,039	0	0	0	39	10/14/2049	1.F PL
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 2.604% 10/25/45		06/25/2022	Paydown		2,024	2,024	2,044	2,044	0	(19)	0	(19)	0	2,024	0	0	0	11	10/25/2045	1.A FM
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		04/30/2022	Redemption 100.0000		16,631	16,631	16,631	16,631	0	0	0	0	0	16,631	0	0	0	511	01/31/2028	1.F
931142-CB-7	WAL MART STORES INC 5.250% 09/01/35		05/11/2022	BANK OF AMERICA		1,116,170	1,000,000	961,320	974,610	0	462	0	462	0	975,071	0	141,099	141,099	36,750	09/01/2035	1.C FE
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 1.794% 07/25/47		06/27/2022	Paydown		8,579	8,579	5,549	5,549	0	3,030	0	3,030	0	8,579	0	0	0	18	07/25/2047	1.D FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 1.436% 08/25/46		06/01/2022	Paydown		2,892	2,875	1,798	1,798	0	1,094	0	1,094	0	2,892	0	0	0	13	08/25/2046	1.D FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 1.724% 12/25/36		06/25/2022	Paydown		2,462	2,462	1,453	1,453	0	1,009	0	1,009	0	2,462	0	0	0	5	12/25/2036	1.D FM
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		06/01/2022	Paydown		16,446	16,446	17,431	17,431	0	(985)	0	(985)	0	16,446	0	0	0	210	05/25/2050	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		06/01/2022	Paydown		4,429	4,429	4,429	4,429	0	0	0	0	0	4,429	0	0	0	63	07/25/2049	1.A
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51		06/01/2022	Paydown		5,431	5,431	5,002	0	0	429	0	429	0	5,431	0	0	0	17	12/25/2051	1.A FE
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A 3.500% 09/25/49		06/01/2022	Paydown		71,273	71,273	72,499	72,499	0	(1,226)	0	(1,226)	0	71,273	0	0	0	1,089	09/25/2049	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		06/01/2022	Paydown		13,258	13,258	13,584	13,584	0	(326)	0	(326)	0	13,258	0	0	0	169	12/25/2049	1.A
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A 3.000% 12/25/49		06/01/2022	Paydown		20,723	20,723	21,846	21,846	0	(1,123)	0	(1,123)	0	20,723	0	0	0	249	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		06/01/2022	Paydown		10,844	10,844	11,303	11,303	0	(459)	0	(459)	0	10,844	0	0	0	131	06/25/2050	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		06/15/2022	Paydown		4,875	4,875	4,872	4,872	0	3	0	3	0	4,875	0	0	0	95	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		06/15/2022	Paydown		3,750	3,750	3,719	3,719	0	31	0	31	0	3,750	0	0	0	52	06/15/2051	2.B FE
958102-AM-7	WESTERN DIGITAL CORP 4.750% 02/15/26		05/04/2022	JEFFERIES & COMPANY INC		208,950	210,000	203,950	206,399	0	271	0	271	0	206,670	0	2,280	2,280	7,232	02/15/2026	2.C FE
958102-AR-6	WESTERN DIGITAL CORP 3.100% 02/01/32		05/04/2022	BANK OF AMERICA		203,748	250,000	249,315	249,319	0	13	0	13	0	249,332	0	(45,585)	(45,585)	3,143	02/01/2032	2.C FE
96950F-AM-6	WILLIAMS COMPANIES INC 4.300% 03/04/24		06/08/2022	JANE STREET CAPITAL		2,024,180	2,000,000	2,012,430	2,004,777	0	(979)	0	(979)	0	2,003,797	0	20,383	20,383	65,933	03/04/2024	2.B FE
97314@-AA-3	WIND ENERGY TRANSMISSION 3.670% 12/18/34		06/30/2022	Redemption 100.0000		7,345	7,345	7,371	7,371	0	(26)	0	(26)	0	7,345	0	0	0	135	12/18/2034	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
98581*-AA-9	YELLOWSTONE ENERGY LTD 5.750% 12/31/26		06/30/2022	Redemption 100.0000		10,479	10,479	10,479	10,479	0	0	0	0	0	10,479	0	0	0	301	12/31/2026	2.B
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		04/30/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	20	07/30/2051	2.B FE
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 04/01/29	A	04/01/2022	Redemption 100.0000		31,426	31,426	31,426	31,426	0	0	0	0	0	31,426	0	0	0	825	04/01/2029	1.G FE
11271R-AA-7	BROOKFIELD FINANCE LLC 4.000% 04/01/24		05/26/2022	GOLDMAN SACHS & CO.		3,039,330	3,000,000	2,992,260	2,997,320	0	475	0	475	0	2,997,795	0	41,535	41,535	80,000	04/01/2024	1.G FE
13645R-AT-1	CANADIAN PACIFIC RR CO 3.700% 02/01/26	A	04/07/2022	JP MORGAN CHASE		755,273	750,000	747,353	748,845	0	72	0	72	0	748,918	0	6,355	6,355	19,271	02/01/2026	2.B FE
292766-A#-9	ENERPLUS CORP 4.400% 05/15/24	A	05/15/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,400	05/15/2024	3.A
292766-A@-1	ENERPLUS CORP 4.400% 05/15/22	A	05/15/2022	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,061	05/15/2022	3.A
08866T-AB-8	BIB MERCHANT VOUCHER RECE 4.180% 04/07/28	D	04/07/2022	Redemption 100.0000		17,012	17,012	17,012	17,012	0	0	0	0	0	17,012	0	0	0	356	04/07/2028	2.A FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.800% 09/20/31	C	06/20/2022	Redemption 100.0000		47,142	47,142	47,142	47,142	0	0	0	0	0	47,142	0	0	0	896	09/20/2031	1.F FE
12661P-AB-5	CSL FINANCE PLC SERIES 144A 4.050% 04/27/29	D	05/26/2022	JP MORGAN CHASE		503,940	500,000	498,945	0	0	12	0	12	0	498,957	0	4,983	4,983	1,856	04/27/2029	1.G FE
55608P-AQ-7	MACQUARIE BANK LTD SERIES 144A 4.000% 07/29/25	D	04/26/2022	JEFFERIES & COMPANY INC		3,028,590	3,000,000	2,995,590	2,998,219	0	151	0	151	0	2,998,369	0	30,221	30,221	89,667	07/29/2025	1.F FE
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A 3.250% 05/11/41	D	05/19/2022	Tax Free Exchange		528,204	500,000	528,935	528,652	0	(448)	0	(448)	0	528,204	0	0	0	8,486	05/11/2041	2.B FE
62954H-AK-4	NXP BV NXP FDG NXP USA SERIES 144A 3.125% 02/15/42	D	05/19/2022	Tax Free Exchange		989,232	1,000,000	989,080	989,101	0	131	0	131	0	989,232	0	0	0	14,670	02/15/2042	2.B FE
63859W-AF-6	NATIONWIDE BLDG SOCIETY SERIES 144A 4.125% 10/18/32	D	06/10/2022	Call 96.1710		961,710	1,000,000	999,110	999,307	0	23	0	23	0	961,710	0	0	0	(11,037)	10/18/2032	2.B FE
87164K-AH-7	SYNGENTA FINANCE NV SERIES 144A 4.441% 04/24/23	D	06/15/2022	BARCLAYS CAPITAL		1,000,860	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	860	860	28,743	04/24/2023	2.B FE
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A 3.595% 01/19/28	D	04/25/2022	BNP PARIBAS SECURITIES CORP		635,518	667,000	666,833	667,000	0	(103)	0	(103)	0	666,897	0	(31,380)	(31,380)	18,517	01/19/2028	1.E FE
91911T-AH-6	VALE OVERSEAS LTD 6.875% 11/21/36	D	06/14/2022	Call 111.5140		390,299	350,000	371,947	370,164	0	(350)	0	(350)	0	410,113	0	(19,814)	(19,814)	53,868	11/21/2036	2.C FE
G6363#-AT-4	NORDIC AVIATION 29 DAC 6.580% 03/14/25	D	06/01/2022	Taxable Exchange		741,979	928,635	741,979	741,979	0	0	0	0	0	741,979	0	0	0	0	03/14/2025	6. PL
G6363#-AU-1	NORDIC AVIATION 29 DAC 6.830% 03/14/27	D	06/01/2022	Various		1,229,349	1,446,293	1,229,349	1,229,349	0	0	0	0	0	1,229,349	0	0	0	0	03/14/2027	6. PL
G6363#-AX-5	NORDIC AVIATION 29 DAC 5.120% 02/27/28	D	06/01/2022	Various		819,141	1,023,926	819,141	819,141	0	0	0	0	0	819,141	0	0	0	0	02/27/2028	6. PL
G6390@-AB-2	NAMPA LTD 5.250% 05/28/23	D	04/21/2022	Redemption 100.0000		17,344	17,344	17,344	12,503	0	4,841	0	4,841	0	17,344	0	0	0	428	05/28/2023	4.A
K7017#-AA-8	MERIDIAN SPIRIT APS 4.110% 08/01/30	D	06/30/2022	Redemption 100.0000		8,792	8,792	8,792	8,792	0	0	0	0	0	8,792	0	0	0	181	08/01/2030	2.A FE
L8038*-AA-4	SBM B BALEAI AZUL 5.500% 09/15/27	D	06/15/2022	Redemption 100.0000		9,225	9,225	9,225	9,225	0	0	0	0	0	9,225	0	0	0	254	09/15/2027	3.C
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	D	06/30/2022	Redemption 100.0000		5,797	5,797	5,797	5,789	0	8	0	8	0	5,797	0	0	0	141	06/30/2034	2.B PL
P4001#-AA-8	EOLIC MESA LA PAZ S DE R 5.980% 12/20/44	D	06/20/2022	Redemption 100.0000		8,471	8,471	8,471	8,471	0	0	0	0	0	8,471	0	0	0	253	12/20/2044	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV 6.770% 09/30/37	D	06/30/2022	Redemption 100.0000		3,045	3,045	3,045	3,045	0	0	0	0	0	3,045	0	0	0	103	09/30/2037	3.B PL
Q8806#-AA-5	TABCORP FINANCE PTY LTD 4.570% 06/12/26	D	06/01/2022	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,227	06/12/2026	2.C FE
Q8806#-AB-3	TABCORP FINANCE PTY LTD 4.720% 06/12/28	D	06/01/2022	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,579	06/12/2028	2.C FE
Q8806#-AC-1	TABCORP FINANCE PTY LTD 4.820% 06/12/30	D	06/01/2022	Various		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,814	06/12/2030	2.C FE
T8677*-AA-2	SOGEFI SPA 6.000% 06/01/23	D	06/01/2022	Redemption 100.0000		157,143	157,143	157,143	157,143	0	0	0	0	0	157,143	0	0	0	4,714	06/01/2023	3.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						64,192,769	64,974,021	64,311,488	61,122,554	0	16,321	0	16,321	0	64,289,657	0	(96,889)	(96,889)	1,429,752	XXX	XXX
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25		06/30/2022	Redemption 100.0000		6,000	6,000	5,940	5,940	0	60	0	60	0	6,000	0	0	0	142	06/06/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59100H-AG-2	META SPECIAL AEROSPACE LLC 2018 INCREMENTAL TERM LOAN 06/30/23		06/30/2022	Redemption 100.0000		25,000	25,000	24,928	24,928	0	72	0	72	0	25,000	0	0	0	600	06/30/2023	2.A PL
70466@-AA-6	POLYMER SOLUTIONS GROUP TERM LOAN 01/01/23		03/31/2022	Redemption 100.0000		2,326	2,326	2,326	2,326	0	0	0	0	0	2,326	0	0	0	47	01/01/2023	3.B FE
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		04/06/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	8	09/21/2028	2.C FE
91204H-AB-1	FUSION US HOLDCO VA INC TERM LOAN 02/19/26		05/27/2022	Redemption 100.0000		199,000	199,000	194,987	194,876	0	4,124	0	4,124	0	199,000	0	0	0	6,088	02/19/2026	4.A FE
BIN1AG-CD-5	ECUADOR MERCHANT VOUCHER RECEI TERM LOAN 05/15/24	C	05/15/2022	Redemption 100.0000		117,647	117,647	117,647	117,647	0	0	0	0	0	117,647	0	0	0	1,775	05/15/2024	4.A Z
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RI SERIES 2020-1 LOAN SUPPLEMENT 12/20/24	D	06/21/2022	Redemption 100.0000		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	285	12/20/2024	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						376,223	376,223	372,078	371,967	0	4,256	0	4,256	0	376,223	0	0	0	8,945	XXX	XXX
2509999997. Total - Bonds - Part 4						94,736,588	95,292,531	95,669,916	69,574,833	0	(51,267)	0	(51,267)	0	95,110,198	0	(373,611)	(373,611)	1,638,172	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						94,736,588	95,292,531	95,669,916	69,574,833	0	(51,267)	0	(51,267)	0	95,110,198	0	(373,611)	(373,611)	1,638,172	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
G7216B-19-4	PREMIER WARRANTS	B	05/25/2022	CORPORATE ACTIONS	98,398.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						94,736,588	XXX	95,669,916	69,574,833	0	(51,267)	0	(51,267)	0	95,110,198	0	(373,611)	(373,611)	1,638,172	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	1,136	7,855		9,127	0	9,175	0	0	1,157		(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	1,105	7,855		10,764	0	9,175	0	0	1,404		(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	439	705		1,299	0	14,000	0	0	1,546		(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	1,756	2,820		5,195	0	56,000	0	0	6,183		(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	528	1,675		2,611	0	14,000	0	0	1,286		(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	1,585	5,025		7,832	0	42,000	0	0	3,859		(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	1,221	1,255		1,001	0	9,175	0	0	635		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	2,443	2,510		2,002	0	18,350	0	0	1,270		(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	1,124	1,255		5,631	0	9,175	0	0	1,343		(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	3,063	22,940		38,799	0	56,000	0	0	6,568		(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	4,595	34,410		58,199	0	84,000	0	0	9,853		(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	2,959	4,905		11,958	0	42,000	0	0	2,676		(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	12,824	21,255		51,819	0	182,000	0	0	11,597		(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	6,120	38,375		52,459	0	45,875	0	0	6,403		(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	12,240	76,750		104,919	0	91,750	0	0	12,807		(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	(227)	13,510		15,450	0	7,880	0	0	1,701		(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	(681)	40,530		46,351	0	23,640	0	0	5,103		(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	4,995	39,020		38,283	0	36,700	0	0	3,277		(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	1,249	9,755		9,571	0	9,175	0	0	819		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	1,837	19,610		28,568	0	28,000	0	0	2,974		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	656,250	CSWAP: GBP/USD 8/17/2027	11,850	0	4,593	49,025		71,419	0	70,000	0	0	7,435		(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	1,765	22,710		29,617	0	28,000	0	0	3,069		(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	7,061	90,840		118,470	0	112,000	0	0	12,275		(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	7,188	90,840		126,233	0	112,000	0	0	14,394		(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	1,797	22,710		31,557	0	28,000	0	0	3,598		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,451	13,225		13,832	0	9,175	0	0	900		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	(159)	10,076		12,370	0	5,152	0	0	1,195		(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	1,309	21,655		29,979	0	14,000	0	0	1,987		(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	1,309	21,655		29,979	0	14,000	0	0	1,987		(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	1,309	21,655		29,979	0	14,000	0	0	1,987		(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	1,266	21,475		26,816	0	14,000	0	0	1,550		(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	1,266	21,475		26,816	0	14,000	0	0	1,550		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	1,651	12,315		23,364	0	9,175	0	0	1,653		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	1,651	12,315		23,364	0	9,175	0	0	1,653		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	1,651	12,315		23,364	0	9,175	0	0	1,653		(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	21,516	112,590		267,322	0	252,000	0	0	29,125		(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	8,368	43,785		103,958	0	98,000	0	0	11,326		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	4,783	23,325		45,109	0	27,525	0	0	4,038		(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	6,378	31,100		60,145	0	36,700	0	0	5,384		(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	2,195	8,535		22,767	0	42,000	0	0	5,662		(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	732	2,845		7,589	0	14,000	0	0	1,887		(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	732	2,845		7,589	0	14,000	0	0	1,887		(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	7,991	36,085		46,288	0	64,225	0	0	7,655		(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	(915)	15,155		51,334	0	27,580	0	0	7,208		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(216,955)	0	147,199	1,072,566	XXX	1,731,098	0	1,825,952	0	0	213,519	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	147,199	1,072,566	XXX	1,731,098	0	1,825,952	0	0	213,519	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CL 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	(8,772)	(8,814)		(8,814)	3,483	0	6,524	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(36,983)	0	(8,772)	(8,814)	XXX	(8,814)	3,483	0	6,524	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	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2022	09/28/2022	5,000,000	5,000,000	REC VARIABLE/PAY VARIABLE	0	0	30	122,964		122,964	122,964	0	0	0	12,414		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2022	09/28/2022	1,000,000	1,000,000	REC VARIABLE/PAY VARIABLE	0	0	(14)	24,110		24,110	24,110	0	0	0	2,483		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2022	09/28/2022	3,000,000	3,000,000	REC VARIABLE/PAY VARIABLE	0	0	48	95,394		95,394	95,394	0	0	0	7,448		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2022	09/28/2022	8,000,000	8,000,000	REC VARIABLE/PAY VARIABLE	0	0	(360)	133,816		133,816	133,816	0	0	0	19,863		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2022	09/28/2022	1,000,000	1,000,000	REC VARIABLE/PAY VARIABLE	0	0	(65)	17,587		17,587	17,587	0	0	0	2,483		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(361)	393,871	XXX	393,871	393,871	0	0	0	44,691	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(36,983)	0	(9,133)	385,057	XXX	385,057	397,354	0	6,524	0	44,691	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										(36,983)	0	(8,772)	(8,814)	XXX	(8,814)	3,483	0	6,524	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(216,955)	0	147,199	1,072,566	XXX	1,731,098	0	1,825,952	0	0	213,519	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(361)	393,871	XXX	393,871	393,871	0	0	0	44,691	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(253,938)	0	138,066	1,457,623	XXX	2,116,155	397,354	1,825,952	6,524	0	258,210	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	147,199	1,072,566	XXX	1,731,098	0	1,825,952	0	0	213,519	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										(36,983)	0	(9,133)	385,057	XXX	385,057	397,354	0	6,524	0	44,691	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										(253,938)	0	138,066	1,457,623	XXX	2,116,155	397,354	1,825,952	6,524	0	258,210	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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESU2	79	15,869,323	SEP 22 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/10/2022	4,017.5500	3,789.5000	125,413	0	0	0	0	900,798	900,798	829,500	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												125,413	0	0	0	0	900,798	900,798	829,500	XXX	XXX
1649999999. Subtotal - Short Futures												125,413	0	0	0	0	900,798	900,798	829,500	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												125,413	0	0	0	0	900,798	900,798	829,500	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												125,413	0	0	0	0	900,798	900,798	829,500	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	125,413	0	125,413	829,500	829,500
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	68,635	0	68,635	99,987	0	99,987	10,409	10,409
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	65,205	0	65,205	106,125	0	106,125	17,578	17,578
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	0	0	957,097	0	957,097	1,175,996	0	1,175,996	136,484	136,484
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	14,225	0	14,225	37,945	0	37,945	9,436	9,436
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	410,000	0	164,920	0	0	386,409	0	0	51,428	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	15,155	0	15,155	51,334	0	51,334	7,208	7,208
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	54,425	0	54,425	105,254	0	105,254	9,423	9,423
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	126,775	0	126,775	161,919	0	161,919	16,244	16,244
0299999999. Total NAIC 1 Designation				410,000	0	1,466,437	0	1,301,517	2,124,969	0	1,738,560	258,210	206,782
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	(8,814)	0	0	(8,814)	0	0	0
0999999999 - Gross Totals				410,000	0	1,466,437	(8,814)	1,301,517	2,250,382	(8,814)	1,863,973	1,087,710	1,036,282
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						1,466,437	(8,814)						

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)
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	5,306,133	4,500,000	5,198,049	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	955,104	810,000	935,649	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	9,546	9,546	9,546		V
0199999999 - Total					6,270,783	5,319,546	6,143,244	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)
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	410,000	410,000	XXX		IV
0299999999 - Total					410,000	410,000	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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
36829J-AA-9	GEWMC2006-1GEWMC 2006-1 A2A - USD		6.	4,229	4,229	03/27/2062
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,229	4,229	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,229	4,229	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				4,229	4,229	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				4,229	4,229	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
02089X-RL-3	ALPLLC_1ALPINE SECURITIZATION LLC ABCPI - USD		1.G FE	424,953	425,000	11/03/2022
05253M-PY-4	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D FE	499,239	500,000	02/10/2023
05253M-PQ-1	ANZ_AU1AUST & NZ BANKING GROUP 42DIB 1 - USD		1.D FE	400,002	400,000	07/13/2022
06050T-ND-0	BAC_14BANK OF AMERICA NA - USD		1.C FE	425,001	425,000	07/06/2023
06367C-LC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO). - USD		1.C FE	299,887	300,000	09/15/2022
06367C-S8-1	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C FE	548,900	550,000	03/10/2023
06367C-MB-0	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	449,749	450,000	10/04/2022
06417M-RM-9	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C FE	399,698	400,000	10/21/2022
06417M-RY-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD		1.C FE	499,673	500,000	10/12/2022
06742T-T4-8	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK). - USD		1.E FE	299,899	300,000	12/23/2022
06742T-P8-3	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	474,998	475,000	12/01/2022
06742T-Q3-3	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) CD - USD		1.E FE	249,987	250,000	12/01/2022
05586F-WG-8	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD		1.D FE	425,010	425,000	07/11/2022
05586F-N8-6	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) CDI 1.3 - USD		1.D FE	399,822	400,000	05/19/2023
05586F-RY-5	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD		1.D FE	299,897	300,000	09/09/2022
06054C-BC-8	BACCP_1BOFA SECURITIES INC - USD		1.G FE	424,764	425,000	03/09/2023
13606K-DL-7	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	574,036	575,000	02/10/2023
13606K-HF-6	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	425,064	425,000	11/18/2022
20272A-U4-6	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	249,872	250,000	09/29/2022
21684L-DE-9	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	399,763	400,000	04/06/2023
21684L-DS-8	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	349,777	350,000	05/09/2023
21684L-DU-3	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	249,862	250,000	02/13/2023
22532X-SF-6	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	424,618	425,000	05/23/2023
22532X-SK-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	349,940	350,000	02/23/2023
22532X-SD-1	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK). - USD		1.D FE	249,778	250,000	05/19/2023
22536U-3V-0	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD		1.D FE	424,806	425,000	01/31/2023
22552G-BB-5	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) CDI - USD		1.E FE	300,089	300,000	11/09/2022
2332K4-MB-7	DNB_NO_1DNB BANK ASA. - USD		1.C FE	375,007	375,000	07/08/2022
40435R-LQ-2	HSBC_7HSBC BANK USA NA - USD		1.D FE	500,007	500,000	07/12/2022
40435R-MZ-1	HSBC_7HSBC BANK USA NA - USD		1.D FE	424,697	425,000	01/13/2023
51501H-L2-3	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD		1.D FE	425,051	425,000	08/12/2022
60683B-6F-5	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD		1.E FE	425,009	425,000	09/02/2022
60710R-M3-6	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD		1.E FE	325,028	325,000	07/28/2022
60710R-2B-0	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	399,908	400,000	11/28/2022
60710R-TT-2	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	424,971	425,000	08/10/2022
55380T-U4-0	MTFG_JP_2@NEWYORKMUFG BANK LTD/NY - USD		1.E FE	300,016	300,000	07/08/2022
55380T-Y3-8	MTFG_JP_2@NEWYORKMUFG BANK LTD (NEW YORK) CDI 0. - USD		1.E FE	275,025	275,000	08/04/2022
63254G-RS-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,907	300,000	08/31/2022
63254G-RZ-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,879	300,000	09/14/2022
63254G-UB-9	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	424,497	425,000	05/08/2023
63307N-FT-9	NA_CN_1NATIONAL BANK OF CANADA 42DIB 0 - USD		1.D FE	449,970	450,000	08/09/2022
63307N-GM-3	NA_CN_1NATIONAL BANK OF CANADA 42DIB 1 - USD		1.D FE	374,975	375,000	11/09/2022
63873Q-SE-5	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) 01/11/202 - USD		1.E FE	424,428	425,000	01/11/2023
63873Q-RK-2	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) CDI 0.33% - USD		1.E FE	474,746	475,000	12/02/2022
65602Y-XW-5	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.E FE	425,023	425,000	07/22/2022
65602Y-ZF-0	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) CDI - USD		1.E FE	249,993	250,000	08/19/2022
69034C-MQ-8	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	299,483	300,000	02/09/2023
69034C-MW-5	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	474,839	475,000	02/28/2023
69034C-MY-1	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	249,893	249,998	01/03/2023
78014X-HP-5	RY_CN_3@TORONTOROYAL BANK OF CANADA - USD		1.B FE	274,774	275,000	05/26/2023
78012U-2C-8	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.B FE	299,763	300,000	12/01/2022
78012U-V6-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY 9/29/20 - USD		1.B FE	424,794	425,000	09/29/2022
83050W-BH-6	SEBA_SS_1SKANDINAV ENSKILDA BANK - USD		1.D FE	499,654	500,000	11/22/2022
83050W-BU-7	SEBA_SS_1SKANDINAVISKA ENSKILDA 42DIB 0. - USD		1.D FE	449,907	450,000	10/26/2022
83368Y-HL-4	SOCGENSOCIETE GENERALE 42DIB 0.18% 07 - USD		1.E FE	400,004	400,000	07/14/2022
86565F-KL-5	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	450,011	450,000	08/26/2022
86565F-KF-8	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD		1.E FE	450,015	450,000	08/25/2022
86564M-HQ-4	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E FE	299,999	300,000	08/29/2022
86564M-HU-5	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD		1.E FE	425,041	425,000	08/05/2022
86564M-JX-7	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD		1.E FE	274,985	275,000	09/14/2022
86959R-YZ-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	399,422	400,000	04/21/2023
86959R-VM-9	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD		1.C FE	274,725	275,000	12/02/2022
86959R-WD-8	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD		1.C FE	325,004	325,000	07/11/2022
87019Y-AK-7	SWEDA_1SWEDBANK AB CPIB 0.63% 10/25/20 - USD		1.D FE	424,993	425,000	10/25/2022
87019Y-AA-9	SWEDA_1SWEDBANK AB CPIB 0.65% 10/11/20 - USD		1.D FE	399,997	400,000	10/11/2022
89120D-UD-9	TD_CN_2TORONTO DOMINION BANK - USD		1.C FE	500,249	500,000	09/23/2022
89114W-H9-9	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C FE	299,927	300,000	09/30/2022
89114W-XX-8	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C FE	324,737	325,000	05/25/2023
91127R-BV-8	UOB_SPUNITED OVERSEAS BANK LTD 42DIB - USD		1.B FE	299,905	300,000	02/13/2023
9612C4-U5-8	WBC_AUWESTPAC BANKING CORP - USD		1.D FE	349,899	350,077	03/23/2023
96130A-KP-2	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	349,841	350,000	09/21/2022
96130A-LP-1	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	374,300	375,000	01/12/2023
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				27,413,380	27,425,075	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A FE	432,000	432,000	07/01/2022
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A FE	772,000	772,000	07/01/2022
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A FE	1,240,000	1,240,000	07/01/2022
147250-66-9	MERREPOBOFA IG (BBB Corps) - USD		1.A FE	357,000	357,000	08/05/2022
264669-94-1	DAIWAREPODAIWA A (T Bills, Notes, Bonds - USD		1.A FE	3,258,237	3,258,237	07/01/2022
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A FE	1,100,000	1,100,000	08/04/2022
264669-94-3	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A FE	10,000,000	10,000,000	07/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				17,159,237	17,159,237	XXX
9999999999 - Totals				44,576,846	44,588,541	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 4,652,907 Book/Adjusted Carrying Value $ 4,659,639
2. Average balance for the year Fair Value $ 42,529,835 Book/Adjusted Carrying Value $ 42,543,638
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1 $ 44,584,312 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 4,229

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999999 - Totals						XXX

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	3,479,859	2,280,282	3,376,962	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	277,381	277,381	277,381	XXX
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	3,790,425	3,796,101	3,801,101	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	6,554,881	6,667,666	6,784,285	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	8,103,629	5,931,069	8,763,277	XXX
The Bank of New York Mellon	New York, NY		0.450	1,209	0	11,800,005	10,836,797	10,732,113	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	11,057,380	365,047	45,557	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	1,209	0	45,063,560	30,154,344	33,780,676	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,209	0	45,063,560	30,154,344	33,780,676	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	1,209	0	45,063,560	30,154,344	33,780,676	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
61747C-70-7	MORGAN STANLEY INSTITUTIONAL L MSILF GOVERNMENT-INST		06/28/2022	0.000		3,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,000,000	0	0
8609999999 - Total Cash Equivalents						3,000,000	0	0