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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company 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 and 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 and Zip Code)

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

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

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

Primary Location of Books and Records 1000 Woodbury Road, Suite 208 (Street and Number)

Woodbury, NY, US 11797 (City or Town, State 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	Michael Scott Smith	SVP and Treasurer	Michael Robert Katz #
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Kyle Andrew Puffer

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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	Michael Robert Katz Treasurer

Subscribed and sworn to before me this 29th day of April 2022 Beth Anne Evans	Subscribed and sworn to before me this 3 day of May 2022	Subscribed and sworn to before me this 6th day of May 2022 Beth Anne Evans

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,291,660,469	0	1,291,660,469	1,238,596,015
2. Stocks:				
2.1 Preferred stocks	5,088,480	0	5,088,480	5,368,806
2.2 Common stocks	2,463,868	0	2,463,868	2,037,705
3. Mortgage loans on real estate:				
3.1 First liens	122,907,497	0	122,907,497	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 ($ 38,162,270), cash equivalents ($ 7,000,000) and short-term investments ($ 258,228)	45,420,498	0	45,420,498	38,945,838
6. Contract loans (including $ 0 premium notes)	65,929,571	97,491	65,832,080	66,591,872
7. Derivatives	449,122	0	449,122	252,662
8. Other invested assets	4,251,002	0	4,251,002	4,390,778
9. Receivables for securities	2,908,781	0	2,908,781	536,757
10. Securities lending reinvested collateral assets	45,692,353	0	45,692,353	39,928,902
11. Aggregate write-ins for invested assets	234,900	0	234,900	52,938
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,587,006,540	97,491	1,586,909,049	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	12,056,786	0	12,056,786	11,233,200
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,686,477	457,528	2,228,949	(12,631,627)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	5,699,736	0	5,699,736	5,503,406
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	(14,155,026)	97,120	(14,252,146)	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	4,109,858	0	4,109,858	(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	135,067	0	135,067	0
18.2 Net deferred tax asset	54,001,552	39,105,328	14,896,224	18,412,941
19. Guaranty funds receivable or on deposit	193,520	0	193,520	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	349,871	349,871	0	0
24. Health care ($ 0) and other amounts receivable	0	0	0	(717)
25. Aggregate write-ins for other than invested assets	2,529,464	338	2,529,126	1,463,498
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,654,613,847	40,107,677	1,614,506,170	1,620,347,126
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	570,313,942	0	570,313,942	638,269,371
28. Total (Lines 26 and 27)	2,224,927,789	40,107,677	2,184,820,112	2,258,616,497
DETAILS OF WRITE-INS				
1101. Derivative receivables	234,900	0	234,900	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)	234,900	0	234,900	52,938
2501. Miscellaneous assets	2,514,452	338	2,514,114	1,443,994
2502. Margin call collateral	15,012	0	15,012	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)	2,529,464	338	2,529,126	1,463,498

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 981,408,867 less $ 0 included in Line 6.3 (including $ 1,169,596 Modco Reserve)	981,408,867	982,085,735
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	17,088,184	17,158,025
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	56,980,830	58,054,581
4.	Contract claims:		
	4.1 Life	13,895,321	6,632,596
	4.2 Accident and health	20,289,282	19,410,284
5.	Policyholders' dividends/refunds to members $ 98,784 and coupons $ 0 due and unpaid	98,784	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)	1,185,015	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	119,408	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	357,693	346,462
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 5,791,942 ceded	5,791,942	9,371,991
	9.4 Interest Maintenance Reserve	5,516,449	5,785,103
10.	Commissions to agents due or accrued-life and annuity contracts $ 159,051 , accident and health $ 474,852 and deposit-type contract funds $ 0	633,903	585,994
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	749,566	684,159
13.	Transfers to Separate Accounts due or accrued (net) (including $ (780,045) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(119,881)	(348,098)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(865,615)	(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	1,138,886	291,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	38,221	3,247
18.	Amounts held for agents' account, including $ 103,064 agents' credit balances	103,064	125,237
19.	Remittances and items not allocated	8,846,632	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	1,947,703	1,902,857
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	129,499	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	12,460,459	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	478,756	855,899
	24.09 Payable for securities	13,232,314	0
	24.10 Payable for securities lending	45,692,353	39,928,902
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	5,297,722	5,497,071
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,192,495,357	1,187,309,920
27.	From Separate Accounts Statement	570,313,942	638,269,371
28.	Total liabilities (Lines 26 and 27)	1,762,809,299	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	140,911,692	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)	49,462,231	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)	419,255,087	430,281,480
38.	Totals of Lines 29, 30 and 37	422,010,813	433,037,206
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,184,820,112	2,258,616,497
	DETAILS OF WRITE-INS		
2501.	Unclaimed property	3,688,051	3,482,461
2502.	Lifeline deposits payable	1,500,197	1,892,061
2503.	Miscellaneous liabilities	104,734	120,010
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,740	2,539
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,297,722	5,497,071
3101.	Deferred gain on reinsurance	140,911,692	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)	140,911,692	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	35,706,841	(1,017,364,450)	(928,784,978)
2.	Considerations for supplementary contracts with life contingencies	723,800	(90,814,932)	(93,860,154)
3.	Net investment income	15,864,436	18,893,433	66,904,148
4.	Amortization of Interest Maintenance Reserve (IMR)	(35,674)	(115,447)	(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	4,722,546	13,309,337	27,382,972
7.	Reserve adjustments on reinsurance ceded	(22,603,523)	465,933,167	406,077,503
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,129,818	3,418,978	13,681,975
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	632,498	1,373,990	3,087,988
9.	Totals (Lines 1 to 8.3)	38,140,742	(605,365,924)	(505,775,301)
10.	Death benefits	17,710,760	15,636,675	59,312,094
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,694	1,347	4,220
12.	Annuity benefits	3,137,415	4,174,857	5,901,032
13.	Disability benefits and benefits under accident and health contracts	15,958,621	11,285,133	39,009,012
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	9,695,118	7,578,383	39,142,584
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	686,426	95,900	2,572,863
18.	Payments on supplementary contracts with life contingencies	714,590	3,665,050	1,609,603
19.	Increase in aggregate reserves for life and accident and health contracts	(746,414)	(675,363,069)	(708,901,733)
20.	Totals (Lines 10 to 19)	47,159,211	(632,925,724)	(561,350,326)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,158,672	2,406,527	8,858,525
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	7,550,850	5,861,137	22,782,652
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,605,990	1,561,321	5,069,640
25.	Increase in loading on deferred and uncollected premiums	298,602	2,436,987	2,304,044
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(26,564,716)	(23,804,364)	(88,504,464)
27.	Aggregate write-ins for deductions	48,166	20,282,741	19,015,230
28.	Totals (Lines 20 to 27)	32,256,775	(624,181,376)	(591,824,699)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,883,967	18,815,452	86,049,398
30.	Dividends to policyholders and refunds to members	319,679	301,007	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)	5,564,288	18,514,445	84,955,628
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,746,343	(34,634,631)	(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)	3,817,945	53,149,076	106,987,013
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,800,032) (excluding taxes of $ (80,897) transferred to the IMR)	1,197,550	4,887,235	2,338,175
35.	Net income (Line 33 plus Line 34)	5,015,496	58,036,312	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)	5,015,496	58,036,312	109,325,188
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (112,752)	(401,803)	312,593	2,143,381
39.	Change in net unrealized foreign exchange capital gain (loss)	(22,360)	(6,707)	(11,200)
40.	Change in net deferred income tax	(2,050,130)	(51,090,695)	(50,597,284)
41.	Change in nonadmitted assets	(1,377,871)	46,400,263	38,424,352
42.	Change in liability for reinsurance in unauthorized and certified companies	6,679,350	(9,802)	(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	(44,848)	492,044	(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	(3,968,951)	103,167,090	94,618,832
52.	Dividends to stockholders	(10,750,000)	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)	(11,026,393)	157,301,098	189,919,136
55.	Capital and surplus, as of statement date (Lines 36 + 54)	422,010,813	400,419,168	433,037,206
	DETAILS OF WRITE-INS			
08.301.	Fee income	497,891	447,949	1,823,519
08.302.	Miscellaneous income	100,271	926,041	1,264,469
08.303.	Reinsurance income	34,336	0	0
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)	632,498	1,373,990	3,087,988
2701.	Miscellaneous expense	48,166	933,234	64,645
2702.	Deferred gain on reinsurance	0	103,888,341	103,888,341
2703.	Resinsurance expense	0	939,001	877,179
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(85,477,835)	(85,814,935)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	48,166	20,282,741	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	31,188,942	117,038,215	108,300,548
2. Net investment income	14,905,675	17,271,758	67,637,782
3. Miscellaneous income	(13,100,969)	(74,461,873)	(12,417,782)
4. Total (Lines 1 to 3)	32,993,649	59,848,100	163,520,548
5. Benefit and loss related payments	(25,160,827)	87,292,596	244,064,337
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(26,607,650)	(23,995,774)	(88,610,737)
7. Commissions, expenses paid and aggregate write-ins for deductions	16,527,458	8,217,623	43,521,320
8. Dividends paid to policyholders	273,192	249,023	1,186,947
9. Federal and foreign income taxes paid (recovered) net of $ (12,586,109) tax on capital gains (losses)	5,509,725	3,678,536	(11,664,086)
10. Total (Lines 5 through 9)	(29,458,102)	75,442,004	188,497,782
11. Net cash from operations (Line 4 minus Line 10)	62,451,751	(15,593,904)	(24,977,234)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	124,371,565	39,793,603	235,093,076
12.2 Stocks	0	927,995	4,234,651
12.3 Mortgage loans	1,255,316	1,700,241	14,467,782
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	13,227
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(566)	0	50,095
12.7 Miscellaneous proceeds	13,880,757	6,484,667	1,984,925
12.8 Total investment proceeds (Lines 12.1 to 12.7)	139,507,071	48,906,506	255,843,757
13. Cost of investments acquired (long-term only):			
13.1 Bonds	178,497,247	95,541,490	268,601,406
13.2 Stocks	0	0	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	4,658,234	8,495,421	12,698,944
13.7 Total investments acquired (Lines 13.1 to 13.6)	183,155,481	105,195,601	287,848,274
14. Net increase (or decrease) in contract loans and premium notes	(726,545)	(375,367)	(3,638,222)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(42,921,865)	(55,913,728)	(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	(1,073,751)	(4,945,036)	(11,666,526)
16.5 Dividends to stockholders	10,750,000	0	0
16.6 Other cash provided (applied)	(1,231,475)	5,135,007	(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)	(13,055,226)	189,971	(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)	6,474,660	(71,317,661)	(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)	45,420,498	32,671,048	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	43,955,424	48,954,834	173,429,520
3.	Ordinary individual annuities	645,821	390,821	4,344,535
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	2,261,373	2,225,414	8,837,795
6.	Group annuities	0	0	0
7.	A & H - group	21,038,330	17,448,224	69,336,300
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	588,450	568,060	2,241,283
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	68,489,399	69,587,355	258,189,433
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	68,489,399	69,587,355	258,189,433
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	68,489,399	69,587,355	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 March 31, 2022, there were 59 such policies with total face amount of $12,455,000 and reserves of $67,133.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of March 31, 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	$ 5,015,496	$ 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	$ 5,015,496	$ 109,325,188
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 422,010,813	$ 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	$ 422,010,813	$ 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 March 31, 2022.

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

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

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 March 31, 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 January 1, 2022 to March 31, 2022.

(4) The following table shows all impaired securities at March 31, 2022 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	13,277,731
	2. 12 Months or Longer	$	2,072,065
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	289,293,857
	2. 12 Months or Longer	$	23,092,076

(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	$ 45,692,353

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.

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.

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 March 31, 2022:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock	$ —	$ —	$ 2,216,225	$ —	$ 2,216,225
Common stock	1,660,048	—	803,820	—	2,463,868
Derivatives assets					
Interest rate contracts	—	301,964	—	—	301,964
Total Derivatives	$ —	$ 301,964	$ —	$ —	$ 301,964
Separate account assets	570,313,942	—	—	—	570,313,942
Total assets at fair value/NAV	$ 571,973,990	$ 301,964	$ 3,020,045	$ —	$ 575,295,999
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 40,417,368	$ —	$ —	$ 40,417,368
Derivatives liabilities					
Credit contracts	—	13,916	—	—	13,916
Total Derivatives	$ —	$ 13,916	$ —	$ —	$ 13,916
Total liabilities at fair value	$ —	$ 40,431,284	$ —	$ —	$ 40,431,284

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of January 1, 2022 to March 31, 2022:

Description	Beginning balance at January 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at March 31, 2022
a. Assets										
Preferred Stock	$ 2,006,551	$ 500,000	$ —	$ —	$ (290,326)	$ —	$ —	$ —	$ —	$ 2,216,225
Common Stock	794,843	—	—	—	8,977	—	—	—	—	803,820
Total Assets	$ 2,801,394	$ 500,000	$ —	$ —	$ (281,349)	$ —	$ —	$ —	$ —	$ 3,020,045
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers in and out of Level 3 during the period of January 1, 2022 to March 31, 2022 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes when prices are not available from one of the commercial pricing services are reflected as transfers into Level 3, 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 March 31, 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	$ 1,320,582,127	$ 1,291,660,469	$ 38,725,751	$ 1,232,237,012	$ 49,619,364	$ —	$ —
Preferred stock	5,004,582	5,088,480	—	520,060	4,484,522	—	—
Common stock	2,463,868	2,463,868	1,660,048	—	803,820	—	—
Mortgage loans	123,937,611	122,907,497	—	—	123,937,611	—	—
Contract loans	65,832,080	65,832,080	—	65,832,080	—	—	—
Other invested assets	969,356	1,154,547	—	969,356	—	—	—
Cash equivalents and short-term investments	7,271,664	7,258,228	7,000,000	—	271,664	—	—
Derivatives							
Equity contracts	234,900	—	234,900	—	—	—	—
Foreign exchange contracts	357,203	147,158	—	357,203	—	—	—
Interest rate contracts	301,964	301,964	—	301,964	—	—	—
Separate account assets	570,313,942	570,313,942	570,313,942	—	—	—	—
Total Assets	$ 2,097,269,297	$ 2,067,128,233	$ 617,934,641	$ 1,300,217,675	$ 179,116,981	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 17,079,789	$ 16,563,462	$ —	$ —	$ 17,079,789	$ —	$ —
Deposit type contracts	40,417,368	40,417,368	—	40,417,368	—	—	—
Derivatives							
Credit contracts	13,916	13,916	—	13,916	—	—	—
Foreign exchange contracts	84,710	464,840	—	84,710	—	—	—
Total Liabilities	$ 57,595,783	$ 57,459,586	$ —	$ 40,515,994	$ 17,079,789	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

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

21. Other Items
No significant change

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

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

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 March 31, 2022, $15,232,961 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $9,164,047 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 $10,471,181 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.
Changes in ownership of entities and dissolution of entities.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 000163710

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

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

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

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

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

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

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

6.4 By what department or departments?
New York

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $6,143,574

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	$ 2,500,000
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	$ 44,746
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,784,041	$ 2,544,746
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. $ 45,674,372
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 45,692,353
16.3 Total payable for securities lending reported on the liability page. $ 45,692,353

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street New York, NY 10286

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 117,971,485
	1.14 Total Mortgages in Good Standing	$ 117,971,485
	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)	$ 122,907,497
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	74.954 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	25.604 %
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

				Direct Business Only			
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	66,665	0	34,319	0	100,984	0
2. Alaska AK	L	1,951	0	7,361	0	9,312	0
3. Arizona AZ	L	118,212	0	149,470	0	267,683	0
4. Arkansas AR	L	58,532	300	224,880	0	283,713	0
5. California CA	L	577,144	2,805	808,637	0	1,388,587	0
6. Colorado CO	L	83,973	300	188,809	0	273,082	0
7. Connecticut CT	L	1,252,122	0	307,826	0	1,559,948	0
8. Delaware DE	L	57,897	0	410,073	0	467,971	0
9. District of Columbia DC	L	49,949	0	39,405	0	89,354	0
10. Florida FL	L	1,136,743	150	481,714	0	1,618,607	0
11. Georgia GA	L	209,480	300	113,719	0	323,499	0
12. Hawaii HI	L	46,035	0	56,848	0	102,883	0
13. Idaho ID	L	7,076	0	4,811	0	11,887	0
14. Illinois IL	L	313,035	750	307,835	0	621,620	0
15. Indiana IN	L	322,285	0	230,337	0	552,622	0
16. Iowa IA	L	20,534	0	8,772	0	29,307	0
17. Kansas KS	L	21,340	0	104,423	0	125,763	0
18. Kentucky KY	L	97,543	0	48,906	0	146,449	0
19. Louisiana LA	L	22,277	0	31,084	0	53,362	0
20. Maine ME	L	86,601	150	24,898	0	111,649	0
21. Maryland MD	L	294,109	300	121,063	0	415,472	0
22. Massachusetts MA	L	300,381	690	216,433	0	517,504	0
23. Michigan MI	L	97,011	0	70,239	0	167,250	0
24. Minnesota MN	L	556,471	0	71,699	0	628,170	0
25. Mississippi MS	L	15,351	0	73,782	0	89,133	0
26. Missouri MO	L	104,016	300	241,937	0	346,253	0
27. Montana MT	L	13,987	0	3,752	0	17,738	0
28. Nebraska NE	L	22,621	0	16,221	0	38,841	0
29. Nevada NV	L	32,460	0	36,251	0	68,711	0
30. New Hampshire NH	L	63,166	198	19,407	0	82,771	0
31. New Jersey NJ	L	1,654,883	6,793	928,376	0	2,590,052	0
32. New Mexico NM	L	19,863	0	21,903	0	41,766	0
33. New York NY	L	34,880,190	619,963	12,897,467	0	48,397,619	0
34. North Carolina NC	L	543,989	300	124,951	0	669,240	0
35. North Dakota ND	L	16,784	0	4,923	0	21,707	0
36. Ohio OH	L	303,835	0	153,115	0	456,950	0
37. Oklahoma OK	L	22,557	0	31,064	0	53,622	0
38. Oregon OR	L	23,913	0	119,172	0	143,085	0
39. Pennsylvania PA	L	922,223	6,300	560,071	0	1,488,595	0
40. Rhode Island RI	L	62,200	500	19,857	0	82,558	0
41. South Carolina SC	L	262,731	0	37,718	0	300,450	0
42. South Dakota SD	L	25,533	0	33,233	0	58,765	0
43. Tennessee TN	L	156,694	150	56,197	0	213,042	0
44. Texas TX	L	256,863	2,150	492,877	0	751,890	0
45. Utah UT	L	29,744	0	26,969	0	56,713	0
46. Vermont VT	L	34,337	16	17,322	0	51,674	0
47. Virginia VA	L	266,744	2,123	195,286	0	464,153	0
48. Washington WA	L	67,243	450	167,819	0	235,513	0
49. West Virginia WV	L	44,723	0	26,618	0	71,340	0
50. Wisconsin WI	L	61,518	0	36,747	0	98,265	0
51. Wyoming WY	L	8,910	0	8,613	0	17,522	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	12,244	0	0	0	12,244	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	1,666	0	0	0	1,666	0
58. Aggregate Other Aliens OT	XXX	239,583	833	0	0	240,416	0
59. Subtotal	XXX	45,968,392	645,821	20,415,209	0	67,029,422	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	268,148	0	0	0	268,148	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	166,706	0	0	0	166,706	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	46,403,246	645,821	20,415,209	0	67,464,276	0
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97 Totals (All Business)	XXX	46,403,246	645,821	20,415,209	0	67,464,276	0
98. Less Reinsurance Ceded	XXX	35,736,639	152,588	386,107	0	36,275,334	0
99. Totals (All Business) less Reinsurance Ceded	XXX	10,666,607	493,233	20,029,103	0	31,188,942	0
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	200,248	833	0	0	201,081	0
58002. DOM Dominican Republic	XXX	39,335	0	0	0	39,335	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	239,583	833	0	0	240,416	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
ILICA LLC		06-1067464		CT
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, LLC		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP I LP		87-1885741		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya TALF GP LLC				DE
Voya TALF Opportunity Fund LP				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE

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

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

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

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

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

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4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	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		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Suspense and clearing account	2,382	0
2505.	Derivative payable	2,358	2,539
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,740	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	87,100	(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	(85,477,835)	(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	1,255,315	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)	122,907,497	124,162,812
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	122,907,497	124,162,812
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	122,907,497	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)	(138,865)	(102,537)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	13,227
8.	Deduct amortization of premium and depreciation	910	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)	4,251,006	4,390,781
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,251,006	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	179,103,658	273,990,640
3.	Accrual of discount	672,827	2,533,558
4.	Unrealized valuation increase (decrease)	185,288	(84,694)
5.	Total gain (loss) on disposals	(394,939)	109,366,995
6.	Deduct consideration for bonds and stocks disposed of	124,978,006	799,063,448
7.	Deduct amortization of premium	551,229	2,724,055
8.	Total foreign exchange change in book/adjusted carrying value	(466,067)	(923,637)
9.	Deduct current year's other than temporary impairment recognized	362,933	609,090
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,665	838,458
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,299,212,816	1,246,002,552
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,299,212,816	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)	580,021,740	113,142,080	101,655,630	3,758,707	595,266,897	0	0	580,021,740
2. NAIC 2 (a)	601,261,586	62,930,896	23,528,780	(6,209,232)	634,454,470	0	0	601,261,586
3. NAIC 3 (a)	50,739,082	3,316,185	195,907	984,367	54,843,727	0	0	50,739,082
4. NAIC 4 (a)	3,783,137	0	13,548	460,544	4,230,133	0	0	3,783,137
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	2,790,469	0	0	333,001	3,123,470	0	0	2,790,469
7. Total Bonds	1,238,596,014	179,389,161	125,393,865	(672,613)	1,291,918,697	0	0	1,238,596,014
PREFERRED STOCK								
8. NAIC 1	2,322,255	0	0	0	2,322,255	0	0	2,322,255
9. NAIC 2	3,046,551	0	0	(280,326)	2,766,225	0	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	5,368,806	0	0	(280,326)	5,088,480	0	0	5,368,806
15. Total Bonds and Preferred Stock	1,243,964,820	179,389,161	125,393,865	(952,939)	1,297,007,177	0	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 $ 258,228 ; 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	258,228	XXX	258,228	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	692,443
2.	Cost of short-term investments acquired	285,503	0
3.	Accrual of discount	3,619	25,268
4.	Unrealized valuation increase (decrease)	0	(33,990)
5.	Total gain (loss) on disposals	(425)	0
6.	Deduct consideration received on disposals	30,408	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)	258,228	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	258,228	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)	134,570
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,560,304)
6.	Considerations received/(paid) on terminations	(1,560,304)
7.	Amortization	3,328
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	435,705
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(29,634)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(29,634)

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	(952,920)			
	3.14 Section 1, Column 18, prior year	(257,373)	(695,547)	(695,547)	
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	(952,920)			
	3.24 Section 1, Column 19, prior year plus	(257,373)			
	3.25 SSAP No. 108 adjustments	0	(695,547)	(695,547)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		1,529,406		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	1,529,406			
	4.23 SSAP No. 108 adjustments	0	1,529,406		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(29,634)	
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)		(29,634)
4.	Part D, Section 1, Column 6	449,122	
5.	Part D, Section 1, Column 7	(478,756)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	560,541	
8.	Part B, Section 1, Column 13	234,900	
9.	Total (Line 7 plus Line 8)		795,441
10.	Part D, Section 1, Column 9	1,028,935	
11.	Part D, Section 1, Column 10	(233,494)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	260,701	
14.	Part B, Section 1, Column 20	864,000	
15.	Part D, Section 1, Column 12	1,124,701	
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	7,000,000	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	0	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)	7,000,000	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,000,000	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
28092	ESCONDIDO	CA		02/29/2008		2,809,268	0	0	0	0	0	0	0	26,277	0	0	0
29124	SANTA CLARITA	CA		12/11/2014		2,588,240	0	0	0	0	0	0	0	15,565	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		5,296,853	0	0	0	0	0	0	0	130,622	0	0	0
29488	DANA POINT	CA		11/01/2016		8,594,138	0	0	0	0	0	0	0	75,638	0	0	0
29551	SAN JOSE	CA		02/24/2017		8,830,495	0	0	0	0	0	0	0	68,473	0	0	0
29967	El Segundo	CA		03/18/2020		5,749,031	0	0	0	0	0	0	0	38,996	0	0	0
29709	Englewood	CO		05/07/2018		6,101,773	0	0	0	0	0	0	0	30,828	0	0	0
28861	BOCA RATON	FL		08/12/2013		6,724,950	0	0	0	0	0	0	0	46,034	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		5,778,872	0	0	0	0	0	0	0	53,840	0	0	0
28738	TIMONIUM	MD		05/30/2012		5,236,761	0	0	0	0	0	0	0	40,514	0	0	0
29468	ROCKVILLE	MD		08/01/2016		5,777,107	0	0	0	0	0	0	0	37,264	0	0	0
29227	KANSAS CITY	MO		06/11/2015		4,791,865	0	0	0	0	0	0	0	197,963	0	0	0
29533	HENDERSON	NV		02/02/2017		6,730,113	0	0	0	0	0	0	0	297,885	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,003,426	0	0	0	0	0	0	0	48,675	0	0	0
29245	RICHMOND	VA		08/07/2015		7,662,530	0	0	0	0	0	0	0	105,851	0	0	0
29319	WAUKESHA	WI		01/11/2016		4,651,377	0	0	0	0	0	0	0	40,890	0	0	0
0299999. Mortgages with partial repayments						95,326,800	0	0	0	0	0	0	0	1,255,315	0	0	0
0599999 - Totals						95,326,800	0	0	0	0	0	0	0	1,255,315	0	0	0

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 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		03/01/2022	Interest Capitalization		19,706	19,706	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		03/01/2022	Interest Capitalization		4,072	4,072	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		03/01/2022	Interest Capitalization		8,226	8,226	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		02/07/2022	CITIGROUP GLOBAL MARKETS		781,641	1,000,000	1,125	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		03/01/2022	Interest Capitalization		1,250	1,250	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		02/09/2022	JP MORGAN CHASE		805,938	1,000,000	1,500	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		03/01/2022	Interest Capitalization		1,667	1,667	0	1.A
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/10/2022	BARCLAYS CAPITAL		2,078,055	2,200,000	10,696	1.A
912810-TF-5	US TREASURY N B 2.375% 02/15/42		03/21/2022	Various		6,130,713	6,175,000	9,187	1.A
912828-Z7-8	US TREASURY N B 1.500% 01/31/27		02/04/2022	HSBC SECURITIES USA INC.		986,914	1,000,000	290	1.A
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		01/10/2022	BANK OF AMERICA		1,953,828	2,000,000	836	1.A
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		02/03/2022	HSBC SECURITIES USA INC.		4,988,867	5,000,000	967	1.A
91282C-EB-3	TREASURY NOTE 1.875% 02/28/29		03/22/2022	Various		5,632,354	5,750,000	5,465	1.A
91282C-EC-1	US TREASURY N B 1.875% 02/28/27		03/15/2022	WACHOVIA		5,549,906	5,600,000	4,565	1.A
0109999999. Subtotal - Bonds - U.S. Governments						28,943,137	29,759,921	34,631	XXX
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A 3.570% 01/21/32	D	01/13/2022	HSBC SECURITIES USA INC.		250,000	250,000	0	2.C FE
77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	D	01/19/2022	HSBC SECURITIES USA INC.		248,425	250,000	0	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						498,425	500,000	0	XXX
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		02/03/2022	Various		70,695	75,000	639	3.C FE
00206R-KD-3	AT&T INC 3.100% 02/01/43		02/25/2022	BANK OF AMERICA		438,640	500,000	1,292	2.B FE
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46		02/04/2022	GOLDMAN SACHS & CO.		2,544,520	2,000,000	18,511	1.E FE
00287Y-CA-5	ABBVIE INC SERIES WI 4.050% 11/21/39		02/25/2022	BANK OF AMERICA		1,032,760	1,000,000	11,250	2.B FE
009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.700% 05/15/40		02/01/2022	CITI GROUP		714,623	750,000	4,388	1.F FE
010392-FF-0	ALABAMA POWER CO SERIES 11-C 5.200% 06/01/41		03/29/2022	MORGAN STANLEY & CO. INC.		830,055	750,000	13,000	1.G FE
02079K-AF-4	ALPHABET INC 2.050% 08/15/50		02/03/2022	MORGAN KEEGAN & COMPANY INC		409,135	500,000	4,897	1.C FE
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		02/25/2022	BANK OF AMERICA		467,980	500,000	4,352	1.D FE
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32		03/29/2022	JP MORGAN CHASE		497,455	500,000	0	2.C FE
037833-EE-6	APPLE INC 2.375% 02/08/41		02/25/2022	BANK OF AMERICA		437,260	500,000	759	1.B FE
038336-F*-9	APTARGROUP INC 1.170% 07/19/24		03/30/2022	Tax Free Exchange		575,925	558,225	1,288	2.A Z
03881V-AW-9	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF2 CLASS E 144A 2.000% 06/15/54		02/04/2022	PERFORMANCE TRUST CAP PARTNERS		735,188	900,000	350	1.A
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		02/01/2022	MORGAN STANLEY & CO. INC.		795,075	750,000	8,531	1.F FE
04002V-AJ-0	AREIT CRE TRUST SERIES 2022-CRE6 CLASS D 144A 2.900% 12/17/24		01/14/2022	MORGAN STANLEY & CO. INC.		750,000	750,000	0	2.B FE
04002V-AL-5	AREIT CRE TRUST SERIES 2022-CRE6 CLASS E 144A 3.450% 01/17/25		01/14/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0	2.C FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A 5.000% 02/15/32		03/09/2022	BANK OF AMERICA		29,213	30,000	467	3.B FE
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		02/01/2022	JANE STREET CAPITAL		681,840	750,000	563	1.E FE
052769-AH-9	AUTODESK INC 2.400% 12/15/31		02/01/2022	MORGAN STANLEY & CO. INC.		718,725	750,000	5,800	2.B FE
053611-AM-1	AVERY DENNISON CORP 2.250% 02/15/32		02/01/2022	JANE STREET CAPITAL		702,750	750,000	7,734	2.B FE
05379B-AR-8	AVISTA CORP 4.000% 04/01/52		03/08/2022	WACHOVIA		249,910	250,000	0	1.G FE
05530S-AA-4	BANC OF AMERICA MERRILL LYNCH SERIES 2022-DKLX CLASS A 144A 1.452% 01/15/39		01/31/2022	BANK OF AMERICA		1,000,000	1,000,000	0	1.A FE
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B 3.752% 04/15/55		03/23/2022	BARCLAYS CAPITAL		249,063	250,000	311	1.C FE
05609T-AG-5	BX TRUST SERIES 2022-VAMF CLASS D 144A 2.181% 01/15/39		01/20/2022	JP MORGAN CHASE		249,375	250,000	0	2.C FE
05610B-AJ-5	BXSC COMMERCIAL MORTGAGE TR SERIES 2022-WSS CLASS C 144A 2.641% 03/15/35		03/11/2022	JP MORGAN CHASE		496,250	500,000	0	1.G FE
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 2.357% 02/15/39		02/10/2022	CITI GROUP		248,932	250,000	0	2.C FE
06036F-BH-3	BANK SERIES 2018-BN15 CLASS C 4.656% 11/15/61		03/30/2022	CITIGROUP GLOBAL MARKETS		300,398	300,000	0	2.B
06539V-BB-3	BANK SERIES 2022-BNK3 CLASS C 3.270% 02/15/55		01/26/2022	BANK OF AMERICA		253,870	250,000	204	1.G FE
06539V-BQ-0	BANK SERIES 2022-BNK39 CLASS D 144A 2.500% 02/15/55		01/26/2022	BANK OF AMERICA		216,221	250,000	156	2.B FE
07336F-AG-1	BAYVIEW MSR OPPORTUNITY MAST SERIES 2022-3 CLASS A7 144A 3.000% 01/25/52		02/17/2022	BANK OF AMERICA		483,636	500,000	1,000	1.A FE
075887-BG-3	BECTON DICKINSON AND CO 4.685% 12/15/44		02/10/2022	MORGAN STANLEY & CO. INC.		2,280,120	2,000,000	15,356	2.C FE
08161Y-BK-8	BENCHMARK MORTGAGE TRUST SERIES 2022-B34 CLASS B 3.833% 04/15/55		03/30/2022	DEUTSCHE BANK SECURITIES		499,930	500,000	692	1.D FE
08163D-AL-1	BENCHMARK MORTGAGE TRUST SERIES 2021-B25 CLASS C 144A 3.201% 04/15/54		03/30/2022	CITIGROUP GLOBAL MARKETS		249,639	250,000	0	1.A
092113-AN-9	BLACK HILLS CORP 4.200% 09/15/46		02/25/2022	BANK OF AMERICA		1,004,090	1,000,000	19,367	2.A FE
092113-AT-6	BLACK HILLS CORP 2.500% 06/15/30		02/01/2022	JANE STREET CAPITAL		725,070	750,000	2,500	2.A FE
09247X-AS-0	BLACKROCK INC 2.100% 02/25/32		02/03/2022	GOLDMAN SACHS & CO.		945,210	1,000,000	3,325	1.D FE
09261B-AH-3	BLACKSTONE HOLDINGS FINA SERIES 144A 3.200% 01/30/52		01/03/2022	CITI GROUP		997,110	1,000,000	0	1.E FE
09630A-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 2018-3A CLASS C 144A 2.458% 10/25/30		03/17/2022	MORGAN STANLEY & CO. INC.		489,900	500,000	1,877	1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/52		02/15/2022	DEUTSCHE BANK		995,670	1,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		03/14/2022	JP MORGAN CHASE		493,155	500,000	0	2.C FE
120568-BC-3	BUNGE LTD FINANCE CORP 2.750% 05/14/31		02/01/2022	MORGAN KEEGAN & COMPANY INC		732,270	750,000	4,526	2.B FE
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS C 4.393% 11/15/50		03/30/2022	CITIGROUP GLOBAL MARKETS		246,738	250,000	0	2.B
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/15/2022	CANTOR		348,794	370,687	490	1.F FE
12597N-AC-7	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS D 144A 2.500% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		217,246	250,000	17	2.B
12597N-AY-9	CSAIL COMMERCIAL MORTGAGE TR SERIES 2020-C19 CLASS C 3.614% 03/15/53		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		270,217	271,000	27	1.D
14040H-CJ-2	CAPITAL ONE FINANCIAL CO 2.618% 11/02/32		02/03/2022	KEYBANC CAPITAL MARKETS INC		476,940	500,000	3,454	2.A FE
153527-AP-1	CENTRAL GARDEN & PET CO SERIES 144A 4.125% 04/30/31		03/09/2022	BANK OF AMERICA		28,050	30,000	450	3.B FE
156504-AM-4	CENTURY COMMUNITIES SERIES 144A 3.875% 08/15/29		03/03/2022	Various		56,025	60,000	128	3.C FE
161175-CJ-1	CHARTER COMM OPT LLC CAP 4.400% 04/01/33		03/10/2022	JP MORGAN CHASE		498,170	500,000	0	2.C FE
161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/53		03/10/2022	MORGAN STANLEY & CO. INC.		496,500	500,000	0	2.C FE
17322A-AM-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC19 CLASS D 144A 5.091% 03/10/47		03/01/2022	PERFORMANCE TRUST CAP PARTNERS		255,244	250,000	71	2.B
17327G-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-C6 CLASS D 144A 5.065% 11/10/51		01/18/2022	PERFORMANCE TRUST CAP PARTNERS		263,037	250,000	668	2.B
17330C-AG-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 2022-J1 CLASS A2 144A 2.500% 02/25/52		02/03/2022	CITI GROUP		461,749	500,000	1,146	1.A FE
20826F-AV-8	CONOCOPHILLIPS COMPANY 3.800% 03/15/52		02/22/2022	TD SECURITIES USA		499,195	500,000	0	1.G FE
210518-CU-8	CONSUMERS ENERGY CO 3.950% 05/15/43		02/25/2022	BANK OF AMERICA		523,955	500,000	5,815	1.F FE
212015-AQ-4	CONTINENTAL RESOURCES INC/OK SERIES WI 4.900% 06/01/44		02/09/2022	RBC CAPITAL MARKETS		520,900	500,000	4,764	2.C FE
21871X-AG-4	COREBRIDGE FINANCIAL INC SERIES 144A 3.900% 04/05/32		03/31/2022	JP MORGAN CHASE		499,260	500,000	0	2.A FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC SERIES 144A 4.350% 04/05/42		03/31/2022	CITIGROUP GLOBAL MARKETS		499,865	500,000	0	2.A FE
21871X-AL-3	COREBRIDGE FINANCIAL INC SERIES 144A 4.400% 04/05/52		03/31/2022	JP MORGAN CHASE		499,915	500,000	0	2.A FE
231021-AT-3	CUMMINS INC 1.500% 09/01/30		02/01/2022	DEUTSCHE BANK		692,033	750,000	4,750	1.F FE
235851-AR-3	DANAHER CORP 4.375% 09/15/45		01/04/2022	U.S. BANCORP INVESTMENTS INC		484,640	400,000	5,396	2.A FE
25461L-AA-0	DIRECTV FIN LLC/COINC SERIES 144A 5.875% 08/15/27		03/03/2022	Various		104,778	105,000	2,339	3.B FE
276480-AA-8	EASTERN GAS TRAN SERIES 144A 3.900% 11/15/49		02/15/2022	MITSUBISHI UFJ SECS USA		958,190	1,000,000	9,967	1.G FE
278865-BF-6	ECOLAB INC 1.300% 01/30/31		02/01/2022	MORGAN STANLEY & CO. INC.		683,288	750,000	81	1.G FE
283677-AW-2	EL PASO ELECTRIC CO 6.000% 05/15/35		01/12/2022	JP MORGAN CHASE		649,275	500,000	4,917	2.B FE
291011-BM-5	EMERSON ELECTRIC CO 2.750% 10/15/50		02/16/2022	WACHOVIA		212,718	250,000	2,349	1.F FE
29670G-AF-9	ESSENTIAL UTILITIES INC 2.400% 05/01/31		02/01/2022	JANE STREET CAPITAL		731,025	750,000	4,600	1.G FE
29736R-AG-5	ESTEE LAUDER CO INC 4.375% 06/15/45		02/25/2022	BANK OF AMERICA		1,138,460	1,000,000	9,236	1.E FE
29736R-AR-1	ESTEE LAUDER CO INC 1.950% 03/15/31		02/01/2022	MORGAN STANLEY & CO. INC.		718,388	750,000	5,606	1.E FE
30231G-AW-2	EXXON MOBIL CORP 4.114% 03/01/46		02/25/2022	BANK OF AMERICA		1,070,700	1,000,000	0	1.D FE
337738-BC-1	FISERV INC 2.650% 06/01/30		02/01/2022	BNP PARIBAS SECURITIES CORP		735,713	750,000	3,423	2.B FE
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000% 03/25/32		03/22/2022	BANK OF AMERICA		1,748,285	1,750,000	0	2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SE 4.500% 03/25/52		03/22/2022	JP MORGAN CHASE		1,711,640	1,750,000	0	2.B FE
36248G-AP-5	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS D 144A 5.312% 11/10/46		02/28/2022	PERFORMANCE TRUST CAP PARTNERS		99,973	100,000	15	2.B
36264F-AC-5	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/29		03/21/2022	BANK OF AMERICA		248,183	250,000	0	2.A FE
36264F-AE-1	GSK CONSUMER HEALTHCARE SERIES 144A 4.000% 03/24/52		03/21/2022	CITIGROUP GLOBAL MARKETS		981,640	1,000,000	0	2.A FE
36266P-AR-8	GS MORTGAGE BACKED SECURITIES SERIES 2022-MM1 CLASS A14 144A 2.500% 07/25/52		02/03/2022	GOLDMAN SACHS & CO.		462,685	500,000	1,285	1.A FE
36267E-CF-6	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ2 CLASS A33 144A 3.000% 06/25/52		02/25/2022	GOLDMAN SACHS & CO.		469,355	500,000	1,125	1.A FE
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/26/52		03/18/2022	GOLDMAN SACHS & CO.		1,869,375	2,000,000	4,167	1.A FE
36459D-AC-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK 144A 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		488,635	500,000	0	1.G FE
36459D-AE-1	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK27 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		243,134	250,000	0	2.C FE
36459D-AQ-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK61 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		208,952	250,000	0	2.C FE
36459D-BC-4	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK41 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		459,762	500,000	0	1.G FE
36459D-BE-0	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS CK41 14 1.411% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		362,245	400,000	0	2.C FE
36459D-BQ-3	GAM RESECURITIZATION TRUST SERIES 22-FRR3 144A 0.231% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		462,746	500,000	313	1.G FE
36459D-BS-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS BK47 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		444,603	500,000	0	2.C FE
36459D-CC-3	GAM RESECURITIZATION TRUST SERIE 22-FRR3 AK71 144A 0.231% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		241,095	250,000	651	2.C FE
36459D-CN-9	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS AK89 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		381,779	500,000	0	2.C FE
36459D-CY-5	GAM RESECURITIZATION TRUST SERIES 2022-FRR3CLASS A728 144 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		229,738	250,000	0	1.G FE
36459D-DA-6	GAM RESECURITIZATION TRUST SERIES 2022-FRR3 CLASS B728 14 0.000% 01/29/52		01/28/2022	PERFORMANCE TRUST CAP PARTNERS		456,492	500,000	0	2.C FE
364760-AQ-1	GAP INC THE SERIES 144A 3.875% 10/01/31		01/28/2022	JEFFERIES & COMPANY INC		69,669	75,000	1,001	3.C FE
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		02/25/2022	BANK OF AMERICA		1,102,150	1,000,000	17,708	1.G FE
37940X-AH-5	GLOBAL PAYMENTS INC 2.900% 11/15/31		02/01/2022	BNP PARIBAS SECURITIES CORP		735,788	750,000	4,290	2.C FE
427866-BE-7	HERSHEY COMPANY 1.700% 06/01/30		02/01/2022	JANE STREET CAPITAL		713,918	750,000	2,196	1.E FE
42809H-AD-9	HESS CORP 5.600% 02/15/41		02/09/2022	Various		2,091,775	1,750,000	46,978	3.A FE
437076-BA-9	HOME DEPOT INC 4.200% 04/01/43		02/25/2022	BANK OF AMERICA		1,092,960	1,000,000	17,500	1.F FE

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437076-CP-5	HOME DEPOT INC 3.250% 04/15/32		03/24/2022	MORGAN STANLEY & CO. INC.		994,810	1,000,000	0	1.F FE
437076-CQ-3	HOME DEPOT INC 3.625% 04/15/52		03/24/2022	MORGAN STANLEY & CO. INC.		978,630	1,000,000	0	1.F FE
440452-AF-7	HORMEL FOODS CORP 1.800% 06/11/30		02/01/2022	MORGAN STANLEY & CO. INC.		714,893	750,000	1,950	1.F FE
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A 3.982% 03/05/37		03/09/2022	PERFORMANCE TRUST CAP PARTNERS		963,750	1,000,000	1,106	1.A
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A 3.951% 03/15/32		03/04/2022	CITIGROUP GLOBAL MARKETS		255,241	250,000	439	1.G FE
452308-AR-0	ILLINOIS TOOL WORKS INC 3.900% 09/01/42		02/03/2022	GOLDMAN SACHS & CO.		555,695	500,000	8,450	1.E FE
45866F-AP-9	INTERCONTINENTALEXCHANGE 2.650% 09/15/40		02/25/2022	BANK OF AMERICA		873,670	1,000,000	12,219	1.G FE
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	HSBC SECURITIES USA INC.		499,905	500,000	0	1.G FE
460690-BS-8	INTERPUBLIC GROUP COS 3.375% 03/01/41		03/22/2022	BARCLAYS CAPITAL		1,753,945	2,000,000	4,313	2.B FE
46641W-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS B 4.394% 04/15/47		02/28/2022	CREDIT SUISSE FIRST BOSTON		255,322	250,000	31	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		03/23/2022	JP MORGAN CHASE		926,719	1,000,000	2,083	1.A FE
48123V-AF-9	ZIFF DAVIS INC SERIES 144A 4.625% 10/15/30		01/27/2022	Various		74,525	75,000	1,000	3.C FE
482480-AH-3	KLA CORP 5.000% 03/15/49		01/12/2022	CITI GROUP		580,556	443,000	7,322	1.G FE
487836-BX-5	KELLOGG CO 2.100% 06/01/30		02/01/2022	MORGAN STANLEY & CO. INC.		716,033	750,000	2,713	2.B FE
50172L-AJ-9	LA QUINTA MORTGAGE TRUST SERIES 2022-LAQ CLASS C 144A 3.083% 03/15/39		03/14/2022	DEUTSCHE BANK SECURITIES		499,375	500,000	0	1.G FE
505742-AP-1	LADDER CAP FIN LLLP CORP SERIES 144A 4.750% 06/15/29		03/03/2022	Various		102,894	105,000	781	3.B FE
512807-AW-8	LAM RESEARCH CORP 2.875% 06/15/50		02/25/2022	BANK OF AMERICA		442,280	500,000	3,035	1.G FE
539830-BD-0	LOCKHEED MARTIN CORP 3.800% 03/01/45		01/03/2022	CREDIT SUISSE FIRST BOSTON		562,050	500,000	6,544	1.G FE
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		03/22/2022	BANK OF AMERICA		2,499,575	2,500,000	0	2.A FE
548661-EJ-2	LOWES COS INC 4.250% 04/01/52		03/22/2022	BANK OF AMERICA		3,747,450	3,750,000	0	2.A FE
55336V-BT-6	MPLX LP 4.950% 03/14/52		03/10/2022	CITIGROUP GLOBAL MARKETS		494,910	500,000	0	2.B FE
55616X-AM-9	MACYS RETAIL HOLDINGS INC 4.500% 12/15/34		03/03/2022	GOLDMAN SACHS & CO.		54,000	60,000	615	3.B FE
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		03/09/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	2.C FE
55903V-AN-3	MAGALLANES INC SERIES 144A 5.050% 03/15/42		03/09/2022	GOLDMAN SACHS & CO.		500,000	500,000	0	2.C FE
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		02/07/2022	GOLDMAN SACHS & CO.		1,097,070	1,000,000	19,000	2.B FE
57109K-AB-1	MERLETTE FUNDING TRUST SERIES 2022-1A CLASS B 144A 2.340% 04/15/32		02/09/2022	GOLDMAN SACHS & CO.		495,028	500,000	0	1.D FE
571748-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		02/03/2022	GOLDMAN SACHS & CO.		481,545	500,000	1,946	1.G FE
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		02/03/2022	JANE STREET CAPITAL		486,615	500,000	5,818	1.E FE
57667J-AA-0	MATCH GROUP HLD II LLC SERIES 144A 3.625% 10/01/31		01/27/2022	JANE STREET CAPITAL		18,454	20,000	236	3.C FE
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/03/2022	BNP PARIBAS SECURITIES CORP		460,620	500,000	4,419	2.B FE
585055-BU-9	MEDTRONIC INC SERIES WI 4.625% 03/15/45		01/14/2022	JP MORGAN CHASE		628,160	500,000	7,965	1.G FE
58549J-AP-9	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2022-INV2 CLASS A5 144A 3.000% 04/25/52		03/14/2022	JP MORGAN CHASE		459,607	500,000	1,250	1.A FE
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		02/25/2022	BANK OF AMERICA		867,810	1,000,000	4,374	1.E FE
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		02/25/2022	Various		1,454,765	1,500,000	14,834	1.F FE
63111X-AE-1	NASDAQ INC 2.500% 12/21/40		02/10/2022	Various		1,301,855	1,500,000	4,444	2.B FE
63942M-AB-6	NAVIENT STUDENT LOAN TRUST SERIES 2022-A CLASS B 144A 3.030% 07/15/70		02/01/2022	BANK OF AMERICA		249,986	250,000	0	1.C FE
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		01/12/2022	ROBERT W. BAIRD & CO. INC.		619,715	500,000	6,920	2.A FE
655844-CN-6	NORFOLK SOUTHERN CORP 3.700% 03/15/53		02/25/2022	BANK OF AMERICA		997,630	1,000,000	617	2.A FE
666807-BH-4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		02/25/2022	BANK OF AMERICA		1,139,350	1,000,000	11,875	2.A FE
670346-AN-5	NUCOR CORP 5.200% 08/01/43		02/25/2022	BANK OF AMERICA		1,218,900	1,000,000	4,333	1.G FE
670346-AS-4	NUCOR CORP 2.700% 06/01/30		02/01/2022	JEFFERIES & COMPANY INC		747,435	750,000	3,488	1.G FE
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		02/01/2022	JANE STREET CAPITAL		794,640	750,000	8,896	1.F FE
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		02/25/2022	BANK OF AMERICA		1,014,610	1,000,000	14,583	1.G FE
67114W-AL-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV2 CLASS A11 144 3.000% 01/25/52		02/07/2022	BANK OF AMERICA		489,400	500,000	1,667	1.A FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		01/04/2022	U.S. BANCORP INVESTMENTS INC		558,300	500,000	4,948	1.F FE
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		03/03/2022	GOLDMAN SACHS & CO.		55,350	60,000	1,147	3.B FE
68389X-AM-7	ORACLE CORP 5.375% 07/15/40		02/25/2022	BANK OF AMERICA		1,081,240	1,000,000	6,868	2.A FE
69354N-AD-8	PRA GROUP INC SERIES 144A 5.000% 10/01/29		01/28/2022	Various		74,476	75,000	1,344	3.B FE
70450Y-AJ-2	PAYPAL HOLDINGS INC 3.250% 06/01/50		02/25/2022	BANK OF AMERICA		459,705	500,000	4,063	1.G FE
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36		02/17/2022	Various		583,683	500,000	9,026	2.C FE
743315-BA-0	PROGRESSIVE CORP 3.700% 03/15/52		03/02/2022	GOLDMAN SACHS & CO.		249,368	250,000	0	1.F FE
74340X-BQ-3	PROLOGIS LP 2.125% 10/15/50		02/04/2022	GOLDMAN SACHS & CO.		905,105	1,117,000	7,451	1.G FE
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC SERIES MTN 3.950% 05/01/42		02/25/2022	BANK OF AMERICA		1,059,610	1,000,000	13,167	1.E FE
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC SERIES MTN 3.100% 03/15/32		03/09/2022	BANK OF AMERICA		249,530	250,000	0	1.F FE
74938W-AT-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-2 CLASS A18 144A 2.500% 02/25/52		02/17/2022	MORGAN STANLEY & CO. INC.		220,683	250,000	399	1.A FE
75574P-AG-7	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS C 144A 3.099% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	1.G FE
75574P-AJ-1	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS D 144A 3.799% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75574P-AL-6	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS E 144A 4.349% 01/25/37		02/24/2022	JP MORGAN CHASE		250,000	250,000	0	2.C FE
773903-AL-3	ROCKWELL AUTOMATION 1.750% 08/15/31		02/01/2022	MORGAN STANLEY & CO. INC.		706,890	750,000	6,052	1.F FE
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		02/01/2022	WACHOVIA		680,535	750,000	6,125	2.A FE
778296-AG-8	ROSS STORES INC 1.875% 04/15/31		02/03/2022	GOLDMAN SACHS & CO.		462,520	500,000	2,917	1.F FE
78409V-AR-5	S&P GLOBAL INC 2.300% 08/15/60		02/03/2022	Various		787,185	1,000,000	10,989	1.G FE
78409V-BD-5	S&P GLOBAL INC SERIES 144A 3.700% 03/01/52		03/04/2022	GOLDMAN SACHS & CO.		983,980	1,000,000	0	1.G FE
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2 2.943% 11/15/42		02/08/2022	RBC CAPITAL MARKETS		249,980	250,000	0	1.A FE
78433L-AF-3	SCE RECOVERY FUNDING LLC SERIES A-3 3.240% 11/15/46		02/08/2022	RBC CAPITAL MARKETS		249,976	250,000	0	1.A FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54		03/08/2022	GOLDMAN SACHS & CO.		493,917	500,000	0	1.D FE
78457J-AL-6	SMRT SERIES 2022-MINI CLASS D 144A 2.000% 01/15/24		01/21/2022	CITI GROUP		250,000	250,000	0	2.C FE
79466L-AK-0	SALESFORCE COM INC 2.700% 07/15/41		02/01/2022	JP MORGAN CHASE		707,363	750,000	1,013	1.F FE
81728U-AB-0	SENSATA TECHNOLOGIES INC SERIES 144A 3.750% 02/15/31		03/03/2022	GOLDMAN SACHS & CO.		57,000	60,000	138	3.C FE
81749C-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2022-1 CLASS A7 144A 2.500% 02/25/52		01/19/2022	MORGAN STANLEY & CO. INC.		469,322	500,000	868	1.A FE
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		02/03/2022	JANE STREET CAPITAL		456,720	500,000	5,080	2.B FE
83545G-BE-1	SONIC AUTOMOTIVE INC SERIES 144A 4.875% 11/15/31		01/25/2022	JP MORGAN CHASE		73,125	75,000	914	3.C FE
845011-AE-5	SOUTHWEST GAS CORP 4.050% 03/15/32		03/17/2022	TD SECURITIES USA		996,270	1,000,000	0	2.A FE
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		02/17/2022	HSBC SECURITIES USA INC.		224,303	250,000	3,722	2.A FE
855244-BA-6	STARBUCKS CORP 3.500% 11/15/50		01/13/2022	BANK OF AMERICA		1,036,970	1,000,000	6,125	2.B FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.375% 01/15/27		03/03/2022	Various		73,391	75,000	273	3.C FE
858119-BM-1	STEEL DYNAMICS INC 3.250% 01/15/31		02/01/2022	MORGAN STANLEY & CO. INC.		765,368	750,000	1,219	2.C FE
858119-BP-4	STEEL DYNAMICS INC 3.250% 10/15/50		02/28/2022	JP MORGAN CHASE		441,875	500,000	6,184	2.C FE
86745A-AB-2	SNVA_22-A SERIES 2022-A CLASS B 144A 3.130% 02/22/49		02/16/2022	CREDIT SUISSE FIRST BOSTON		244,416	250,000	0	1.G FE
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		02/03/2022	SUNTRUST		488,250	500,000	4,813	2.C FE
88023U-AJ-0	TEMPUR SEALY INTL INC SERIES 144A 3.875% 10/15/31		03/03/2022	GOLDMAN SACHS & CO.		54,150	60,000	1,053	3.A FE
882508-BF-0	TEXAS INSTRUMENTS INC 3.875% 03/15/39		02/01/2022	BANK OF AMERICA		841,853	750,000	11,141	1.E FE
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		02/25/2022	Various		1,625,025	1,750,000	23,956	2.A FE
88579Y-BN-0	3M COMPANY 3.050% 04/15/30		02/01/2022	MORGAN STANLEY & CO. INC.		786,698	750,000	6,863	1.E FE
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C5 CLASS C 4.310% 11/15/50		03/11/2022	PERFORMANCE TRUST CAP PARTNERS		254,229	250,000	419	2.B
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		02/09/2022	CREDIT SUISSE FIRST BOSTON		998,700	1,000,000	0	1.G FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		02/25/2022	BANK OF AMERICA		671,425	500,000	3,961	1.G FE
91159H-JB-7	US BANCORP 2.491% 11/03/36		02/03/2022	UBS		478,345	500,000	3,252	1.F FE
91913Y-BE-9	VALERO ENERGY CORP 4.000% 06/01/52		02/02/2022	JP MORGAN CHASE		245,653	250,000	0	2.B FE
92552V-AL-4	VIASAT INC SERIES 144A 5.625% 04/15/27		03/03/2022	GOLDMAN SACHS & CO.		60,000	60,000	1,331	3.B FE
92826C-AF-9	VISA INC 4.300% 12/14/45		02/25/2022	BANK OF AMERICA		569,450	500,000	4,599	1.D FE
92840V-AH-5	VISTRA OPERATIONS CO LLC SERIES 144A 4.375% 05/01/29		03/03/2022	GOLDMAN SACHS & CO.		39,200	40,000	613	3.B FE
94106L-BP-3	WASTE MANAGEMENT INC 1.500% 03/15/31		02/01/2022	U.S. BANCORP INVESTMENTS INC		683,010	750,000	4,313	1.G FE
94989N-AL-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C30 CLASS D 144A 4.499% 09/15/58		02/28/2022	BANK OF AMERICA		239,824	250,000	31	2.B
95003G-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2022-JS2 CLASS D 144A 3.454% 12/15/39		01/18/2022	WACHOVIA		503,070	500,000	1,247	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		03/23/2022	BARCLAYS CAPITAL		250,000	250,000	0	2.B FE
95709T-AK-6	EVERGY KANSAS CENTRAL 4.625% 09/01/43		02/17/2022	FTN FINANCIAL CAP MARKETS		271,998	250,000	5,492	1.F FE
962166-CB-8	WEYERHAEUSER CO 4.000% 03/09/52		02/23/2022	GOLDMAN SACHS & CO.		491,330	500,000	0	2.B FE
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A 4.000% 08/15/29		02/10/2022	Various		71,215	75,000	1,380	3.C FE
98138H-AJ-0	WORKDAY INC 3.800% 04/01/32		03/30/2022	MORGAN STANLEY & CO. INC.		499,010	500,000	0	2.B FE
988498-AP-6	YUM BRANDS INC 4.625% 01/31/32		03/09/2022	Various		58,200	60,000	1,233	3.C FE
878742-BG-9	TECK RESOURCES LIMITED 3.900% 07/15/30	A	02/01/2022	MORGAN STANLEY & CO. INC.		784,800	750,000	1,463	2.C FE
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN 3.200% 03/10/32	A	03/07/2022	TD SECURITIES USA		998,050	1,000,000	0	1.E FE
94106B-AC-5	WASTE CONNECTIONS INC 2.200% 01/15/32	A	02/01/2022	MORGAN STANLEY & CO. INC.		709,455	750,000	825	2.A FE
03766H-AJ-9	APIDOS CLO SERIES 2022-39A CLASS C 144A 2.989% 04/21/35	D	02/25/2022	SOCIETE GENERALE		500,000	500,000	0	1.F FE
055451-AR-9	BHP BILLITON FIN USA LTD 4.125% 02/24/42	D	02/01/2022	MORGAN STANLEY & CO. INC.		835,905	750,000	13,664	1.F FE
055451-AV-0	BHP BILLITON FIN USA LTD 5.000% 09/30/43	D	02/25/2022	BANK OF AMERICA		1,186,610	1,000,000	20,972	1.F FE
05578Q-AH-6	BPCE SA SERIES 144A 3.648% 01/14/37	D	01/10/2022	BARCLAYS CAPITAL		500,000	500,000	0	2.B FE
05684U-AG-0	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2022-1A CLASS C 144A 3.099% 04/18/35	D	02/03/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1.F FE
05874W-AG-6	BALLYROCK LTD SERIES 2022-19A CLASS B 144A 2.604% 04/20/35	D	03/03/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0	1.F FE
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT SERIES 2018-16A CLASS CR 144A 2.239% 01/17/32	D	03/09/2022	MORGAN STANLEY & CO. INC.		245,800	250,000	809	1.F FE
08186U-AQ-5	BENEFIT STREET PARTNERS CLO LT SERIES 2020-22A CLASS CR 144A 2.504% 04/20/35	D	02/18/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1.F FE
09630Q-AQ-4	BLUEMOUNTAIN CLO LTD SERIES 2020-30A CLASS CR 144A 2.368% 04/15/35	D	02/03/2022	RBC CAPITAL MARKETS		500,000	500,000	0	1.E FE
14317V-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2019-4A CLASS BR 144A 2.383% 04/15/35	D	01/31/2022	JP MORGAN CHASE		600,000	600,000	0	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32	D	01/13/2022	JP MORGAN CHASE		249,685	250,000	0	2.B FE
23636A-BC-4	DANSKE BANK A S SERIES 144A 4.298% 04/01/28	D	03/28/2022	GOLDMAN SACHS & CO.		500,000	500,000	0	2.A FE
26245J-AU-2	DRYDEN SENIOR LOAN FUND SERIES 2019-80A CLASS CR 144A 2.200% 01/17/33	D	01/21/2022	MORGAN STANLEY & CO. INC.		250,000	250,000	0	1.F FE
26248X-AE-4	DRYDEN SENIOR LOAN FUND SERIES 2022-97A CLASS C 144A 2.454% 04/20/35	D	02/22/2022	NOMURA SECURITIES		500,000	500,000	0	1.F FE
28249N-AB-7	EIG PEARL HOLDINGS SARL SERIES 144A 4.387% 11/30/46	D	01/13/2022	JP MORGAN CHASE		1,000,000	1,000,000	0	1.F FE
36830B-AD-7	GC TREASURY CENTRE CO SERIES 144A 4.400% 03/30/32	D	03/23/2022	STANDARD CHARTERED BANK		745,568	750,000	0	2.B FE
403950-AE-8	HGI CRE CLO LTD SERIES 2022-FL3 CLASS C 144A 3.050% 03/19/27	D	03/24/2022	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	1.G FE
456837-BC-6	ING GROEP NV 4.252% 03/28/33	D	03/21/2022	MORGAN STANLEY & CO. INC.		1,250,000	1,250,000	0	1.G FE
50201M-AU-7	LCM LTD PARTNERSHIP SERIES 29A CLASS CR 144A 2.439% 04/15/31	D	02/09/2022	BANK OF AMERICA		497,700	500,000	814	1.F FE
53946P-AL-4	LOANCORE 2018-CRE1 ISSUER LT SERIES 2022-CRE7 CLASS E 144A 3.800% 01/17/37	D	02/15/2022	JP MORGAN CHASE		500,000	500,000	0	2.C FE
55284J-AG-4	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS C 144A 2.250% 02/19/37	D	01/07/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0	1.G FE
606822-BK-9	MITSUBISHI UFJ FIN GRP 3.751% 07/18/39	D	02/25/2022	BANK OF AMERICA		1,032,590	1,000,000	4,480	1.G FE
606822-CB-8	MITSUBISHI UFJ FIN GRP 2.494% 10/13/32	D	02/01/2022	HSBC SECURITIES USA INC.		727,448	750,000	5,715	1.E FE
64135D-AE-5	NEUBERGER BERMAN CLO LTD SERIES 2022-47A CLASS C 144A 2.298% 04/14/35	D	01/21/2022	WACHOVIA		250,000	250,000	0	1.F FE
67092R-AQ-1	OCP CLO LTD SERIES 2016-12A CLASS CR2 144A 3.021% 04/18/33	D	02/24/2022	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0	1.F FE
67402L-AJ-5	OAKTREE CLO LTD SERIES 2022-1A CLASS C 144A 3.406% 05/15/33	D	03/18/2022	MORGAN STANLEY & CO. INC.		750,000	750,000	0	1.E FE
67591E-AW-3	OCTAGON INVESTMENT PARTNERS SERIES 2016-1A CLASS C1R 144A 2.509% 10/24/30	D	03/17/2022	MORGAN STANLEY & CO. INC.		491,260	500,000	1,951	1.F FE
675930-AG-6	OCTAGON 59 LTD SERIES 2022-1A CLASS C 144A 0.000% 05/15/35	D	03/18/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0	1.F FE
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A 3.758% 04/06/33	D	03/30/2022	MORGAN STANLEY & CO. INC.		500,000	500,000	0	1.G FE
75625Q-AE-9	RECKITT BENCKISER TSY SERIES 144A 3.000% 06/26/27	D	02/01/2022	BARCLAYS CAPITAL		776,978	750,000	2,313	1.F FE
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A 2.875% 01/12/32	D	01/05/2022	HSBC SECURITIES USA INC.		997,580	1,000,000	0	2.B FE
759470-BD-8	RELIANCE INDUSTRIES LTD SERIES 144A 3.625% 01/12/52	D	01/05/2022	HSBC SECURITIES USA INC.		493,060	500,000	0	2.B FE
78485K-AG-0	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS B 144A 2.000% 11/15/38	D	01/20/2022	WACHOVIA		250,000	250,000	0	1.D FE
78485K-AJ-4	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS C 144A 2.250% 11/15/38	D	01/20/2022	WACHOVIA		250,000	250,000	0	1.G FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/13/2022	CITI GROUP		250,000	250,000	0	2.A FE
87168Y-AG-5	SYMPHONY CLO LTD SERIES 2022-31A CLASS C 144A 2.459% 04/22/35	D	02/09/2022	BANK OF AMERICA		500,000	500,000	0	1.F FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	02/10/2022	MORGAN STANLEY & CO. INC.		451,880	500,000	1,543	2.B FE
89153V-AX-7	TOTAL CAPITAL INTL SA 2.986% 06/29/41	D	01/04/2022	CITI GROUP		989,490	1,000,000	581	1.E FE
902613-AL-2	UBS GROUP AG SERIES 144A 3.179% 02/11/43	D	01/04/2022	UBS		1,000,000	1,000,000	0	1.G FE
97314E-AG-1	WIND RIVER CLO LTD SERIES 2019-2A CLASS CR 144A 2.466% 01/15/35	D	02/04/2022	BANK OF AMERICA		1,000,000	1,000,000	0	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						147,031,316	147,234,912	700,183	XXX
06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	A	02/28/2022	RBC CAPITAL MARKETS		477,780	500,000	2,230	2.A FE
86562M-CK-4	SUMITOMO MITSUI FINL GRP 2.930% 09/17/41	D	02/25/2022	BANK OF AMERICA		891,090	1,000,000	13,348	2.A FE
98420E-AD-7	XLIT LTD 5.500% 03/31/45	D	02/04/2022	STIFEL NICOLAUS & CO		1,261,910	1,000,000	19,556	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,630,780	2,500,000	35,134	XXX
2509999997. Total - Bonds - Part 3						179,103,658	179,994,833	769,948	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						179,103,658	179,994,833	769,948	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						179,103,658	XXX	769,948	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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		03/01/2022	Paydown		9,180	9,180	9,618	9,618	0	(437)	0	(437)	0	9,180	0	0	0	67	07/20/2040	1.A
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/18/2022	MITSUBISHI UFJ SECS USA		2,089,398	2,200,000	2,078,055	0	0	152	0	152	0	2,078,206	0	11,192	11,192	12,033	11/15/2041	1.A
912810-TF-5	US TREASURY N B 2.375% 02/15/42		03/04/2022	Various		2,431,102	2,400,000	2,409,344	0	0	(3)	0	(3)	0	2,409,341	0	21,761	21,761	2,598	02/15/2042	1.A
91282C-DP-3	TREASURY NOTE 1.375% 12/31/28		01/13/2022	CREDIT AGRICOLE SECURITIES		1,963,047	2,000,000	1,953,828	0	0	50	0	50	0	1,953,879	0	9,168	9,168	1,064	12/31/2028	1.A
91282C-DW-8	TREASURY NOTE 1.750% 01/31/29		03/31/2022	JP MORGAN CHASE		2,397,656	2,500,000	2,494,434	0	0	117	0	117	0	2,494,550	0	(96,894)	(96,894)	7,251	01/31/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						8,890,383	9,109,180	8,945,279	9,618	0	(121)	0	(121)	0	8,945,156	0	(54,773)	(54,773)	23,013	XXX	XXX
3128JN-VU-6	FHLMC POOL 1B3426 1.872% 05/01/37		03/01/2022	Paydown		6,320	6,320	6,366	6,366	0	(46)	0	(46)	0	6,320	0	0	0	21	05/01/2037	1.A
3128KA-LC-3	FHLMC GOLD POOL A49323 6.000% 06/01/36		03/01/2022	Paydown		523	523	561	561	0	(38)	0	(38)	0	523	0	0	0	5	06/01/2036	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		03/01/2022	Paydown		4,392	4,392	4,763	4,763	0	(371)	0	(371)	0	4,392	0	0	0	44	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		03/01/2022	Paydown		327	327	345	345	0	(19)	0	(19)	0	327	0	0	0	3	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		03/01/2022	Paydown		15,808	15,808	16,480	16,480	0	(673)	0	(673)	0	15,808	0	0	0	115	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		03/01/2022	Paydown		8,804	8,804	9,159	9,147	0	(343)	0	(343)	0	8,804	0	0	0	69	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		03/01/2022	Paydown		19,172	19,172	20,401	20,376	0	(1,204)	0	(1,204)	0	19,172	0	0	0	160	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		03/01/2022	Paydown		4,458	4,458	4,748	4,715	0	(258)	0	(258)	0	4,458	0	0	0	32	08/01/2040	1.A
312941-ZQ-3	FHLMC GOLD POOL A93451 4.500% 08/01/40		03/01/2022	Paydown		3,637	3,637	3,802	3,789	0	(153)	0	(153)	0	3,637	0	0	0	23	08/01/2040	1.A
3132GJ-T4-1	FHLMC GOLD POOL Q03571 4.500% 09/01/41		03/01/2022	Paydown		3,435	3,435	3,655	3,655	0	(220)	0	(220)	0	3,435	0	0	0	26	09/01/2041	1.A
3132GJ-WJ-4	FHLMC GOLD POOL Q03649 4.500% 10/01/41		03/01/2022	Paydown		85,559	85,559	90,679	90,679	0	(5,120)	0	(5,120)	0	85,559	0	0	0	485	10/01/2041	1.A
3132GK-AU-0	FHLMC GOLD POOL Q03919 4.000% 10/01/41		03/01/2022	Paydown		14,064	14,064	14,508	14,508	0	(444)	0	(444)	0	14,064	0	0	0	53	10/01/2041	1.A
3132GK-CK-0	FHLMC GOLD POOL Q03974 4.000% 10/01/41		03/01/2022	Paydown		58,871	58,871	60,995	60,995	0	(2,125)	0	(2,125)	0	58,871	0	0	0	353	10/01/2041	1.A
3132GK-FD-3	FHLMC GOLD POOL Q04064 3.500% 10/01/41		03/01/2022	Paydown		20,057	20,057	20,527	20,527	0	(470)	0	(470)	0	20,057	0	0	0	113	10/01/2041	1.A
31335A-KH-0	FHLMC GOLD POOL G60296 3.500% 07/01/45		03/01/2022	Paydown		39,297	39,297	40,673	40,607	0	(1,310)	0	(1,310)	0	39,297	0	0	0	270	07/01/2045	1.A
31335A-KW-7	FHLMC GOLD POOL G60309 4.000% 09/01/45		03/01/2022	Paydown		13,362	13,362	14,172	14,122	0	(760)	0	(760)	0	13,362	0	0	0	74	09/01/2045	1.A
31359U-4M-4	FANNIEMAE GRANTOR TRUST SERIES 1998-T2 CLASS A6 0.000% 01/25/32		03/25/2022	Paydown		6,898	6,898	7,167	7,167	0	(269)	0	(269)	0	6,898	0	0	0	0	01/25/2032	1.A
31364H-J8-1	FANNIEMAE STRIP SERIES 265 CLASS 2 9.000% 03/25/24		03/25/2022	Paydown		94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	1	03/25/2024	1.A
3137BG-VR-7	FREDDIE MAC SERIES 4483 CLASS Z 4.000% 03/15/45		03/01/2022	Paydown		254,508	254,508	265,246	265,246	0	(10,738)	0	(10,738)	0	254,508	0	0	0	2,092	03/15/2045	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 1.938% 01/25/31		03/01/2022	Paydown		0	0	1,097	1,097	0	(1,097)	0	(1,097)	0	0	0	0	0	29	01/25/2031	1.A
3138AQ-C9-5	FNMA POOL AI9995 4.000% 09/01/41		03/01/2022	Paydown		9,604	9,604	9,971	9,971	0	(368)	0	(368)	0	9,604	0	0	0	85	09/01/2041	1.A
3138AT-PB-0	FNMA POOL AJ2217 4.500% 09/01/41		03/01/2022	Paydown		5,281	5,281	5,644	5,644	0	(362)	0	(362)	0	5,281	0	0	0	40	09/01/2041	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		03/01/2022	Paydown		4,166	4,166	4,133	4,133	0	33	0	33	0	4,166	0	0	0	25	06/01/2045	1.A
31392J-AT-6	FANNIEMAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 0.500% 03/25/33		03/25/2022	Paydown		7,153	7,153	7,153	7,153	0	0	0	0	0	7,153	0	0	0	4	03/25/2033	1.A
31393C-7G-2	FANNIEMAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 0.737% 10/25/33		03/25/2022	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		03/01/2022	Paydown		1,402	1,402	1,672	1,672	0	(270)	0	(270)	0	1,402	0	0	0	14	06/25/2033	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		03/01/2022	Paydown		1,965	1,965	2,110	2,110	0	(145)	0	(145)	0	1,965	0	0	0	17	06/15/2034	1.A
31396X-LZ-5	FANNIE MAE SERIES 2007-84 CLASS FN 0.957% 08/25/37		03/25/2022	Paydown		6,931	6,931	7,138	7,138	0	(207)	0	(207)	0	6,931	0	0	0	6	08/25/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		03/01/2022	Paydown		3,679	3,679	4,010	4,010	0	(331)	0	(331)	0	3,679	0	0	0	29	07/15/2037	1.A
31397N-UG-8	FANNIE MAE SERIES 2009-19 CLASS TD 5.000% 08/25/36		03/01/2022	Paydown		1,899	1,899	1,904	1,904	0	(5)	0	(5)	0	1,899	0	0	0	15	08/25/2036	1.A
31397Q-PY-8	FANNIE MAE SERIES 2011-10 CLASS ZC 5.000% 02/25/41		03/01/2022	Paydown		96,197	96,197	114,918	114,918	0	(18,721)	0	(18,721)	0	96,197	0	0	0	839	02/25/2041	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		03/01/2022	Paydown		142	142	157	154	0	(12)	0	(12)	0	142	0	0	0	1	05/25/2040	1.A

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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
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40		03/01/2022	Paydown		2,082	2,082	2,029	2,029	0	53	0	53	0	2,082	0	0	0	15	09/25/2040	1.A
31407K-T7-4	FNMA POOL 833174 1.686% 09/01/35		03/01/2022	Paydown		1,387	1,387	1,386	1,386	0	0	0	0	0	1,387	0	0	0	4	09/01/2035	1.A
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38		03/01/2022	Paydown		4,773	4,773	4,894	4,894	0	(121)	0	(121)	0	4,773	0	0	0	62	05/01/2038	1.A
31414M-CR-5	FNMA POOL 969980 5.500% 05/01/38		03/01/2022	Paydown		735	735	741	741	0	(6)	0	(6)	0	735	0	0	0	7	05/01/2038	1.A
31415C-KH-9	FNMA POOL 982796 5.500% 05/01/38		03/01/2022	Paydown		15,119	15,119	15,239	15,239	0	(119)	0	(119)	0	15,119	0	0	0	198	05/01/2038	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		03/01/2022	Paydown		8,325	8,325	8,870	8,760	0	(435)	0	(435)	0	8,325	0	0	0	75	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		03/01/2022	Paydown		2,918	2,918	3,162	3,162	0	(244)	0	(244)	0	2,918	0	0	0	36	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		03/01/2022	Paydown		7,554	7,554	7,877	7,877	0	(323)	0	(323)	0	7,554	0	0	0	66	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		03/01/2022	Paydown		3,621	3,621	3,912	3,879	0	(258)	0	(258)	0	3,621	0	0	0	45	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		03/01/2022	Paydown		7,496	7,496	7,812	7,812	0	(316)	0	(316)	0	7,496	0	0	0	63	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		03/01/2022	Paydown		6,035	6,035	6,290	6,290	0	(255)	0	(255)	0	6,035	0	0	0	45	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		03/01/2022	Paydown		746	746	794	794	0	(48)	0	(48)	0	746	0	0	0	6	08/01/2040	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						758,807	758,807	807,266	806,921	0	(48,119)	0	(48,119)	0	758,807	0	0	0	5,665	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 0.567% 01/25/37		03/25/2022	Paydown		4,086	4,086	2,485	2,485	0	1,601	0	1,601	0	4,086	0	0	0	1	01/25/2037	1.D FM
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		03/31/2022	Redemption 100.0000		9,045	9,045	9,045	9,045	0	0	0	0	0	9,045	0	0	0	73	12/31/2035	2.C PL
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42		02/15/2022	Redemption 100.0000		8,575	8,575	8,575	8,575	0	0	0	0	0	8,575	0	0	0	204	02/15/2042	2.A PL
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46		03/17/2022	JP MORGAN CHASE		2,454,980	2,000,000	2,544,520	0	0	(1,666)	0	(1,666)	0	2,542,854	0	(87,874)	(87,874)	30,217	11/30/2046	1.E FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35		03/22/2022	Redemption 100.0000		8,426	8,426	8,426	8,426	0	0	0	0	0	8,426	0	0	0	242	03/22/2035	3.A FE
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 08/15/27		02/15/2022	Redemption 100.0000		78,388	78,388	78,388	78,388	0	0	0	0	0	78,388	0	0	0	1,881	08/15/2027	1.G FE
023135-CA-2	AMAZON COM INC 2.875% 05/12/41		03/17/2022	JP MORGAN CHASE		463,840	500,000	467,980	0	0	70	0	70	0	468,050	0	(4,210)	(4,210)	5,151	05/12/2041	1.D FE
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		03/22/2022	Redemption 100.0000		47,383	47,383	43,983	43,994	0	3,389	0	3,389	0	47,383	0	0	0	853	09/22/2027	2.A FE
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.180% 08/15/23		02/15/2022	Redemption 100.0000		45,741	45,741	45,741	45,741	0	0	0	0	0	45,741	0	0	0	1,185	08/15/2023	3.A PL
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		01/30/2022	Paydown		1,250	1,250	1,260	1,260	0	(10)	0	(10)	0	1,250	0	0	0	10	07/30/2050	2.C FE
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		02/25/2022	JANE STREET CAPITAL		768,420	750,000	795,075	0	0	(381)	0	(381)	0	794,694	0	(26,274)	(26,274)	10,427	03/27/2030	1.F FE
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		02/25/2022	JANE STREET CAPITAL		653,415	750,000	681,840	0	0	491	0	491	0	682,331	0	(28,916)	(28,916)	1,438	01/15/2031	1.E FE
052769-AH-9	AUTODESK INC 2.400% 12/15/31		03/14/2022	JANE STREET CAPITAL		654,188	750,000	718,725	0	0	320	0	320	0	719,045	0	(64,858)	(64,858)	7,900	12/15/2031	2.B FE
05330K-A@-4	AUTO METRO PUERTO RICO METROPOLITANAS 7.500% 12/31/38		03/31/2022	Redemption 100.0000		2,400	2,400	2,400	2,400	0	0	0	0	0	2,400	0	0	0	45	12/31/2038	2.C FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35		03/31/2022	Redemption 100.0000		9,000	9,000	8,835	8,835	0	165	0	165	0	9,000	0	0	0	152	06/30/2035	2.C FE
05566S-AA-1	BURLINGTN NO SF 05 3 TR 4.830% 01/15/23		01/15/2022	Redemption 100.0000		117,944	117,944	117,660	117,475	0	469	0	469	0	117,944	0	0	0	2,864	01/15/2023	1.B FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26		02/23/2022	Redemption 100.0000		1,736	1,736	1,736	1,736	0	0	0	0	0	1,736	0	0	0	34	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26		02/23/2022	Redemption 100.0000		817	817	817	817	0	0	0	0	0	817	0	0	0	16	02/23/2026	1.D
05723K-AE-0	BAKER HUGHES LLC CO OBL SERIES WI 3.337% 12/15/27		03/14/2022	JANE STREET CAPITAL		1,493,745	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(6,255)	(6,255)	12,514	12/15/2027	1.G FE
06051G-EU-9	BANK OF AMERICA CORP SERIES MTN 3.300% 01/11/23		03/14/2022	JANE STREET CAPITAL		2,022,240	2,000,000	1,987,660	1,998,517	0	288	0	288	0	1,998,805	0	23,435	23,435	44,733	01/11/2023	1.G FE
06406R-AD-9	BANK OF NY MELLON CORP SERIES MTN 3.250% 05/16/27		03/16/2022	BARCLAYS CAPITAL		506,955	500,000	499,790	499,879	0	4	0	4	0	499,883	0	7,072	7,072	5,507	05/16/2027	1.F FE
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.725% 11/15/50		03/01/2022	Paydown		0	0	981	981	0	(981)	0	(981)	0	0	0	0	0	35	11/15/2050	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 2021-1A CLASS A 144A 2.250% 10/22/46		03/20/2022	Paydown		12,375	12,375	12,370	12,370	0	5	0	5	0	12,375	0	0	0	46	10/22/2046	1.F FE
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 0.647% 01/25/37		03/25/2022	Paydown		24,379	24,379	23,237	23,237	0	1,142	0	1,142	0	24,379	0	0	0	12	01/25/2037	1.A FM
09247X-AS-0	BLACKROCK INC 2.100% 02/25/32		02/25/2022	JANE STREET CAPITAL		922,690	1,000,000	945,210	0	0	288	0	288	0	945,498	0	(22,808)	(22,808)	4,725	02/25/2032	1.D FE
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		01/31/2022	Redemption 100.0000		14,726	14,726	14,726	14,726	0	0	0	0	0	14,726	0	0	0	171	10/31/2024	1.G PL
110122-DW-5	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/52		02/25/2022	JANE STREET CAPITAL		1,012,170	1,000,000	995,670	0	0	0	0	0	0	995,670	0	16,500	16,500	0	03/15/2052	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		03/15/2022	Redemption 100.0000		285	285	285	285	0	0	0	0	0	285	0	0	0	2	03/15/2035	1.F FE
114259-AN-4	BROOKLYN UNION GAS CO SERIES 144A 3.407% 03/10/26		03/16/2022	BARCLAYS CAPITAL		401,044	400,000	400,000	400,000	0	0	0	0	0	400,000	0	1,044	1,044	7,117	03/10/2026	2.A FE
115637-AL-4	BROWN-FORMAN CORP 3.750% 01/15/43		02/25/2022	JANE STREET CAPITAL		1,000,560	1,000,000	999,780	999,853	0	1	0	1	0	999,853	0	707	707	23,542	01/15/2043	1.G FE
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 5.505% 02/25/37		03/01/2022	Paydown		2,053	2,053	765	765	0	1,288	0	1,288	0	2,053	0	0	0	11	02/25/2037	1.D FM
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.863% 08/15/50		03/01/2022	Paydown		0	0	824	824	0	(824)	0	(824)	0	0	0	0	0	36	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC 6.400% 09/30/30		03/31/2022	Redemption 100.0000		15,881	15,881	15,881	15,881	0	0	0	0	0	15,881	0	0	0	254	09/30/2030	3.B PL
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		03/01/2022	Paydown		18,154	18,154	17,985	17,985	0	170	0	170	0	18,154	0	0	0	113	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		03/01/2022	Paydown		59,530	59,530	63,012	63,012	0	(3,483)	0	(3,483)	0	59,530	0	0	0	391	05/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		03/01/2022	Paydown		19,309	19,309	20,364	20,364	0	(1,055)	0	(1,055)	0	19,309	0	0	0	94	04/25/2050	1.A
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		03/18/2022	Paydown		6,800	6,800	6,398	0	0	402	0	402	0	6,800	0	0	0	14	02/18/2046	1.F FE
12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51		03/01/2022	Paydown		12,693	12,693	12,781	12,781	0	(87)	0	(87)	0	12,693	0	0	0	59	06/25/2051	1.A
12572Q-AJ-4	CME GROUP INC 3.750% 06/15/28		03/16/2022	BARCLAYS CAPITAL		828,704	800,000	799,872	799,909	0	3	0	3	0	799,912	0	28,792	28,792	7,750	06/15/2028	1.D FE
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		03/01/2022	Paydown		5,065	5,065	5,074	5,074	0	(9)	0	(9)	0	5,065	0	0	0	28	06/25/2047	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.820% 04/25/44		03/01/2022	Paydown		17,834	17,834	18,926	18,926	0	(1,092)	0	(1,092)	0	17,834	0	0	0	98	04/25/2044	1.A
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.119% 04/25/35		02/01/2022	Paydown		288	4,640	4,202	4,202	0	(3,914)	0	(3,914)	0	288	0	0	0	23	04/25/2035	1.D FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 3.119% 04/25/35		03/01/2022	Paydown		9	9	8	8	0	1	0	1	0	9	0	0	0	0	04/25/2035	4.B FM
15189X-AM-0	CENTERPOINT ENER HOUSTON 3.550% 08/01/42		02/25/2022	JANE STREET CAPITAL		1,969,700	2,000,000	1,994,880	1,995,938	0	22	0	22	0	1,995,960	0	(26,260)	(26,260)	41,417	08/01/2042	1.F FE
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		03/01/2022	Paydown		24,672	24,672	25,335	25,335	0	(664)	0	(664)	0	24,672	0	0	0	122	07/25/2049	1.A
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		03/30/2022	Various		10,793	10,793	10,793	10,793	0	0	0	0	0	10,793	0	0	0	137	12/30/2033	2.C PL
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 4.750% 03/15/41		03/15/2022	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	238	03/15/2041	1.G
17307G-ZK-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-5 CLASS 3A4A 2.623% 10/25/35		03/01/2022	Paydown		5,565	5,565	4,864	4,864	0	700	0	700	0	5,565	0	0	0	33	10/25/2035	1.D FM
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		03/01/2022	Paydown		13,570	13,570	13,982	13,982	0	(412)	0	(412)	0	13,570	0	0	0	113	06/25/2058	1.A
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.081% 10/12/50		03/01/2022	Paydown		0	0	98	98	0	(98)	0	(98)	0	0	0	0	0	4	10/12/2050	1.A FE
20030N-BT-7	COMCAST CORP 3.200% 07/15/36		03/17/2022	JP MORGAN CHASE		1,929,100	2,000,000	1,969,800	1,976,137	0	282	0	282	0	1,976,418	0	(47,318)	(47,318)	43,733	07/15/2036	1.G FE
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		03/25/2022	Paydown		87,249	87,249	87,189	87,189	0	60	0	60	0	87,249	0	0	0	608	09/25/2045	1.B FE

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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
231021-AT-3	CUMMINS INC 1.500% 09/01/30		02/25/2022	JANE STREET CAPITAL		667,350	750,000	692,033	0	0	476	0	476	0	692,509	0	(25,159)	(25,159)	5,625	09/01/2030	1.F FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2II 144A 4.030% 11/20/47		02/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	38	11/20/2047	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		02/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	12	11/20/2051	2.B FE
233851-BJ-2	DAIMLER FINANCE NA LLC SERIES 144A 3.250% 08/01/24		03/14/2022	JANE STREET CAPITAL		1,009,340	1,000,000	990,390	997,202	0	209	0	209	0	997,411	0	11,929	11,929	20,222	08/01/2024	1.G FE
233851-CB-8	DAIMLER FINANCE NA LLC SERIES 144A 3.500% 08/03/25		03/16/2022	BARCLAYS CAPITAL		151,736	150,000	149,312	149,725	0	15	0	15	0	149,740	0	1,996	1,996	3,281	08/03/2025	1.G FE
233851-CU-6	DAIMLER FINANCE NA LLC SERIES 144A 3.450% 01/06/27		03/15/2022	BANK OF AMERICA		1,013,330	1,000,000	995,980	997,811	0	83	0	83	0	997,894	0	15,436	15,436	24,054	01/06/2027	1.G FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		01/25/2022	Paydown		250	250	250	250	0	0	0	0	0	250	0	0	0	3	07/25/2047	2.A FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		01/25/2022	Paydown		1,500	1,500	1,500	1,500	0	0	0	0	0	1,500	0	0	0	15	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		01/25/2022	Paydown		500	500	500	500	0	0	0	0	0	500	0	0	0	5	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		01/25/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	10	04/25/2051	2.A FE
268571-AB-2	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A2 144A 3.430% 08/25/42		03/25/2022	Paydown		40,222	40,222	40,211	40,211	0	11	0	11	0	40,222	0	0	0	223	08/25/2042	1.A FE
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		03/25/2022	Paydown		5,941	5,941	5,852	5,852	0	89	0	89	0	5,941	0	0	0	39	08/25/2042	1.C FE
278058-AQ-5	EATON CORPORATION 6.500% 06/01/25		03/16/2022	BARCLAYS CAPITAL		1,103,620	1,000,000	1,282,980	1,090,756	0	(5,289)	0	(5,289)	0	1,085,467	0	18,153	18,153	19,319	06/01/2025	2.A FE
278865-BF-6	ECOLAB INC 1.300% 01/30/31		02/25/2022	JANE STREET CAPITAL		660,368	750,000	683,288	0	0	483	0	483	0	683,771	0	(23,403)	(23,403)	840	01/30/2031	1.G FE
29670G-AF-9	ESSENTIAL UTILITIES INC 2.400% 05/01/31		02/25/2022	JANE STREET CAPITAL		695,445	750,000	731,025	0	0	137	0	137	0	731,162	0	(35,717)	(35,717)	6,000	05/01/2031	1.G FE
29736R-AR-1	ESTEE LAUDER CO INC 1.950% 03/15/31		02/25/2022	JANE STREET CAPITAL		696,315	750,000	718,388	0	0	240	0	240	0	718,628	0	(22,313)	(22,313)	6,744	03/15/2031	1.E FE
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 0.697% 10/25/36		03/25/2022	Paydown		5,873	5,873	4,169	4,169	0	1,705	0	1,705	0	5,873	0	0	0	6	10/25/2036	1.D FM
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SERIES 144A 5.550% 03/31/39		03/31/2022	Redemption 100.0000		26,180	26,180	26,180	26,180	0	0	0	0	0	26,180	0	0	0	726	03/31/2039	2.C FE
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.872% 04/25/50		03/01/2022	Paydown		21,765	21,765	21,369	21,369	0	396	0	396	0	21,765	0	0	0	125	04/25/2050	1.A
337738-BC-1	FISERV INC 2.650% 06/01/30		03/14/2022	JANE STREET CAPITAL		680,745	750,000	735,713	0	0	175	0	175	0	735,887	0	(55,142)	(55,142)	5,742	06/01/2030	2.B FE
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		03/01/2022	Paydown		61,620	61,620	60,567	60,567	0	1,053	0	1,053	0	61,620	0	0	0	304	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		03/01/2022	Paydown		188,898	188,898	186,394	186,394	0	2,504	0	2,504	0	188,898	0	0	0	960	10/25/2047	1.A
33850T-AG-3	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 03/25/48		03/01/2022	Paydown		43,718	43,718	43,459	43,459	0	259	0	259	0	43,718	0	0	0	198	03/25/2048	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		03/01/2022	Paydown		2,692	2,692	2,608	2,608	0	85	0	85	0	2,692	0	0	0	16	03/25/2048	1.A
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		03/01/2022	Paydown		10,785	10,785	10,866	10,866	0	(81)	0	(81)	0	10,785	0	0	0	81	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		03/01/2022	Paydown		7,873	7,873	7,712	7,712	0	161	0	161	0	7,873	0	0	0	46	04/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		03/01/2022	Paydown		47,550	47,550	48,625	48,625	0	(1,075)	0	(1,075)	0	47,550	0	0	0	219	03/25/2050	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		03/01/2022	Paydown		236,260	236,260	240,215	240,215	0	(3,955)	0	(3,955)	0	236,260	0	0	0	1,386	12/25/2049	1.A
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022	Redemption 100.0000		69,508	69,508	69,508	69,508	0	0	0	0	0	69,508	0	0	0	1,184	08/15/2038	2.B PL
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		03/01/2022	Paydown		10,093	10,093	10,487	10,487	0	(394)	0	(394)	0	10,093	0	0	0	72	11/25/2049	1.A

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										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
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		03/01/2022	Paydown		20,765	20,765	21,960	21,960	0	(1,195)	0	(1,195)	0	20,765	0	0	0	94	01/25/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		03/01/2022	Paydown		38,374	38,374	40,682	40,682	0	(2,307)	0	(2,307)	0	38,374	0	0	0	198	07/25/2050	1.A
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		03/01/2022	Paydown		6,616	6,616	6,589	6,589	0	27	0	27	0	6,616	0	0	0	42	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		03/01/2022	Paydown		140,032	140,032	141,105	141,105	0	(1,073)	0	(1,073)	0	140,032	0	0	0	1,038	06/25/2059	1.A
369550-BH-0	GENERAL DYNAMICS CORP 4.250% 04/01/40		03/17/2022	JP MORGAN CHASE		1,083,870	1,000,000	1,102,150	0	0	(211)	0	(211)	0	1,101,939	0	(18,069)	(18,069)	20,069	04/01/2040	1.G FE
37331N-AH-4	GEORGIA PACIFIC LLC SERIES 144A 3.600% 03/01/25		03/16/2022	Various		3,049,890	3,000,000	2,998,830	2,999,557	0	28	0	28	0	2,999,584	0	50,306	50,306	59,100	03/01/2025	1.G FE
37331N-AK-7	GEORGIA PACIFIC LLC SERIES 144A 2.300% 04/30/30		02/25/2022	JANE STREET CAPITAL		14,270	15,000	14,981	14,984	0	0	0	0	0	14,985	0	(715)	(715)	116	04/30/2030	1.G FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		03/20/2022	Paydown		13,643	13,643	13,637	13,637	0	6	0	6	0	13,643	0	0	0	44	05/20/2048	1.F FE
384802-AC-8	WW GRAINGER INC 3.750% 05/15/46		02/25/2022	JANE STREET CAPITAL		1,120,746	1,100,000	1,092,542	1,093,383	0	27	0	27	0	1,093,410	0	27,336	27,336	12,146	05/15/2046	1.E FE
39813#-AA-9	GRIDFLEX GENERATION LLC 5.210% 12/31/30		03/31/2022	Various		45,690	45,690	45,690	45,690	0	0	0	0	0	45,690	0	0	0	595	12/31/2030	2.C PL
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 0.639% 09/19/37		03/21/2022	Paydown		4,363	4,363	4,004	4,004	0	358	0	358	0	4,363	0	0	0	2	09/19/2037	1.A FM
427866-BE-7	HERSHEY COMPANY 1.700% 06/01/30		02/25/2022	JANE STREET CAPITAL		690,960	750,000	713,918	0	0	286	0	286	0	714,204	0	(23,244)	(23,244)	3,188	06/01/2030	1.E FE
440452-AF-7	HORMEL FOODS CORP 1.800% 06/11/30		02/25/2022	JANE STREET CAPITAL		690,345	750,000	714,893	0	0	277	0	277	0	715,169	0	(24,824)	(24,824)	3,000	06/11/2030	1.F FE
44416*-AB-2	HUDSON TRANSMISSION PARTN 4.420% 05/31/33		02/28/2022	Redemption 100.0000		4,539	4,539	4,539	4,539	0	0	0	0	0	4,539	0	0	0	50	05/31/2033	2.A PL
446150-AW-4	HUNTINGTON BANCSHARES SERIES 144A 2.487% 08/15/36		02/25/2022	JANE STREET CAPITAL		226,025	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,975)	(23,975)	3,368	08/15/2036	2.A FE
44962L-AA-5	IHS MARKIT LTD SERIES 144A 5.000% 11/01/22		03/02/2022	Taxable Exchange		30,516	30,000	30,325	30,030	0	(8)	0	(8)	0	30,022	0	494	494	504	11/01/2022	3.A FE
45138L-BD-4	IDAHO POWER CO SERIES MTN 3.650% 03/01/45		02/25/2022	JANE STREET CAPITAL		247,623	250,000	248,285	248,528	0	7	0	7	0	248,535	0	(912)	(912)	4,563	03/01/2045	1.G FE
458140-AS-9	INTEL CORP 3.700% 07/29/25		03/16/2022	BARCLAYS CAPITAL		2,058,980	2,000,000	1,997,020	1,998,807	0	66	0	66	0	1,998,872	0	60,108	60,108	47,072	07/29/2025	1.E FE
459200-JG-7	IBM CORP 3.450% 02/19/26		03/15/2022	BANK OF AMERICA		1,889,091	1,850,000	1,843,803	1,847,177	0	131	0	131	0	1,847,308	0	41,783	41,783	36,877	02/19/2026	1.G FE
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50		03/01/2022	Paydown		59,048	59,048	63,336	63,336	0	(4,288)	0	(4,288)	0	59,048	0	0	0	296	07/25/2050	1.A
46591V-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A 3.500% 08/25/50		03/01/2022	Paydown		64,507	64,507	61,729	61,729	0	2,778	0	2,778	0	64,507	0	0	0	359	08/25/2050	1.A
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		03/01/2022	Paydown		43,910	43,910	47,116	47,116	0	(3,206)	0	(3,206)	0	43,910	0	0	0	277	08/25/2050	1.A
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		03/15/2022	Paydown		2,823	2,823	2,839	2,839	0	(16)	0	(16)	0	2,823	0	0	0	14	09/15/2072	1.A FE
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.410% 10/25/46		03/01/2022	Paydown		124,915	124,915	125,674	125,674	0	(759)	0	(759)	0	124,915	0	0	0	854	10/25/2046	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.460% 01/25/47		03/01/2022	Paydown		10,898	10,898	10,870	10,870	0	28	0	28	0	10,898	0	0	0	50	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		03/01/2022	Paydown		15,789	15,789	15,663	15,663	0	126	0	126	0	15,789	0	0	0	83	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.662% 05/25/47		03/01/2022	Paydown		665	665	662	662	0	2	0	2	0	665	0	0	0	4	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		03/01/2022	Paydown		188,473	188,473	186,816	186,816	0	1,657	0	1,657	0	188,473	0	0	0	833	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		03/01/2022	Paydown		16,756	16,756	16,723	16,723	0	33	0	33	0	16,756	0	0	0	91	11/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		03/01/2022	Paydown		364,662	364,662	346,019	346,019	0	18,643	0	18,643	0	364,662	0	0	0	1,978	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49		03/01/2022	Paydown		134,469	134,469	129,711	129,711	0	4,758	0	4,758	0	134,469	0	0	0	760	02/25/2049	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
46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.263% 02/25/49		03/01/2022	Paydown		11,295	11,295	11,386	11,386	0	(92)	0	(92)	0	11,295	0	0	0	77	02/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48		03/01/2022	Paydown		193,657	193,657	189,547	189,547	0	4,110	0	4,110	0	193,657	0	0	0	1,101	12/25/2048	1.A
46650P-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV1 CLASS A3 144A 4.000% 06/25/49		03/01/2022	Paydown		44,433	44,433	45,788	45,788	0	(1,355)	0	(1,355)	0	44,433	0	0	0	275	06/25/2049	1.A
46650Q-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-3 CLASS A3 144A 4.000% 09/25/49		03/01/2022	Paydown		40,804	40,804	43,011	43,011	0	(2,207)	0	(2,207)	0	40,804	0	0	0	280	09/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS A18 144 4.000% 12/25/49		03/01/2022	Paydown		32,071	32,071	35,885	35,885	0	(3,814)	0	(3,814)	0	32,071	0	0	0	210	12/25/2049	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.745% 12/25/49		03/01/2022	Paydown		3,403	3,403	3,664	3,664	0	(261)	0	(261)	0	3,403	0	0	0	20	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.745% 12/25/49		03/01/2022	Paydown		1,805	1,805	1,922	1,922	0	(118)	0	(118)	0	1,805	0	0	0	11	12/25/2049	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		03/15/2022	Paydown		20,102	20,102	20,554	20,554	0	(452)	0	(452)	0	20,102	0	0	0	134	10/17/2072	1.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		03/01/2022	Paydown		477,538	477,538	487,533	487,533	0	(9,995)	0	(9,995)	0	477,538	0	0	0	2,387	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		03/01/2022	Paydown		21,498	21,498	22,526	22,526	0	(1,027)	0	(1,027)	0	21,498	0	0	0	85	03/25/2051	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		03/15/2022	BARCLAYS CAPITAL		323,481	326,234	338,159	338,159	0	4,116	0	4,116	0	342,275	0	(18,794)	(18,794)	2,066	11/25/2050	1.A
46653L-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A5 144A 3.000% 11/25/50		02/01/2022	Paydown		134,455	134,455	139,370	139,370	0	(4,915)	0	(4,915)	0	134,455	0	0	0	523	11/25/2050	1.A
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50		02/15/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	42	02/15/2050	2.B FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		03/15/2022	Redemption 100.0000		3,271	3,271	3,271	3,271	0	0	0	0	0	3,271	0	0	0	25	03/15/2051	2.A PL
48661E-A#-5	KAYNE ANDERSON KYE FUND 4.000% 03/22/22		02/22/2022	Call 100.0000		11,774	11,774	11,774	11,774	0	0	0	0	0	11,774	0	0	0	221	03/22/2022	1.A FE
487836-BX-5	KELLOGG CO 2.100% 06/01/30		02/25/2022	JANE STREET CAPITAL		698,258	750,000	716,033	0	0	266	0	266	0	716,299	0	(18,041)	(18,041)	3,938	06/01/2030	2.B FE
491674-BK-2	KENTUCKY UTILITIES CO 3.300% 10/01/25		03/16/2022	BARCLAYS CAPITAL		101,242	100,000	99,957	99,982	0	1	0	1	0	99,983	0	1,259	1,259	1,531	10/01/2025	1.F FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		03/15/2022	Paydown		20,801	20,801	20,801	20,801	0	0	0	0	0	20,801	0	0	0	153	12/15/2062	1.A PL
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		03/31/2022	Redemption 100.0000		4,797	4,797	4,797	4,797	0	0	0	0	0	4,797	0	0	0	101	03/31/2032	2.A PL
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC 5.880% 03/31/24		03/31/2022	Redemption 100.0000		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	257	03/31/2024	3.C
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		03/20/2022	Paydown		15,013	15,013	14,998	14,998	0	14	0	14	0	15,013	0	0	0	65	07/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48		03/20/2022	Paydown		15,659	15,659	15,625	15,625	0	35	0	35	0	15,659	0	0	0	61	01/20/2048	1.F FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVES 4.560% 09/30/25		01/05/2022	Redemption 100.0000		152,963	152,963	152,963	152,963	0	0	0	0	0	152,963	0	0	0	3,488	09/30/2025	3.A PL
571748-BP-6	MARSH & MCLENNAN COS INC 2.375% 12/15/31		02/25/2022	JANE STREET CAPITAL		465,395	500,000	481,545	0	0	102	0	102	0	481,647	0	(16,252)	(16,252)	2,738	12/15/2031	1.G FE
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/25/2022	JANE STREET CAPITAL		449,875	500,000	460,620	0	0	236	0	236	0	460,856	0	(10,981)	(10,981)	5,036	02/15/2031	2.B FE
585498-AM-0	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG1 CLASS A12 144 3.500% 03/25/48		03/01/2022	Paydown		32,843	32,843	32,639	32,639	0	203	0	203	0	32,843	0	0	0	179	03/25/2048	1.A
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.355% 10/25/48		03/01/2022	Paydown		21,577	21,577	21,762	21,762	0	(185)	0	(185)	0	21,577	0	0	0	89	10/25/2048	1.A
589331-AS-6	MERCK & CO INC 3.600% 09/15/42		02/25/2022	JANE STREET CAPITAL		1,009,580	1,000,000	984,110	987,338	0	68	0	68	0	987,406	0	22,174	22,174	16,600	09/15/2042	1.E FE
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		03/17/2022	JP MORGAN CHASE		865,520	1,000,000	867,810	0	0	292	0	292	0	868,102	0	(2,582)	(2,582)	5,679	06/24/2040	1.E FE
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		03/01/2022	Paydown		140	140	138	138	0	2	0	2	0	140	0	0	0	1	01/25/2061	1.A

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		03/20/2022	Paydown		16,475	16,475	16,461	16,461	0	14	0	14	0	16,475	0	0	0	98	07/20/2043	1.F FE
61754J-AH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2007-T27 CLASS AJ 6.014% 06/11/42		01/01/2022	Paydown		2,068,437	2,068,437	2,064,749	2,064,749	0	3,689	0	3,689	0	2,068,437	0	0	0	10,367	06/11/2042	1.A FM
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		03/20/2022	Paydown		18,362	18,362	18,338	18,338	0	24	0	24	0	18,362	0	0	0	121	06/22/2043	1.F FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		03/20/2022	Paydown		68,470	68,470	68,280	68,280	0	189	0	189	0	68,470	0	0	0	466	02/22/2044	1.G FE
61946N-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A 2.100% 04/20/46		03/20/2022	Paydown		58,530	58,530	58,160	58,160	0	370	0	370	0	58,530	0	0	0	189	04/20/2046	1.D FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		03/20/2022	Paydown		39,020	39,020	38,656	38,656	0	363	0	363	0	39,020	0	0	0	186	04/20/2046	1.F FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		03/20/2022	Paydown		22,849	22,849	22,731	22,731	0	117	0	117	0	22,849	0	0	0	81	04/22/2047	1.G FE
665772-CP-2	NORTHERN STATES PWR MINN 3.600% 05/15/46		02/25/2022	JANE STREET CAPITAL		2,269,364	2,300,000	2,286,246	2,287,801	0	51	0	51	0	2,287,852	0	(18,488)	(18,488)	24,380	05/15/2046	1.E FE
670346-AS-4	NUCOR CORP 2.700% 06/01/30		02/25/2022	JANE STREET CAPITAL		729,465	750,000	747,435	0	0	23	0	23	0	747,458	0	(17,993)	(17,993)	5,063	06/01/2030	1.G FE
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		03/17/2022	JP MORGAN CHASE		1,001,750	1,000,000	1,014,610	0	0	(20)	0	(20)	0	1,014,590	0	(12,840)	(12,840)	16,528	04/01/2040	1.G FE
67103H-AF-4	O REILLY AUTOMOTIVE INC 3.600% 09/01/27		03/16/2022	BARCLAYS CAPITAL		508,885	500,000	499,200	500,000	0	(466)	0	(466)	0	499,534	0	9,351	9,351	9,850	09/01/2027	2.A FE
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		03/01/2022	Paydown		34,021	34,021	35,801	35,801	0	(1,780)	0	(1,780)	0	34,021	0	0	0	195	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		03/01/2022	Paydown		65,469	65,469	66,898	66,898	0	(1,428)	0	(1,428)	0	65,469	0	0	0	475	06/25/2059	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		03/01/2022	Paydown		33,911	33,911	34,154	34,154	0	(243)	0	(243)	0	33,911	0	0	0	246	01/25/2059	1.A
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		03/15/2022	BANK OF AMERICA		1,008,940	1,000,000	997,730	999,354	0	51	0	51	0	999,405	0	9,535	9,535	23,517	07/08/2024	2.A FE
693304-AT-4	PECO ENERGY CO 3.150% 10/15/25		03/14/2022	JANE STREET CAPITAL		101,304	100,000	99,590	99,830	0	8	0	8	0	99,839	0	1,465	1,465	1,313	10/15/2025	1.E FE
693476-BN-2	PNC FUNDING CORP 3.300% 03/08/22		02/07/2022	Various		3,000,000	3,000,000	2,983,320	2,999,638	0	206	0	206	0	2,999,844	0	156	156	40,975	03/08/2022	1.G FE
69353R-EF-1	PNC FINANCIAL SERVICES 3.300% 10/30/24		03/14/2022	JANE STREET CAPITAL		1,322,685	1,300,000	1,299,454	1,299,827	0	12	0	12	0	1,299,839	0	22,846	22,846	16,088	10/30/2024	1.F FE
693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50		03/01/2022	Paydown		161,530	161,530	165,131	165,131	0	(3,601)	0	(3,601)	0	161,530	0	0	0	752	05/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		03/01/2022	Paydown		51,539	51,539	50,989	50,989	0	549	0	549	0	51,539	0	0	0	290	02/25/2048	1.A
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		01/30/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	07/30/2049	2.B FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		03/01/2022	Paydown		9,031	9,031	9,430	9,430	0	(400)	0	(400)	0	9,031	0	0	0	41	02/25/2050	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		03/01/2022	Paydown		55,489	55,489	56,742	56,742	0	(1,253)	0	(1,253)	0	55,489	0	0	0	291	02/25/2050	1.A
74949L-AD-4	RELX CAPITAL INC 3.000% 05/22/30		01/24/2022	MORGAN STANLEY & CO. INC.		1,030,430	1,000,000	993,420	994,348	0	42	0	42	0	994,390	0	36,040	36,040	5,333	05/22/2030	2.A FE
772739-AQ-1	ROCK-TENN CO 4.000% 03/01/23		03/22/2022	Call 102.1380		15,321	15,000	14,840	14,979	0	4	0	4	0	15,304	0	17	17	656	03/01/2023	2.B FE
773903-AL-3	ROCKWELL AUTOMATION 1.750% 08/15/31		02/25/2022	JANE STREET CAPITAL		676,845	750,000	706,890	0	0	293	0	293	0	707,183	0	(30,338)	(30,338)	7,073	08/15/2031	1.F FE
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		03/14/2022	JANE STREET CAPITAL		636,788	750,000	680,535	0	0	752	0	752	0	681,287	0	(44,499)	(44,499)	7,656	02/15/2031	2.A FE
778296-AG-8	ROSS STORES INC 1.875% 04/15/31		02/25/2022	JANE STREET CAPITAL		446,135	500,000	462,520	0	0	225	0	225	0	462,745	0	(16,610)	(16,610)	3,542	04/15/2031	1.F FE
78408L-AB-3	SC JOHNSON & SON INC SERIES 144A 3.350% 09/30/24		03/14/2022	JANE STREET CAPITAL		5,038,900	5,000,000	4,995,400	4,998,576	0	102	0	102	0	4,998,678	0	40,222	40,222	76,771	09/30/2024	1.G FE
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 0.857% 03/25/25		03/25/2022	Paydown		414	414	416	416	0	(2)	0	(2)	0	414	0	0	0	0	03/25/2025	4.B FE
78471W-AC-9	SOFI CONSUMER LOAN PROGRAM SERIES 2018-2 CLASS B 3.790% 04/26/27		01/25/2022	Paydown		29,989	29,989	29,770	29,770	0	220	0	220	0	29,989	0	0	0	95	04/26/2027	1.A FE
78486Q-AD-3	SVB FINANCIAL GROUP 3.500% 01/29/25		03/17/2022	JP MORGAN CHASE		101,598	100,000	99,916	99,971	0	2	0	2	0	99,973	0	1,625	1,625	2,256	01/29/2025	2.B FE
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		03/01/2022	Paydown		7,820	7,820	7,838	7,838	0	(18)	0	(18)	0	7,820	0	0	0	47	07/25/2047	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
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		03/01/2022	Paydown		3,882	3,882	4,140	4,140	0	(258)	0	(258)	0	3,882	0	0	0	22	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		03/01/2022	Paydown		19,412	19,412	19,853	19,853	0	(441)	0	(441)	0	19,412	0	0	0	111	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		03/01/2022	Paydown		23,991	23,991	24,350	24,350	0	(359)	0	(359)	0	23,991	0	0	0	135	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		03/01/2022	Paydown		31,342	31,342	29,682	29,682	0	1,660	0	1,660	0	31,342	0	0	0	274	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		03/01/2022	Paydown		165,466	165,466	165,072	165,072	0	394	0	394	0	165,466	0	0	0	755	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		03/01/2022	Paydown		61,657	61,657	62,133	62,133	0	(477)	0	(477)	0	61,657	0	0	0	454	08/25/2048	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49		03/01/2022	Paydown		23,397	23,397	25,003	25,003	0	(1,607)	0	(1,607)	0	23,397	0	0	0	164	06/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		03/01/2022	Paydown		28,304	28,304	29,423	29,423	0	(1,119)	0	(1,119)	0	28,304	0	0	0	221	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		03/01/2022	Paydown		81,632	81,632	82,029	82,029	0	(397)	0	(397)	0	81,632	0	0	0	523	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		03/01/2022	Paydown		85,141	85,141	84,870	84,870	0	271	0	271	0	85,141	0	0	0	548	06/25/2048	1.A
81747L-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A13 144A 4.500% 10/25/48		03/01/2022	Paydown		222,445	222,445	222,814	222,814	0	(369)	0	(369)	0	222,445	0	0	0	1,588	10/25/2048	1.A
81747M-AA-7	SEQUOIA MORTGAGE TRUST SERIES 2019 CH1 CLASS A1 4.500% 03/25/49		03/01/2022	Paydown		48,486	48,486	49,644	49,644	0	(1,158)	0	(1,158)	0	48,486	0	0	0	331	03/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		03/01/2022	Paydown		9,050	9,050	8,829	8,829	0	221	0	221	0	9,050	0	0	0	49	09/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		03/01/2022	Paydown		44,603	44,603	46,475	46,475	0	(1,872)	0	(1,872)	0	44,603	0	0	0	256	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		03/01/2022	Paydown		91,389	91,389	93,210	93,210	0	(1,821)	0	(1,821)	0	91,389	0	0	0	680	02/25/2050	1.A
827048-AU-3	SILGAN HOLDINGS INC SERIES WI 4.750% 03/15/25		03/28/2022	Call 100.0000		55,000	55,000	52,725	53,854	0	47	0	47	0	53,900	0	1,100	1,100	1,401	03/15/2025	3.C FE
83405Q-AC-3	SOFI CONSUMER LOAN PROGRAM SERIES 2017-6 CLASS B 144A 3.520% 11/25/26		01/25/2022	Paydown		63,597	63,597	63,545	63,545	0	52	0	52	0	63,597	0	0	0	187	11/25/2026	1.A FE
83405R-AC-1	SOFI CONSUMER LOAN PROGRAM T SERIES 2018-1 CLASS B 144A 3.650% 02/25/27		03/25/2022	Paydown		121,217	121,217	121,134	121,134	0	83	0	83	0	121,217	0	0	0	830	02/25/2027	1.A FE
83406C-AC-3	SOFI CONSUMER LOAN PROGRA SERIES 2019 2 CLASS C 3.460% 04/25/28		03/25/2022	Paydown		815,965	815,965	814,492	814,492	0	1,473	0	1,473	0	815,965	0	0	0	5,117	04/25/2028	1.B FE
83406H-AC-2	SOFI CONSUMER LOAN PROGRAM SERIES 2018-4 CLASS C 144A 4.170% 11/26/27		03/25/2022	Paydown		545,224	545,224	544,353	544,353	0	871	0	871	0	545,224	0	0	0	3,685	11/26/2027	1.A FE
83407A-AC-6	SOFI CONSUMER LOAN PROGRAM SERIES 2020-1 CLASS C 144A 2.500% 01/25/29		03/15/2022	RBC CAPITAL MARKETS		497,539	500,000	499,381	499,381	0	100	0	100	0	499,481	0	(1,942)	(1,942)	2,847	01/25/2029	1.E FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		03/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	8	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A2II 144A 2.636% 08/20/51		03/20/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	6	08/20/2051	2.B FE
844741-BE-7	SOUTHWEST AIRLINES CO 3.450% 11/16/27		03/17/2022	JP MORGAN CHASE		1,945,559	1,954,000	1,930,493	1,939,014	0	508	0	508	0	1,939,521	0	6,037	6,037	23,407	11/16/2027	2.A FE
845743-BP-7	SOUTHWESTERN PUBLIC SERV 3.300% 06/15/24		03/14/2022	JANE STREET CAPITAL		503,400	500,000	501,490	500,394	0	(39)	0	(39)	0	500,354	0	3,046	3,046	4,125	06/15/2024	1.G FE
858119-BM-1	STEEL DYNAMICS INC 3.250% 01/15/31		03/14/2022	JANE STREET CAPITAL		719,108	750,000	765,368	0	0	(171)	0	(171)	0	765,196	0	(46,089)	(46,089)	4,063	01/15/2031	2.C FE
86083@-AA-5	STIM STAR IV LLC 4.950% 04/30/23		01/31/2022	Redemption 100.0000		33,293	33,293	33,293	33,293	0	0	0	0	0	33,293	0	0	0	412	04/30/2023	2.A PL
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		03/15/2022	Paydown		11,144	11,144	11,144	11,144	0	0	0	0	0	11,144	0	0	0	89	03/15/2038	1.A FE

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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
86361Y-AB-3	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A 6.302% 03/15/38		03/15/2022	Paydown		1,775	1,775	1,775	1,775	0	0	0	0	0	1,775	0	0	0	17	03/15/2038	1.D FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		03/20/2022	Paydown		4,449	4,449	4,441	4,441	0	8	0	8	0	4,449	0	0	0	14	07/20/2048	1.G FE
86745A-AB-2	SNVA_22-A SERIES 2022-A CLASS B 144A 3.130% 02/22/49		03/20/2022	Paydown		1,815	1,815	1,774	0	0	41	0	41	0	1,815	0	0	0	4	02/22/2049	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		01/30/2022	Paydown		7,487	7,487	7,477	7,477	0	11	0	11	0	7,487	0	0	0	48	04/28/2056	1.G FE
86746C-AA-9	HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A 2.980% 06/20/47		03/20/2022	Paydown		27,365	27,365	26,988	26,988	0	377	0	377	0	27,365	0	0	0	129	06/20/2047	1.G FE
86746E-AA-5	HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A 1.800% 02/20/48		03/20/2022	Paydown		11,192	11,192	13,436	13,436	0	(2,245)	0	(2,245)	0	11,192	0	0	0	30	02/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54		03/30/2022	Paydown		15,743	15,743	15,610	15,610	0	133	0	133	0	15,743	0	0	0	157	06/30/2054	1.G FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40		03/31/2022	Redemption 100.0000		9,587	9,587	9,587	9,587	0	0	0	0	0	9,587	0	0	0	255	09/30/2040	2.B PL
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		03/20/2022	Paydown		9,688	9,688	9,687	9,687	0	1	0	1	0	9,688	0	0	0	27	02/20/2046	1.F FE
87305Q-CH-2	TTX CO SERIES 144A 3.600% 01/15/25		03/16/2022	Various		2,305,508	2,250,000	2,249,663	2,249,934	0	4	0	4	0	2,249,938	0	55,569	55,569	54,675	01/15/2025	1.F FE
87305Q-CJ-8	TTX CO SERIES 144A 3.900% 02/01/45		02/25/2022	JANE STREET CAPITAL		658,897	623,000	621,658	621,833	0	5	0	5	0	621,838	0	37,059	37,059	14,173	02/01/2045	1.F FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		02/25/2022	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	12	08/25/2051	2.B FE
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375% 02/01/27		03/30/2022	Call 102.6880		51,344	50,000	50,000	50,000	0	0	0	0	0	51,344	0	0	0	3,128	02/01/2027	2.C FE
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		03/09/2022	DEUTSCHE BANK AG		472,375	500,000	488,250	0	0	108	0	108	0	488,358	0	(15,983)	(15,983)	6,111	04/01/2031	2.C FE
883556-CM-2	THERMO FISHER SCIENTIFIC 2.800% 10/15/41		03/17/2022	JP MORGAN CHASE		889,540	1,000,000	906,660	0	0	199	0	199	0	906,859	0	(17,319)	(17,319)	16,178	10/15/2041	2.A FE
88579Y-BN-0	3M COMPANY 3.050% 04/15/30		02/25/2022	JANE STREET CAPITAL		761,258	750,000	786,698	0	0	(302)	0	(302)	0	786,395	0	(25,138)	(25,138)	8,642	04/15/2030	1.E FE
89566E-AG-3	TRISTATE GENERATION & TRANSMI 3.700% 11/01/24		03/16/2022	Various		3,045,720	3,000,000	2,998,740	2,999,596	0	29	0	29	0	2,999,625	0	46,095	46,095	42,242	11/01/2024	1.G FE
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		03/17/2022	JP MORGAN CHASE		967,160	1,000,000	998,700	0	0	4	0	4	0	998,704	0	(31,544)	(31,544)	3,469	02/14/2042	1.G FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 01/15/26		01/15/2022	Redemption 100.0000		17,000	17,000	17,000	17,000	0	0	0	0	0	17,000	0	0	0	207	01/15/2026	2.C FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		03/17/2022	JP MORGAN CHASE		653,315	500,000	671,425	0	0	(447)	0	(447)	0	670,978	0	(17,663)	(17,663)	5,683	01/15/2038	1.G FE
91159H-JB-7	US BANCORP 2.491% 11/03/36		02/25/2022	JANE STREET CAPITAL		463,145	500,000	478,345	0	0	76	0	76	0	478,421	0	(15,276)	(15,276)	4,082	11/03/2036	1.F FE
92826C-AF-9	VISA INC 4.300% 12/14/45		03/17/2022	JP MORGAN CHASE		554,040	500,000	569,450	0	0	(103)	0	(103)	0	569,347	0	(15,307)	(15,307)	5,793	12/14/2045	1.D FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		03/31/2022	Redemption 100.0000		2,961	2,961	2,961	2,961	0	0	0	0	0	2,961	0	0	0	19	10/14/2049	1.F PL
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 1.437% 10/25/45		03/25/2022	Paydown		1,866	1,866	1,884	1,884	0	(18)	0	(18)	0	1,866	0	0	0	3	10/25/2045	1.A FM
92940P-AG-9	WRKCO INC 3.000% 06/15/33		01/24/2022	U.S. BANCORP INVESTMENTS INC		1,002,360	1,000,000	997,640	997,887	0	11	0	11	0	997,897	0	4,463	4,463	3,417	06/15/2033	2.B FE
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		01/31/2022	Redemption 100.0000		16,380	16,380	16,380	16,380	0	0	0	0	0	16,380	0	0	0	251	01/31/2028	1.F
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 0.627% 07/25/47		03/25/2022	Paydown		6,338	6,338	4,100	4,100	0	2,238	0	2,238	0	6,338	0	0	0	2	07/25/2047	1.D FM
93884P-DW-7	WASHINGTON GAS LIGHT CO SERIES K 3.796% 09/15/46		02/25/2022	JANE STREET CAPITAL		1,328,002	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	28,002	28,002	22,755	09/15/2046	1.G FE
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 1.101% 08/25/46		03/01/2022	Paydown		3,906	3,164	1,979	1,979	0	1,927	0	1,927	0	3,906	0	0	0	6	08/25/2046	1.D FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 0.657% 12/25/36		03/25/2022	Paydown		3,984	3,984	2,352	2,352	0	1,633	0	1,633	0	3,984	0	0	0	2	12/25/2036	1.D FM
94106L-BP-3	WASTE MANAGEMENT INC 1.500% 03/15/31		02/25/2022	JANE STREET CAPITAL		660,578	750,000	683,010	0	0	499	0	499	0	683,509	0	(22,931)	(22,931)	5,188	03/15/2031	1.G FE
94974B-GP-9	WELLS FARGO & COMPANY SERIES MTN 3.550% 09/29/25		03/16/2022	BARCLAYS CAPITAL		304,293	300,000	299,475	299,782	0	11	0	11	0	299,793	0	4,500	4,500	5,000	09/29/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		03/01/2022	Paydown		18,344	18,344	19,443	19,443	0	(1,099)	0	(1,099)	0	18,344	0	0	0	70	05/25/2050	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		03/01/2022	Paydown		6,521	6,521	6,521	6,521	0	0	0	0	0	6,521	0	0	0	36	07/25/2049	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A 3.500% 09/25/49		03/01/2022	Paydown		109,734	109,734	111,622	111,622	0	(1,888)	0	(1,888)	0	109,734	0	0	0	586	09/25/2049	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		03/01/2022	Paydown		36,158	36,158	37,046	37,046	0	(888)	0	(888)	0	36,158	0	0	0	171	12/25/2049	1.A
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A 3.000% 12/25/49		03/01/2022	Paydown		76,400	76,400	80,540	80,540	0	(4,140)	0	(4,140)	0	76,400	0	0	0	376	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		03/01/2022	Paydown		16,103	16,103	16,785	16,785	0	(682)	0	(682)	0	16,103	0	0	0	80	06/25/2050	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		03/15/2022	Paydown		4,875	4,875	4,872	4,872	0	3	0	3	0	4,875	0	0	0	47	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		03/15/2022	Paydown		3,750	3,750	3,719	3,719	0	31	0	31	0	3,750	0	0	0	26	06/15/2051	2.B FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40		01/31/2022	Redemption 100.0000		3,497	3,497	3,497	3,497	0	0	0	0	0	3,497	0	0	0	61	03/31/2040	2.C PL
97314@-AA-3	WIND ENERGY TRANSMISSION 3.670% 12/18/34		03/31/2022	Redemption 100.0000		7,345	7,345	7,371	7,371	0	(26)	0	(26)	0	7,345	0	0	0	67	12/18/2034	1.F PL
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		01/30/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	10	07/30/2051	2.B FE
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD 1.170% 07/19/24		03/30/2022	Tax Free Exchange		575,925	575,925	575,925	568,600	0	0	0	0	7,325	575,925	0	0	0	4,607	07/19/2024	2.B
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30	A	01/15/2022	Redemption 100.0000		25,600	25,600	23,184	23,365	0	2,235	0	2,235	0	25,600	0	0	0	422	01/15/2030	1.G FE
009090-AA-9	AIR CANADA 2015 1B PTT SERIES 144A 3.600% 03/15/27	A	03/15/2022	Redemption 100.0000		7,237	7,237	7,237	7,237	0	0	0	0	0	7,237	0	0	0	130	03/15/2027	1.F FE
94106B-AC-5	WASTE CONNECTIONS INC 2.200% 01/15/32	A	02/25/2022	JANE STREET CAPITAL		686,633	750,000	709,455	0	0	258	0	258	0	709,713	0	(23,080)	(23,080)	2,108	01/15/2032	2.A FE
C4111#-AF-8	GRAYMONT LTD 6.870% 01/10/23	A	01/10/2022	Redemption 100.0000		92,308	92,308	92,308	92,308	0	0	0	0	0	92,308	0	0	0	3,171	01/10/2023	2.C PL
01609W-AT-9	ALIBABA GROUP HOLDING LTD 3.400% 12/06/27	D	03/17/2022	JP MORGAN CHASE		5,702,676	5,800,000	5,798,028	5,800,000	0	(1,207)	0	(1,207)	0	5,798,793	0	(96,117)	(96,117)	57,517	12/06/2027	1.E FE
06738E-AT-2	BARCLAYS PLC 1.861% 01/10/23	D	01/10/2022	Call 100.0000		2,000,000	2,000,000	1,810,470	1,923,596	0	1,987	0	1,987	0	1,925,582	0	74,418	74,418	8,731	01/10/2023	2.B FE
08866T-AB-8	BIB MERCHANT VOUCHER RECE 4.180% 04/07/28	D	01/07/2022	Redemption 100.0000		16,836	16,836	16,836	16,836	0	0	0	0	0	16,836	0	0	0	176	04/07/2028	2.A FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.800% 09/20/31	C	03/20/2022	Redemption 100.0000		46,698	46,698	46,698	46,698	0	0	0	0	0	46,698	0	0	0	444	09/20/2031	1.F FE
368266-AF-9	GAZPROM OAO SERIES 144A 6.510% 03/07/22	D	03/07/2022	Maturity		125,000	125,000	128,906	125,088	0	(88)	0	(88)	0	125,000	0	0	0	4,069	03/07/2022	2.B FE
606822-CB-8	MITSUBISHI UFJ FIN GRP 2.494% 10/13/32	D	02/25/2022	JANE STREET CAPITAL		697,403	750,000	727,448	0	0	119	0	119	0	727,567	0	(30,164)	(30,164)	7,170	10/13/2032	1.E FE
60688X-AU-4	MIZUHO BANK LTD SERIES 144A 3.200% 03/26/25	D	03/16/2022	BARCLAYS CAPITAL		611,526	600,000	598,776	599,561	0	27	0	27	0	599,588	0	11,938	11,938	9,173	03/26/2025	1.F FE
75625Q-AE-9	RECKITT BENCKISER TSY SERIES 144A 3.000% 06/26/27	D	02/25/2022	JANE STREET CAPITAL		759,435	750,000	776,978	0	0	(357)	0	(357)	0	776,621	0	(17,186)	(17,186)	4,063	06/26/2027	1.F FE
771196-BE-1	ROCHE HOLDINGS INC SERIES 144A 3.350% 09/30/24	C	03/14/2022	JANE STREET CAPITAL		1,021,750	1,000,000	997,470	999,219	0	56	0	56	0	999,275	0	22,475	22,475	15,354	09/30/2024	1.C FE
786584-A@-1	SAFRAN SA 4.280% 02/09/22	D	02/09/2022	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,100	02/09/2022	2.A
801060-AD-6	SANOFI 3.625% 06/19/28	D	03/16/2022	BARCLAYS CAPITAL		2,093,340	2,000,000	1,985,400	1,989,958	0	293	0	293	0	1,990,251	0	103,089	103,089	17,924	06/19/2028	1.E FE
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A 3.595% 01/19/28	D	03/25/2022	Various		1,297,604	1,333,000	1,332,667	1,333,000	0	(208)	0	(208)	0	1,332,792	0	(35,188)	(35,188)	33,212	01/19/2028	1.E FE
89233P-5T-9	TOYOTA MOTOR CREDIT CORP SERIES MTN 3.300% 01/12/22	C	01/12/2022	Maturity		5,000,000	5,000,000	4,981,450	4,999,934	0	66	0	66	0	5,000,000	0	0	0	82,500	01/12/2022	1.E FE
902133-AR-8	TYCO ELECTRONICS GROUP S 3.450% 08/01/24	D	03/16/2022	BARCLAYS CAPITAL		508,475	500,000	498,070	499,436	0	44	0	44	0	499,480	0	8,995	8,995	10,877	08/01/2024	1.G FE
92914X-AN-9	VOYA CLO LTD SERIES 2015-2A CLASS BR 144A 1.759% 07/23/27	D	03/18/2022	Paydown		3,250,000	3,250,000	3,240,034	3,240,034	0	9,966	0	9,966	0	3,250,000	0	0	0	21,756	07/23/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	03/30/2022	Redemption 100.0000		11,628	11,628	11,628	11,628	0	0	0	0	0	11,628	0	0	0	0	09/30/2045	1.D PL
G6390@-AB-2	NAMPA LTD 5.250% 05/28/23	D	02/26/2022	Call 100.0000		(146,009)	(146,009)	(146,009)	(146,009)	0	0	0	0	0	(146,009)	0	0	0	(362)	05/28/2023	3.A
G9850@-AG-8	YORKSHIRE WATER SERVICES 5.070% 01/05/22	D	01/05/2022	Maturity		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	62,259	01/05/2022	2.B Z
K7017#-AA-8	MERIDIAN SPIRIT APS 4.110% 08/01/30	D	03/31/2022	Redemption 100.0000		8,561	8,561	8,561	8,561	0	0	0	0	0	8,561	0	0	0	88	08/01/2030	2.A FE
L8038*-AA-4	SBM B BALEAI AZUL 5.500% 09/15/27	D	03/15/2022	Redemption 100.0000		8,900	8,900	8,900	8,900	0	0	0	0	0	8,900	0	0	0	122	09/15/2027	3.C
N7660#-AM-9	SHV HOLDINGS NV 4.420% 03/28/22	D	03/28/2022	Maturity		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	39,780	03/28/2022	2.A
P4001#-AA-8	EOLIC MESA LA PAZ S DE R 5.980% 12/20/44	D	03/20/2022	Redemption 100.0000		9,148	9,148	9,148	9,148	0	0	0	0	0	9,148	0	0	0	137	12/20/2044	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV 6.770% 09/30/37	D	03/31/2022	Redemption 100.0000		3,257	3,257	3,257	3,257	0	0	0	0	0	3,257	0	0	0	55	09/30/2037	3.B PL
P3753#-AA-0	ERGON PERU SAC 4.87% Due 6/30/2034 JD30	D	01/01/2022	Transition adjustment		0	85,683	85,683	85,683	0	0	0	0	0	234	0	(234)	(234)	0	06/30/2034	2.A PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						115,284,865	115,844,332	115,682,152	87,745,838	0	(2,640)	0	(2,640)	7,325	115,615,118	0	(330,258)	(330,258)	1,526,981	XXX	XXX
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/08/25		01/03/2022	Redemption 100.0000		3,000	3,000	2,970	2,970	0	30	0	30	0	3,000	0	0	0	0	06/08/2025	3.B PL
59100H-AG-2	META SPECIAL AEROSPACE LLC 11/16/22		03/31/2022	Redemption 100.0000		25,000	25,000	24,928	24,928	0	72	0	72	0	25,000	0	0	0	375	11/16/2022	2.A PL
70466@-AA-6	POLYMER SOLUTIONS GROUP TERM LOAN 01/01/23		01/03/2022	Redemption 100.0000		2,326	2,326	2,326	2,326	0	0	0	0	0	2,326	0	0	0	0	01/01/2023	3.B FE
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		03/31/2022	Redemption 100.0000		500	500	495	495	0	5	0	5	0	500	0	0	0	8	09/21/2028	2.C FE
BIN1FY-51-5	ECUADOR DIVERSIFIED PAYMENT RI TERM LOAN 02/20/25	D	01/03/2022	Redemption 100.0000		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	0	02/20/2025	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						43,951	43,951	43,844	43,844	0	107	0	107	0	43,951	0	0	0	383	XXX	XXX
2509999997. Total - Bonds - Part 4						124,978,006	125,756,270	125,478,541	88,606,221	0	(50,773)	0	(50,773)	7,325	125,363,032	0	(385,031)	(385,031)	1,556,042	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						124,978,006	125,756,270	125,478,541	88,606,221	0	(50,773)	0	(50,773)	7,325	125,363,032	0	(385,031)	(385,031)	1,556,042	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
SBMBVG-Q3-5	HARBOUR ENERGY PLC	B	01/03/2022	Transition adjustment	0.000	0		351,091	351,091	0	0	0	0	0	9,908	0	(9,908)	(9,908)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	351,091	351,091	0	0	0	0	0	9,908	0	(9,908)	(9,908)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	351,091	351,091	0	0	0	0	0	9,908	0	(9,908)	(9,908)	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	351,091	351,091	0	0	0	0	0	9,908	0	(9,908)	(9,908)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	351,091	351,091	0	0	0	0	0	9,908	0	(9,908)	(9,908)	0	XXX	XXX
6009999999 - Totals						124,978,006	XXX	125,829,632	88,957,312	0	(50,773)	0	(50,773)	7,325	125,372,940	0	(394,939)	(394,939)	1,556,042	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	565	1,135		1,618	0	2,455	0	0	1,190		(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	549	1,135		2,485	0	2,455	0	0	1,431		(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	173	(9,515)		(9,142)	0	3,780	0	0	1,575		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	488,600	CSWAP: GBP/USD 11/23/2028	(7,360)	0	689	(38,060)		(36,569)	0	15,120	0	0	6,302		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	196	(8,545)		(7,700)	0	3,780	0	0	1,323		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	589	(25,635)		(23,099)	0	11,340	0	0	3,968		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	598	(5,465)		(5,501)	0	2,455	0	0	688		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	1,196	(10,930)		(11,002)	0	4,910	0	0	1,376		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	541	(5,465)		(3,168)	0	2,455	0	0	1,369		(100/100)

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	1,320	(17,940)		(2,759)	0	15,120	0	0	6,690		(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	1,981	(26,910)		(4,138)	0	22,680	0	0	10,035		(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	1,316	(25,755)		(16,620)	0	11,340	0	0	2,831		(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	5,703	(111,605)		(72,021)	0	49,140	0	0	12,266		(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	3,033	4,775		12,094	0	12,275	0	0	6,554		(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	6,066	9,550		24,189	0	24,550	0	0	13,108		(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	(177)	850		928	0	(4,780)	0	0	1,742		(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	(530)	2,550		2,785	0	(14,340)	0	0	5,227		(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	2,427	12,140		11,492	0	9,820	0	0	3,470		(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	607	3,037		2,873	0	2,455	0	0	867		(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	768	(830)		8,314	0	7,560	0	0	3,045		(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	1,920	(2,075)		20,785	0	18,900	0	0	7,613		(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	746	2,270		9,593	0	7,560	0	0	3,140		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	2,984	9,080		38,372	0	30,240	0	0	12,558		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	3,028	9,080		44,328	0	30,240	0	0	14,636		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	10	0	757	2,270		11,082	0	7,560	0	0	3,659		(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	699	6,505		7,079	0	2,455	0	0	947		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	(112)	1,798		2,524	0	(3,125)	0	0	1,221		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	635	11,435		20,528	0	3,780	0	0	2,019		(100/100)

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	635	11,435		20,528	0	3,780	0	0	2,019		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	635	11,435		20,528	0	3,780	0	0	2,019		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	616	11,255		17,336	0	3,780	0	0	1,591		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	616	11,255		17,336	0	3,780	0	0	1,591		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	780	5,595		14,012	0	2,455	0	0	1,678		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	780	5,595		14,012	0	2,455	0	0	1,678		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	780	5,595		14,012	0	2,455	0	0	1,678		(100/100)
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	9,557	(71,370)		76,154	0	68,040	0	0	29,685		(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	3,717	(27,755)		29,615	0	26,460	0	0	11,544		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	2,380	3,165		20,344	0	7,365	0	0	4,125		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	449,280	CSWAP: EUR/USD 27-MAR-2028	(800)	0	3,173	4,220		27,125	0	9,820	0	0	5,500		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	1,015	(22,125)		(9,526)	0	11,340	0	0	5,738		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	338	(7,375)		(3,175)	0	3,780	0	0	1,913		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	338	(7,375)		(3,175)	0	3,780	0	0	1,913		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	767,900	CSWAP: EUR/USD 20-JUN-2026	3,220	0	3,903	(10,955)		(7,818)	0	17,185	0	0	7,892		(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	(796)	(29,155)		(4,163)	0	(16,730)	0	0	7,314		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(216,955)	0	66,734	(317,680)	XXX	272,495	0	435,705	0	0	218,728	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(216,955)	0	66,734	(317,680)	XXX	272,495	0	435,705	0	0	218,728	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	(4,371)	(13,916)		(13,916)	1,661	0	3,244	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(36,983)	0	(4,371)	(13,916)	XXX	(13,916)	1,661	0	3,244	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/25/2022	06/28/2022	7,000,000	7,000,000	REC VARIABLE/PAY VARIABLE	0	0	673	80,546		80,546	80,546	0	0	0	17,283		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/25/2022	06/28/2022	1,000,000	1,000,000	REC VARIABLE/PAY VARIABLE	0	0	69	12,093		12,093	12,093	0	0	0	2,469		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/25/2022	06/28/2022	5,000,000	5,000,000	REC VARIABLE/PAY VARIABLE	0	0	820	102,178		102,178	102,178	0	0	0	12,345		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/25/2022	06/28/2022	1,000,000	1,000,000	REC VARIABLE/PAY VARIABLE	0	0	137	20,797		20,797	20,799	0	0	0	2,469		0001
TRS, TRSWAP: 10YR 1.125 15-FEB-31	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/25/2022	06/28/2022	3,000,000	3,000,000	REC VARIABLE/PAY VARIABLE	0	0	533	86,348		86,348	86,348	0	0	0	7,407		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	2,232	301,962	XXX	301,962	301,964	0	0	0	41,973	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(36,983)	0	(2,139)	288,046	XXX	288,046	303,625	0	3,244	0	41,973	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	(4,371)	(13,916)	XXX	(13,916)	1,661	0	3,244	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(216,955)	0	66,734	(317,680)	XXX	272,495	0	435,705	0	0	218,728	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	2,232	301,962	XXX	301,962	301,964	0	0	0	41,973	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	64,595	(29,634)	XXX	560,541	303,625	435,705	3,244	0	260,701	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	66,734	(317,680)	XXX	272,495	0	435,705	0	0	218,728	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	(2,139)	288,046	XXX	288,046	303,625	0	3,244	0	41,973	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	64,595	(29,634)	XXX	560,541	303,625	435,705	3,244	0	260,701	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESM2	72	15,357,780	JUNE 22 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/18/2022	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/10/2022	4,266.0500	4,530.7500	234,900	0	0	0	0	(952,920)	(952,920)	864,000	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												234,900	0	0	0	0	(952,920)	(952,920)	864,000	XXX	XXX
1649999999. Subtotal - Short Futures												234,900	0	0	0	0	(952,920)	(952,920)	864,000	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												234,900	0	0	0	0	(952,920)	(952,920)	864,000	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												234,900	0	0	0	0	(952,920)	(952,920)	864,000	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	234,900	0	234,900	864,000	864,000
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	0	(2,905)	0	29,099	0	29,099	10,659	7,754
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	1,135	(44,850)	0	1,618	(6,897)	0	17,915	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	0	0	422,747	(182,495)	240,252	555,035	(127,258)	427,777	136,441	136,441
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(36,875)	0	0	(15,877)	0	9,563	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	0	(168,560)	0	105,769	(65,383)	40,386	52,539	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	0	(29,155)	0	0	(4,163)	0	7,314	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	7,385	0	7,385	47,469	0	47,469	9,625	9,625
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	17,855	0	17,855	55,045	0	55,045	16,645	16,645
0299999999. Total NAIC 1 Designation				0	0	449,122	(464,840)	265,492	794,035	(219,578)	599,776	260,701	170,465
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	(13,916)	0	0	(13,916)	0	0	0
0999999999 - Gross Totals				0	0	449,122	(478,756)	265,492	1,028,935	(233,494)	834,676	1,124,701	1,034,465
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						449,122	(478,756)						

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	5,774,414	4,500,000	5,206,419	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,039,395	810,000	937,155	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	15,012	15,012	0		V
0199999999 - Total					6,828,821	5,325,012	6,143,574	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)
NONE								
0299999999 - Total						XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

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.	4,791	4,791	09/26/2061
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,791	4,791	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,791	4,791	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				4,791	4,791	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				4,791	4,791	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
07274M-D1-0	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.G FE	399,996	400,000	04/01/2022
19424J-E9-3	CCPV_1COLLAT CP V CO LLC ABCP 0.25% 0 - USD		1.G FE	499,642	499,868	05/09/2022
19424J-EX-0	CCPV_1COLLAT CP V CO LLC ABCP 0.3% 05 - USD		1.G FE	274,623	274,863	05/31/2022
23305E-F1-6	DBSSP_1DBS BANK LTD 42D 0.3% 06/01/202 - USD		1.G FE	449,466	449,771	06/01/2022
23305E-F1-6	DBSSP_1DBS BANK LTD 42D 0.3% 06/01/202 - USD		1.G FE	374,555	374,803	06/01/2022
60683C-DJ-7	MTFG_JP_6@SINGAPOREMITSUBISHI UFJ TRUST AND BANKIN - USD		1.G FE	449,916	449,943	04/18/2022
83369C-E9-1	SOCGENSOCIETE GENERALE 42D 0.22% 05/0 - USD		1.G FE	299,859	299,930	05/09/2022
86564X-D7-6	SUMITR_JP_4@SINGAPORSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G FE	399,976	399,981	04/07/2022
91127Q-DJ-5	UOB_SPUNITED OVERSEAS BANK LTD 42D 0. - USD		1.G FE	474,918	474,948	04/18/2022
05253M-PY-4	ANZ_AU1AUST & NZ BANKING GROUP - USD		1.D FE	499,235	500,000	02/10/2023
05253M-PQ-1	ANZ_AU1AUST & NZ BANKING GROUP 42DIB 1 - USD		1.D FE	399,817	400,000	07/13/2022
06050T-NB-4	BAC_14BANK OF AMERICA NA 0.33% 01/03/ - USD		1.C FE	473,848	475,000	01/03/2023
06367C-LC-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO). - USD		1.C FE	299,698	300,000	09/15/2022
06367C-S8-1	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD		1.C FE	549,026	550,000	03/10/2023
06367C-MB-0	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD		1.C FE	449,452	450,000	10/04/2022
06417M-RM-9	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.C FE	399,439	400,000	10/21/2022
06417M-RY-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD		1.C FE	499,311	500,000	10/12/2022
05586F-WG-8	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD		1.D FE	424,865	425,000	07/11/2022
05586F-RY-5	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD		1.D FE	299,677	300,000	09/09/2022
13606K-DL-7	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD		1.C FE	574,220	575,000	02/10/2023
20272A-U4-6	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	249,682	250,000	09/29/2022
2332K4-MB-7	DNB_NO_1DNB BANK ASA. - USD		1.C FE	374,786	375,000	07/08/2022
40435R-LQ-2	HSBC_7HSBC BANK USA NA - USD		1.D FE	499,677	500,000	07/12/2022
60710R-TT-2	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.E FE	424,527	425,000	08/10/2022
63254G-RS-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,703	300,000	08/31/2022
63254G-RZ-0	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	299,657	300,000	09/14/2022
63307N-FT-9	NA_CN_1NATIONAL BANK OF CANADA 42DIB 0 - USD		1.D FE	449,634	450,000	08/09/2022
63873Q-SE-5	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) 01/11/202 - USD		1.E FE	424,357	425,000	01/11/2023
63873Q-RK-2	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) CDI 0.33% - USD		1.E FE	474,637	475,000	12/02/2022
69034C-MQ-8	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD		1.B FE	299,320	300,000	02/09/2023
78012U-2C-8	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD		1.B FE	299,668	300,000	12/01/2022
78012U-V6-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY. - USD		1.B FE	424,483	425,000	09/29/2022
83050W-BH-6	SEBA_SS_1SKANDINAV ENSKILDA BANK - USD		1.D FE	499,008	500,000	11/22/2022
83368Y-HL-4	SOCGENSOCIETE GENERALE 42DIB 0.18% 07 - USD		1.E FE	399,714	400,000	07/14/2022
86959R-VM-9	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	274,666	275,000	12/02/2022
86959R-WD-8	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD		1.C FE	324,794	325,000	07/11/2022
89120D-UD-9	TD_CN_2TORONTO DOMINION BANK - USD		1.C FE	500,173	500,000	09/23/2022
89114W-H9-9	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.C FE	299,649	300,000	09/30/2022
96130A-KP-2	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	349,568	350,000	09/21/2022
96130A-LP-1	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD		1.D FE	374,204	375,000	01/12/2023
06054R-3G-5	BAC_14BANK OF AMERICA NA CREDIT 0.21% - USD		1.G FE	474,852	475,000	05/13/2022
22550L-2B-6	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD		1.E FE	275,051	275,138	04/08/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				16,783,352	16,799,245	XXX
06417M-SK-2	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) C - USD		1.G FE	274,941	275,000	05/04/2022
06742T-C4-6	BARC_LN@NEWYORKBARCLAYS BANK PLC NY - USD		1.G FE	324,895	325,000	04/29/2022
0727MC-RG-4	BYLAN@NEWYORKBAYERISCHE LANDESBANK (NEW YORK - USD		1.G FE	499,870	500,000	05/03/2022
13606C-Z8-0	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY. - USD		1.G FE	424,933	425,000	05/18/2022
21684X-TT-3	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD		1.G FE	474,859	475,000	05/09/2022
22535C-6W-6	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.G FE	474,787	475,000	05/23/2022
22536U-2H-2	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD		1.G FE	499,671	500,000	06/07/2022
51501H-RE-1	LBBW_1@NEWYORKLANDESBK BADEN-WURTT NY - USD		1.G FE	274,980	275,000	04/12/2022
60683B-2Q-5	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD		1.G FE	274,991	275,000	04/06/2022
60710R-AB-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.G FE	399,960	400,000	04/14/2022
60710R-DF-9	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) CDI - USD		1.G FE	249,909	250,000	05/05/2022
69033M-B3-0	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.G FE	399,984	400,000	04/07/2022
69033M-E8-6	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD		1.G FE	399,846	400,000	05/09/2022
83369X-6T-0	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD		1.G FE	449,968	450,000	04/18/2022
85325V-U2-4	STANLN_2@NEWYORKSTANDARD CHARTERED BANK (NEW YO - USD		1.G FE	449,999	450,000	04/01/2022
86565F-AF-9	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.G FE	299,989	300,000	04/08/2022
86959R-UB-4	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD		1.G FE	449,941	450,001	04/20/2022
89114W-K9-5	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD		1.G FE	424,937	425,000	05/03/2022
30229B-D1-2	XOM_2EXXON MOBIL CORPORATION CP 0.29 - USD		1.G FE	1,099,991	1,100,000	04/01/2022
80285Q-D8-0	ANL_LNSANTANDER UK PLC CP 0.23% 04/08 - USD		1.G FE	499,963	499,978	04/08/2022
86564X-DR-2	SUMITR_JP_4@SINGAPORSUMITOMO MITSUI TRUST BANK, LTD - USD		1.G FE	299,888	299,882	04/25/2022
06742T-L7-9	BARC_LN@NEWYORKBARCLAYS BANK PLC (NEW YORK) - USD		1.E FE	425,099	425,000	06/22/2022
20272A-T9-7	CBA_AUCOMMONWEALTH BANK AUST 42DIB 0. - USD		1.D FE	374,823	375,000	06/21/2022
20271E-WP-0	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD		1.D FE	349,832	350,000	06/22/2022
22532X-RM-2	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD		1.D FE	300,013	300,000	06/23/2022
22552G-2V-1	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD		1.E FE	425,014	425,008	04/08/2022
63254G-SE-6	NAB_AUNATIONAL AUSTRALIA BANK LTD 42D - USD		1.D FE	249,984	250,000	05/09/2022
65602Y-UU-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NY) - USD		1.E FE	449,826	450,000	06/22/2022
86565C-7D-5	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	425,002	425,000	04/01/2022
89236T-HS-7	TOYOTA_JPTOYOTA MOTOR CREDIT CORP. - USD		1.E FE	374,863	374,976	06/13/2022

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS INS - USD		1.A FE	920,000	920,000	04/01/2022
38141W-27-3	FGTXXGOLDMAN SACHS FIN SQ GOVT-FS #4 - USD		1.A FE	1,120,000	1,120,000	04/01/2022
61747C-70-7	MVRXXMSILF #8302 GOVERNMENT PORTFOLI - USD		1.A FE	1,003,000	1,003,000	04/01/2022
256781-08-3	BNSREPOBNS A (T Bills, Notes, Bonds & - USD		1.A FE	4,063,472	4,063,472	04/01/2022
147250-66-9	MERREPOBOFA IG (BBB Corps) - USD		1.A FE	357,000	357,000	05/06/2022
245041-05-6	DBREPODEUTSCHE IG (BBB Corps) - USD		1.A FE	1,100,000	1,100,000	05/05/2022
256781-07-2	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD		1.A FE	8,000,000	8,000,000	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				28,886,229	28,888,317	XXX
9999999999 - Totals				45,674,372	45,692,353	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 5,750,433 Book/Adjusted Carrying Value $ 5,763,450
2. Average balance for the year Fair Value $ 39,210,534 Book/Adjusted Carrying Value $ 39,223,291
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 45,687,562 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 4,791

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	3,835,379	5,555,219	3,353,489	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	283,322	283,322	277,503	XXX
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	3,750,693	3,754,305	3,757,674	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	6,279,060	6,373,181	6,466,437	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	8,268,164	9,029,527	8,264,919	XXX
The Bank of New York Mellon	New York, NY		0.010	0	0	16,779,017	8,795,224	15,383,749	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	5,189,774	843,730	658,498	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	0	0	44,385,408	34,634,507	38,162,270	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	44,385,408	34,634,507	38,162,270	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	44,385,408	34,634,507	38,162,270	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
38141W-27-3	GOLDMAN FS TRSY OBLIG INST		03/22/2022	0.000		7,000,000	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						7,000,000	0	0
8609999999 - Total Cash Equivalents						7,000,000	0	0