61360202020100101

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company of New York

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 1000 Woodbury Road, Suite 208 (Street and Number), Woodbury, NY, US 11797 (City or Town, State, Country and Zip Code)

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

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

Primary Location of Books and Records 1000 Woodbury Road, Suite 208 (Street and Number)
Woodbury, NY, US 11797 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Jeanne Symonds (Name), 770-850-7519 (Area Code) (Telephone Number)
FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President, CEO and CRO	Michael Scott Smith	SVP, Chief Tax Officer and Treasurer	Carlos Bertucci #
Secretary	Melissa Ann O'Donnell	SVP and Appointed Actuary	Anthony Joseph Brantzeg

OTHER

William Thomas Bainbridge, Senior Vice President	Clyde Landon Cobb Jr., SVP & Chief Accounting Officer	Robert Lawrence Grubka, Senior Vice President
Francis Gerard O'Neill, Senior Vice President	David Scott Pendergrass, Senior Vice President	Larry Neil Port #, Executive VP & Chief Legal Officer
Justin Smith, SVP & Deputy General Counsel	Kevin Robert Socha, SVP & Chief Financial Officer	Matthew Toms, Senior Vice President
Jean Jinho Weng, Senior Vice President		

DIRECTORS OR TRUSTEES

William Thomas Bainbridge, Director	Anthony Joseph Brantzeg, Director	Clyde Landon Cobb Jr., Director
Carol Valentine Coleman, Director	Richard Michael Conley, Director	James Roderick Gelder, Director
Robert Lawrence Grubka, Director	James Francis Lille, Director	Michael Joseph Pagano, Director
Michael Scott Smith, Director and Chairman	Kevin Robert Socha, Director	Charles Bruce Updike, Director
Ross Mathieson Weale, Director		

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

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

Michael Scott Smith	Melissa Ann O'Donnell	Carlo Bertucci
President	Secretary	Treasurer

Subscribed and sworn to before me this 27th day of April 2020	Subscribed and sworn to before me this 5th day of May 2020	Subscribed and sworn to before me this 22 day of April 2020
Beth Anne Evans	Anglia M. Lattery	
		My Commission Exp. Oct. 31, 2021

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

ANGELIA M LATTERY
Notary Public
Minnesota
My Commission Expires January 31, 2025

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

DENISE M. NOWAKOWSKI
NOTARY PUBLIC
CONNECTICUT

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	1,744,023,483	0	1,744,023,483	1,692,185,155
2. Stocks:				
2.1 Preferred stocks	4,400,000	0	4,400,000	4,000,000
2.2 Common stocks	1,301,682	0	1,301,682	1,397,491
3. Mortgage loans on real estate:				
3.1 First liens	195,476,479	0	195,476,479	191,790,501
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 33,137,838), cash equivalents ($ 0) and short-term investments ($ 0)	33,137,838	0	33,137,838	38,942,365
6. Contract loans (including $ 0 premium notes)	98,012,702	99,402	97,913,300	98,448,650
7. Derivatives	53,320,408	0	53,320,408	25,137,729
8. Other invested assets	3,429,033	0	3,429,033	3,174,370
9. Receivables for securities	130,397	0	130,397	208
10. Securities lending reinvested collateral assets	58,712,398	0	58,712,398	68,561,730
11. Aggregate write-ins for invested assets	1,808,692	0	1,808,692	686,680
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,193,753,113	99,402	2,193,653,711	2,124,324,880
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	19,957,077	41,250	19,915,827	17,888,527
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(10,660,840)	1,095,387	(11,756,227)	(5,486,560)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	8,483,126	0	8,483,126	7,606,570
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,252,424	0	16,252,424	10,803,498
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	1,970,439	0	1,970,439	2,273,465
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,140,339	0	6,140,339	0
18.2 Net deferred tax asset	91,248,840	56,208,432	35,040,408	39,568,924
19. Guaranty funds receivable or on deposit	236,528	0	236,528	238,090
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	174,306	245	174,062	227,882
24. Health care ($ 0) and other amounts receivable	1,393	1,393	0	0
25. Aggregate write-ins for other than invested assets	23,975,628	3,587,798	20,387,830	8,383,471
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,351,532,372	61,033,907	2,290,498,465	2,205,828,746
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	517,576,013	0	517,576,013	642,805,517
28. Total (Lines 26 and 27)	2,869,108,385	61,033,907	2,808,074,479	2,848,634,263
DETAILS OF WRITE-INS				
1101. Derivative receivables	1,808,692	0	1,808,692	686,680
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)	1,808,692	0	1,808,692	686,680
2501. Margin call collateral	18,768,112	0	18,768,112	6,801,001
2502. Miscellaneous assets	1,621,988	2,271	1,619,717	1,582,470
2503. Negative IMR	3,585,528	3,585,528	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,975,628	3,587,798	20,387,830	8,383,471

STATEMENT AS OF MARCH 31, 2020 OF THE RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,716,097,627 less $ 0 included in Line 6.3 (including $ 1,336,108 Modco Reserve)	1,716,097,627	1,645,573,346
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	15,214,171	15,294,131
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	66,864,510	71,547,975
4.	Contract claims:		
	4.1 Life	18,006,938	8,150,831
	4.2 Accident and health	15,989,976	16,481,140
5.	Policyholders' dividends/refunds to members $ 53,791 and coupons $ 0 due and unpaid	53,791	20,090
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)	1,270,330	1,258,994
	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	394,599	344,237
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 $ 16,026 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	55,331	58,195
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 204,119 , accident and health $ 423,602 and deposit-type contract funds $ 0	627,722	495,918
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	191,055	142,557
13.	Transfers to Separate Accounts due or accrued (net) (including $ 40,003 accrued for expense allowances recognized in reserves, net of reinsured allowances)	805,464	2,233,998
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,763,516	2,255,563
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	579,511
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,432,481	3,567,056
17.	Amounts withheld or retained by reporting entity as agent or trustee	47,598	108,323
18.	Amounts held for agents' account, including $ 74,120 agents' credit balances	74,120	66,851
19.	Remittances and items not allocated	9,356,354	14,195,840
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	15,790,014	1,261,529
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	356,593	356,593
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	14,718,491	12,858,439
	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	18,401,567	9,124,491
	24.09 Payable for securities	3,445,454	0
	24.10 Payable for securities lending	58,712,398	68,561,730
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	60,185,235	27,929,617
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,021,855,336	1,902,466,956
27.	From Separate Accounts Statement	517,576,013	642,805,517
28.	Total liabilities (Lines 26 and 27)	2,539,431,349	2,545,272,473
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	52,425,566	53,146,817
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)	(15,419,326)	18,578,083
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)	265,887,404	300,606,064
38.	Totals of Lines 29, 30 and 37	268,643,130	303,361,790
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,808,074,479	2,848,634,263
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	55,052,763	23,604,431
2502.	Unclaimed property	3,231,166	2,851,775
2503.	Miscellaneous liabilities	1,287,755	356,074
2598.	Summary of remaining write-ins for Line 25 from overflow page	613,551	1,117,337
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	60,185,235	27,929,617
3101.	Deferred gain on reinsurance	52,425,566	53,146,817
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)	52,425,566	53,146,817
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	35,288,728	32,415,942	130,681,088
2.	Considerations for supplementary contracts with life contingencies	3,700,715	4,093,071	13,462,885
3.	Net investment income	24,305,680	23,408,312	93,767,919
4.	Amortization of Interest Maintenance Reserve (IMR)	(213,182)	(257,591)	(930,508)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	2,889,270	3,048,353	11,916,008
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,432,006	3,663,800	14,535,415
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	437,224	489,687	1,605,582
9.	Totals (Lines 1 to 8.3)	69,840,441	66,861,575	265,038,390
10.	Death benefits	21,396,892	25,497,302	92,679,997
11.	Matured endowments (excluding guaranteed annual pure endowments)	10,124	32,340	54,807
12.	Annuity benefits	6,700,344	7,691,701	25,248,114
13.	Disability benefits and benefits under accident and health contracts	12,480,257	8,698,669	41,458,130
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	25,543,930	30,647,351	114,767,046
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	683,923	636,679	2,595,099
18.	Payments on supplementary contracts with life contingencies	3,108,257	2,845,468	9,354,219
19.	Increase in aggregate reserves for life and accident and health contracts	55,695,107	(16,315,972)	(32,779,455)
20.	Totals (Lines 10 to 19)	125,618,834	59,733,539	253,377,958
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,415,629	2,692,510	9,727,876
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	9,739,287	12,272,885	41,267,688
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,921,046	1,811,093	6,651,586
25.	Increase in loading on deferred and uncollected premiums	10,122	456,814	264,086
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(22,220,624)	(23,509,829)	(89,240,413)
27.	Aggregate write-ins for deductions	9,651	159,100	259,204
28.	Totals (Lines 20 to 27)	117,493,945	53,616,112	222,307,985
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(47,653,504)	13,245,463	42,730,405
30.	Dividends to policyholders and refunds to members	371,636	478,098	1,219,553
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(48,025,140)	12,767,365	41,510,851
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(9,210,559)	2,440,448	9,914,673
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)	(38,814,581)	10,326,917	31,596,179
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (617,379) (excluding taxes of $ 150,734 transferred to the IMR)	20,858,916	(7,777,019)	(18,020,861)
35.	Net income (Line 33 plus Line 34)	(17,955,664)	2,549,899	13,575,317
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	303,361,790	278,748,733	278,748,733
37.	Net income (Line 35)	(17,955,664)	2,549,899	13,575,317
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,011,895	15,092,732	(2,298,260)	3,180,360
39.	Change in net unrealized foreign exchange capital gain (loss)	(366)	26,045	39,536
40.	Change in net deferred income tax	(249,423)	979,377	2,896,288
41.	Change in nonadmitted assets	618,777	1,973,824	3,962,375
42.	Change in liability for reinsurance in unauthorized and certified companies	0	(195,446)	(195,446)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(14,749,213)	0	0
44.	Change in asset valuation reserve	(14,528,485)	5,858,980	4,986,843
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	(3,537,344)	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	(721,252)	(721,252)	(2,885,006)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	1,311,577	0	(947,210)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(34,718,660)	8,173,168	24,613,057
55.	Capital and surplus, as of statement date (Lines 36 + 54)	268,643,130	286,921,901	303,361,790
	DETAILS OF WRITE-INS			
08.301.	Fee income	437,142	471,429	1,603,136
08.302.	Miscellaneous income	82	18,258	2,446
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	437,224	489,687	1,605,582
2701.	Miscellaneous expense	7,482	157,472	299,443
2702.	Other contingency expense	2,169	1,628	(40,239)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	9,651	159,100	259,204
5301.	Separate account valuation basis change	1,311,577	0	0
5302.	Prior period adjustments	0	0	(947,210)
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)	1,311,577	0	(947,210)

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	40,864,702	33,817,095	128,130,589
2. Net investment income	22,090,004	20,807,323	93,976,246
3. Miscellaneous income	9,711,282	10,361,383	38,739,681
4. Total (Lines 1 to 3)	72,665,987	64,985,802	260,846,516
5. Benefit and loss related payments	65,546,670	67,782,502	288,762,547
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(22,103,776)	(23,990,716)	(89,654,268)
7. Commissions, expenses paid and aggregate write-ins for deductions	(2,413,649)	16,873,507	49,493,905
8. Dividends paid to policyholders	326,599	323,313	1,211,307
9. Federal and foreign income taxes paid (recovered) net of $ 5,722,023 tax on capital gains (losses)	579,990	(2,904,804)	1,987,289
10. Total (Lines 5 through 9)	41,935,834	58,083,802	251,800,781
11. Net cash from operations (Line 4 minus Line 10)	30,730,153	6,901,999	9,045,735
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	76,806,580	113,562,946	293,235,692
12.2 Stocks	0	0	0
12.3 Mortgage loans	2,314,022	2,183,547	25,025,014
12.4 Real estate	0	0	0
12.5 Other invested assets	3,111	10,148	34,133
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	510	0	(141)
12.7 Miscellaneous proceeds	28,298,089	7,718,798	743,973
12.8 Total investment proceeds (Lines 12.1 to 12.7)	107,422,312	123,475,440	319,038,671
13. Cost of investments acquired (long-term only):			
13.1 Bonds	131,313,290	124,938,858	295,627,419
13.2 Stocks	400,000	0	1,050,000
13.3 Mortgage loans	6,000,000	0	13,850,000
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	2,321,482	16,793,673	27,822,122
13.7 Total investments acquired (Lines 13.1 to 13.6)	140,034,772	141,732,531	338,349,541
14. Net increase (or decrease) in contract loans and premium notes	(530,735)	(813,646)	(5,232,281)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(32,081,725)	(17,443,445)	(14,078,589)
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	(4,683,465)	1,413,270	1,639,548
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	230,510	2,748,446	445,869
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,452,955)	4,161,716	2,085,417
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)	(5,804,527)	(6,379,730)	(2,947,438)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	38,942,365	41,889,803	41,889,803
19.2 End of period (Line 18 plus Line 19.1)	33,137,838	35,510,073	38,942,365

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

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	46,906,409	52,163,303	190,174,676
3.	Ordinary individual annuities	1,159,564	179,794	1,649,236
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	1,639,878	2,305,508	9,671,325
6.	Group annuities	0	0	0
7.	A & H - group	15,938,307	12,495,446	51,181,075
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	671,730	824,219	2,993,553
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	66,315,888	67,968,270	255,669,865
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	66,315,888	67,968,270	255,669,865
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	66,315,888	67,968,270	255,669,865
	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 Company did not have any prescribed or permitted practices as of March 31, 2020 and December 31, 2019.

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (17,955,664)	$ 13,575,317
(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	$ (17,955,664)	$ 13,575,317
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 268,643,130	$ 303,361,790
(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	$ 268,643,130	$ 303,361,790

C. Accounting Policy

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

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

The Company made no significant changes to its accounting policies or practices as of March 31, 2020.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2020 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

In 2019, the Company determined that it had understated contract claims in prior years by $1,199,000. To correct this error, the Company recognized a cumulative prior period adjustment decrease to surplus of $947,210, net of tax, in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"). The tax effect of this adjustment was an increase in taxes payable of $251,790.

B. Accounting Changes

Effective January 1, 2020, VM-21 replaced AG43 for determining statutory reserves for individual variable annuity contracts. Both reserving methodologies are stochastic principle based, but there are some key differences. VM-21 stochastic utilizes VM-20 equity and interest rate scenarios. There were also changes to asset assumptions, which follow VM-20. The new standard projection amount ("SPA") replaces the old standard scenario. The SPA uses the same stochastic scenarios as CTE, but with prescribed assumptions. For the Company, there is an additional New York Floor which follows the AG43 standard scenario with adjustments to the prescribed assumptions established by New York Department of Financial Services. Any excess of the conservative floor over stochastic reserve is held which caused an increase to what was held under AG43. The net impact to surplus is a decrease of $18,286,557, with the tax impact of the valuation basis change reported on the Summary of Operations, Line 49.

See Note 21C for accounting pronouncements related to COVID-19.

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 OTTI recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of March 31, 2020 due to intent to sell or inability or lack of intent to hold to recovery.

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R for the reporting period January 1, 2020 to March 31, 2020.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	**Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI**	**Present Value of Projected Cash Flows**	**Recognized Other-Than-Temporary Impairment**	**Amortized Cost After Other-Than-Temporary Impairment**	**Fair Value at Time of OTTI**	**Date of Financial Statement Where Reported**
12669GUL3	$ 232,564	$ 193,427	$ 39,137	$ 193,427	$ 180,619	3/31/2020
57643MMM3	66,827	58,871	7,956	58,871	58,871	3/31/2020
Total			$ 47,093			

(4) The following table shows all impaired securities at March 31, 2020 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	$	43,031,297
	2. 12 Months or Longer	$	413,690
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	300,985,968
	2. 12 Months or Longer	$	3,691,843

(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 retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an OTTI.

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	$ 58,712,398

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

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) The Company does not have any derivative contracts with financing premiums.

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
The Company does not hold any derivatives accounted for under SSAP No. 108 *Derivatives Hedging Variable Annuity Guarantee* ("SSAP No. 108").

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The Coronavirus Aid, Relief and Economic Security (“CARES”) Act, which became effective on March 27, 2020, is not expected to have a significant impact on corporate income tax.

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

On December 18, 2019, the Company's ultimate parent, Voya Financial, Inc., entered into a Master Transaction Agreement (the "Resolution MTA") with Resolution Life U.S. Holdings Inc. ("Resolution Life US"), pursuant to which Voya Financial, Inc., agreed to sell its subsidiaries 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 transaction, Voya Financial, Inc., has also agreed to reinsure to SLD certain in-scope individual life insurance, and annuities business assets 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 will remain a subsidiary of Voya Financial, Inc. This transaction will result in Voya Financial, Inc.’s disposition of substantially all of its life insurance and legacy non-retirement annuity business and related assets, and is expected to close by September 30, 2020 (collectively, the "Individual Life Transaction").

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

None

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

A. Defined Benefit Plan

None

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

No significant change

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

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

No significant change

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

None

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

None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of March 31, 2020:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock	$ —	$ —	$ 1,301,682	$ —	$ 1,301,682
Derivatives assets					
Equity contracts	—	1,669,381	183,352	—	1,852,733
Foreign exchange contracts	—	42,897	—	—	42,897
Interest rate contracts	—	50,701,980	—	—	50,701,980
Total Derivatives	$ —	$ 52,414,258	$ 183,352	$ —	$ 52,597,610
Separate account assets	517,576,013	—	—	—	517,576,013
Total assets at fair value/NAV	$ 517,576,013	$ 52,414,258	$ 1,485,034	$ —	$ 571,475,305
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 46,551,500	$ —	$ —	$ 46,551,500
Derivatives liabilities					
Credit contracts	—	2,999	—	—	2,999
Equity contracts	—	137,571	—	—	137,571
Interest rate contracts	—	18,186,057	—	—	18,186,057
Total Derivatives	$ —	$ 18,326,627	$ —	$ —	$ 18,326,627
Total liabilities	$ —	$ 64,878,127	$ —	$ —	$ 64,878,127

(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, 2020 to March 31, 2020:

Description	Beginning balance at January 1, 2020	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, 2020
a. Assets										
Common Stock	$ 1,397,491	$ —	$ —	$ —	$ (95,809)	$ —	$ —	$ —	$ —	$ 1,301,682
Derivatives										
Equity contracts	492,305	—	—	(43,839)	(320,081)	54,967	—	—	—	183,352
Total Assets	$ 1,889,796	$ —	$ —	$ (43,839)	$ (415,890)	$ 54,967	$ —	$ —	$ —	$ 1,485,034
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

There were no transfers in and out of Level 3 during the period of January 1, 2020 to March 31, 2020.

(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 and London Interbank Offered Rates ("LIBOR") 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, 2020:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 1,824,856,112	$ 1,744,023,483	$ 55,702,727	$ 1,724,770,777	$ 44,382,608	$ —	$ —
Preferred stock	4,583,700	4,400,000	—	743,016	3,840,684	—	—
Common stock	1,301,682	1,301,682	—	—	1,301,682	—	—
Mortgage loans	198,023,848	195,476,479	—	—	198,023,848	—	—
Contract loans	97,913,300	97,913,300	97,913,300	—	—	—	—
Derivatives							
Equity contracts	3,611,962	1,852,733	1,759,229	1,669,381	183,352	—	—
Foreign exchange contracts	2,279,752	765,695	—	2,279,752	—	—	—
Interest rate contracts	50,701,980	50,701,980	—	50,701,980	—	—	—
Separate account assets	517,576,013	517,576,013	517,576,013	—	—	—	—
Total Assets	$ 2,700,848,349	$ 2,614,011,365	$ 672,951,269	$ 1,780,164,906	$ 247,732,174	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 22,783,155	$ 20,313,011	$ —	$ —	$ 22,783,155	$ —	$ —
Deposit type contracts	46,551,500	46,551,500	—	46,551,500	—	—	—
Derivatives							
Credit contracts	2,999	2,999	—	2,999	—	—	—
Equity contracts	137,571	137,571	—	137,571	—	—	—
Foreign exchange contracts	(173,327)	74,940	—	(173,327)	—	—	—
Interest rate contracts	18,186,057	18,186,057	—	18,186,057	—	—	—
Total Liabilities	$ 87,487,955	$ 85,266,078	$ —	$ 64,704,800	$ 22,783,155	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

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

21. Other Items

C. Other Disclosures
The spread of the COVID-19 virus has caused significant financial market volatility, economic uncertainty, and interruptions to normal business activities. As of the date of issuance of these financial statements, the full impact to the Company is unknown since the outbreak is still evolving. On April 15, 2020, the NAIC adopted the following guidance: INT 20-01: *ASU 2020-04 - Reference Rate Reform,* INT 20-02: *Extension of Ninety-Day Rule for Impact of COVID-19*, INT 20-03: *Troubled Debt Restructuring Due to COVID-19*, and INT 20-04: *Mortgage Loan Impairment Assessment Due to COVID-19.* The Company is evaluating what, if any, impacts this guidance may have on the financial statements.

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

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

22. Events Subsequent

Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to March 31, 2020 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2020 through May 14, 2020, 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, 2020 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2020 through May 14, 2020, 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, 2019 were $27,398,876. As of March 31, 2020, $13,044,187 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $8,157,834 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on long-term disability, accident and health and stop loss lines of insurance. Therefore, there has been a $6,196,855 favorable prior-year development since December 31, 2019. 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, dissolution of entities, mergers and creation of entities during the quarter.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001163710

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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). 06/20/2018

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 [ ] No [ ] N/A [X]

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 America Equities, Inc.	Windsor, CT	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 $31,609,344

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	$ 1,000,000	$ 5,707,676
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	$ 74,358	$ 70,398
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,074,358	$ 5,778,074
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. $ 58,610,053
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 58,712,398
16.3 Total payable for securities lending reported on the liability page. $ 58,712,398

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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 195,476,479
1.14 Total Mortgages in Good Standing	$ 195,476,479
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
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)	$ 195,476,479
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	76.100 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	20.300 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	2	3	4	5	6	7
			Direct Business Only					
			Life Contracts					
	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	64,113	0	50,313	0	114,426	0
2.	Alaska AK	L	3,569	0	542	0	4,112	0
3.	Arizona AZ	L	146,240	0	143,937	0	290,177	0
4.	Arkansas AR	L	66,670	300	164,840	0	231,810	0
5.	California CA	L	626,701	600	799,785	0	1,427,086	0
6.	Colorado CO	L	91,683	300	167,629	0	259,612	0
7.	Connecticut CT	L	1,374,136	0	307,295	0	1,681,432	0
8.	Delaware DE	L	57,844	0	420,467	0	478,311	0
9.	District of Columbia DC	L	24,656	0	30,761	0	55,417	0
10.	Florida FL	L	2,004,635	20,900	491,680	0	2,517,215	0
11.	Georgia GA	L	204,859	300	194,017	0	399,177	0
12.	Hawaii HI	L	42,404	0	61,106	0	103,510	0
13.	Idaho ID	L	6,963	0	3,638	0	10,601	0
14.	Illinois IL	L	319,350	6,750	374,518	0	700,618	0
15.	Indiana IN	L	349,321	0	367,248	0	716,569	0
16.	Iowa IA	L	25,233	0	11,548	0	36,781	0
17.	Kansas KS	L	18,714	0	113,039	0	131,753	0
18.	Kentucky KY	L	107,507	0	49,378	0	156,885	0
19.	Louisiana LA	L	24,117	1,500	68,674	0	94,291	0
20.	Maine ME	L	39,069	150	40,654	0	79,873	0
21.	Maryland MD	L	348,005	300	116,997	0	465,302	0
22.	Massachusetts MA	L	346,454	450	225,879	0	572,783	0
23.	Michigan MI	L	107,059	0	87,977	0	195,036	0
24.	Minnesota MN	L	174,328	150	80,131	0	254,609	0
25.	Mississippi MS	L	15,151	0	91,986	0	107,137	0
26.	Missouri MO	L	109,692	650	248,174	0	358,515	0
27.	Montana MT	L	15,486	0	3,846	0	19,332	0
28.	Nebraska NE	L	22,277	0	12,731	0	35,009	0
29.	Nevada NV	L	30,770	0	33,783	0	64,553	0
30.	New Hampshire NH	L	68,169	198	18,930	0	87,298	0
31.	New Jersey NJ	L	1,739,062	240	1,060,387	0	2,799,689	0
32.	New Mexico NM	L	21,714	0	24,002	0	45,717	0
33.	New York NY	L	36,565,536	882,307	7,581,731	0	45,029,574	0
34.	North Carolina NC	L	561,790	300	146,426	0	708,516	0
35.	North Dakota ND	L	13,255	0	5,679	0	18,935	0
36.	Ohio OH	L	327,002	600	291,298	0	618,900	0
37.	Oklahoma OK	L	24,428	0	32,335	0	56,762	0
38.	Oregon OR	L	27,369	0	140,399	0	167,768	0
39.	Pennsylvania PA	L	980,268	235,697	593,021	0	1,808,986	0
40.	Rhode Island RI	L	63,631	500	21,328	0	85,459	0
41.	South Carolina SC	L	251,623	50	48,219	0	299,893	0
42.	South Dakota SD	L	28,136	0	46,796	0	74,932	0
43.	Tennessee TN	L	141,594	150	57,280	0	199,024	0
44.	Texas TX	L	251,665	2,250	560,078	0	813,993	0
45.	Utah UT	L	31,237	0	27,205	0	58,441	0
46.	Vermont VT	L	38,451	16	25,781	0	64,248	0
47.	Virginia VA	L	276,984	3,623	190,388	0	470,995	0
48.	Washington WA	L	64,906	450	157,078	0	222,434	0
49.	West Virginia WV	L	44,935	0	60,440	0	105,375	0
50.	Wisconsin WI	L	68,879	0	41,397	0	110,277	0
51.	Wyoming WY	L	9,335	0	12,649	0	21,984	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	11,209	0	0	0	11,209	0
55.	U.S. Virgin Islands VI	N	611	0	0	0	611	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	11,990	0	0	0	11,990	0
58.	Aggregate Other Aliens OT	XXX	449,874	833	0	0	450,707	0
59.	Subtotal	XXX	48,840,662	1,159,564	15,905,420	0	65,905,646	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	301,965	0	0	0	301,965	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	152,822	0	0	0	152,822	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	49,295,449	1,159,564	15,905,420	0	66,360,432	0
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	49,295,449	1,159,564	15,905,420	0	66,360,432	0
98.	Less Reinsurance Ceded	XXX	24,907,843	0	587,888	0	25,495,731	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	24,387,605	1,159,564	15,317,532	0	40,864,702	0
	DETAILS OF WRITE-INS							
58001.	DOM Dominican Republic	XXX	50,577	0	0	0	50,577	0
58002.	ZZZ Other alien	XXX	399,297	833	0	0	400,130	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	449,874	833	0	0	450,707	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
SLD Service Company, LLC		84-4774506		DE
RL Payroll Management Company, LLC		85-0526803		DE
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Security Life of Denver Insurance Company	Insurer	84-0499703	68713	CO
Midwestern United Life Insurance Company	Insurer	35-0838945	66109	IN
Pomona Capital VII, L.P.				DE
Pomona Energy Partners US, L.P.				DE
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
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya America Equities, Inc.		84-1251388		CO
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
RiverRoch LLC				DE
Security Life of Denver International Limited	Insurer	98-0138339	15321	AZ
Roaring River II, Inc.	Insurer	27-2278894	14007	AZ
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Financial Products Company, Inc.		26-1956344		DE
Voya Holdings Inc.		02-0488491		CT
Voya Benefits Company, LLC		83-0965809		DE
ILICA LLC		06-1067464		CT
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Roaring River, LLC	Insurer	26-3355951	13583	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
200 Connecticut LLC		84-2092098		DE
RiverRoch LLC				DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya Furman Selz Investments III LLC		13-4127836		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 II, L.P.		13-4080969		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
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 Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
200 Connecticut LLC		84-2092098		DE
RiverRoch LLC				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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	52.410	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	11.040	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	Third Party Shareholders	Ownership	36.550	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	IA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	UDP	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	RE	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-0526803				RL Payroll Management Company, LLC	DE	NIA	SLD Service Company, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	68713	84-0499703		0000848338	NYSE	Security Life of Denver Insurance Company	CO	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-4774506				SLD Service Company, LLC	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1251388		0000921271	NYSE	Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UIP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 1 3 6 0 2 0 2 0 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 0 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 0 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 0 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 0 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.	Derivative payable	613,308	1,117,337
2505.	Suspense and clearing account	243	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	613,551	1,117,337

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	191,790,501	202,965,515
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,000,000	13,850,000
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	2,314,022	25,025,014
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)	195,476,479	191,790,501
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	195,476,479	191,790,501
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	195,476,479	191,790,501

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,174,374	3,376,336
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)	257,775	(167,829)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	3,111	34,133
8.	Deduct amortization of premium and depreciation	0	0
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)	3,429,038	3,174,374
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,429,038	3,174,374

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	1,697,582,670	1,694,213,806
2.	Cost of bonds and stocks acquired	131,713,290	297,846,419
3.	Accrual of discount	290,718	898,800
4.	Unrealized valuation increase (decrease)	(95,809)	490,668
5.	Total gain (loss) on disposals	(484,428)	111,591
6.	Deduct consideration for bonds and stocks disposed of	76,806,608	294,404,692
7.	Deduct amortization of premium	334,105	1,175,443
8.	Total foreign exchange change in book/adjusted carrying value	(1,143,467)	447,617
9.	Deduct current year's other than temporary impairment recognized	1,231,592	1,668,535
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	234,497	822,439
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,749,725,165	1,697,582,670
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,749,725,165	1,697,582,670

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)	909,146,800	86,166,144	46,221,258	(4,479,528)	944,612,158	0	0	909,146,800
2. NAIC 2 (a)	726,709,869	44,538,396	25,724,656	(5,762,831)	739,760,778	0	0	726,709,869
3. NAIC 3 (a)	42,331,104	395,000	3,526,643	8,118,642	47,318,103	0	0	42,331,104
4. NAIC 4 (a)	11,633,651	213,750	1,757,030	1,027,293	11,117,664	0	0	11,633,651
5. NAIC 5 (a)	2,363,728	0	61,422	(1,087,526)	1,214,780	0	0	2,363,728
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,692,185,152	131,313,290	77,291,009	(2,183,950)	1,744,023,483	0	0	1,692,185,152
PREFERRED STOCK								
8. NAIC 1	2,050,000	0	0	(950,000)	1,100,000	0	0	2,050,000
9. NAIC 2	1,400,000	400,000	0	1,500,000	3,300,000	0	0	1,400,000
10. NAIC 3	550,000	0	0	(550,000)	0	0	0	550,000
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	4,000,000	400,000	0	0	4,400,000	0	0	4,000,000
15. Total Bonds and Preferred Stock	1,696,185,152	131,713,290	77,291,009	(2,183,950)	1,748,423,483	0	0	1,696,185,152

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	0	9,975,000
3. Accrual of discount	0	25,000
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	10,000,000
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	16,013,238
2.	Cost Paid/(Consideration Received) on additions	287,627
3.	Unrealized Valuation increase/(decrease)	17,665,765
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	258,378
7.	Amortization	67,121
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	1,143,467
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	34,918,840
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	34,918,840

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	(200,284)			
	3.14 Section 1, Column 18, prior year	(1,477,181)	1,276,897	1,276,897	
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	(200,284)			
	3.24 Section 1, Column 19, prior year	(1,477,181)			
	3.25 SSAP No. 108 adjustments	0	1,276,897	1,276,897	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		22,674,832		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	22,674,832			
	4.23 SSAP No. 108 adjustments	0	22,674,832		
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	34,918,841	
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)		34,918,841
4.	Part D, Section 1, Column 5	53,320,408	
5.	Part D, Section 1, Column 6	(18,401,567)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	36,681,162	
8.	Part B, Section 1, Column 13	1,759,229	
9.	Total (Line 7 plus Line 8)		38,440,391
10.	Part D, Section 1, Column 8	56,767,020	
11.	Part D, Section 1, Column 9	(18,326,629)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,724,935	
14.	Part B, Section 1, Column 20	15,486,700	
15.	Part D, Section 1, Column 11	21,211,635	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Part 2 - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
29967	El Segundo	CA		03/18/2020	3.700	6,000,000	0	10,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						6,000,000	0	10,900,000
0899999. Total Mortgages in good standing						6,000,000	0	10,900,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						6,000,000	0	10,900,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29590	Tempe	AZ		05/24/2017		7,131,033	0	0	0	0	0	0	0	110,818	0	0	0
27034	INGLEWOOD	CA		08/20/2001		3,127,545	0	0	0	0	0	0	0	137,672	0	0	0
28092	ESCONDIDO	CA		02/29/2008		3,006,388	0	0	0	0	0	0	0	23,415	0	0	0
28413	CASTRO VALLEY	CA		06/29/2011		3,181,746	0	0	0	0	0	0	0	49,327	0	0	0
28807	LOS ANGELES	CA		12/27/2012		6,414,334	0	0	0	0	0	0	0	58,396	0	0	0
29124	SANTA CLARITA	CA		12/11/2014		2,707,016	0	0	0	0	0	0	0	14,304	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		6,297,403	0	0	0	0	0	0	0	120,860	0	0	0
29488	DANA POINT	CA		11/01/2016		9,176,548	0	0	0	0	0	0	0	70,644	0	0	0
29551	SAN JOSE	CA		02/24/2017		9,352,384	0	0	0	0	0	0	0	62,790	0	0	0
28909	DENVER	CO		08/01/2013		5,478,348	0	0	0	0	0	0	0	133,215	0	0	0
29709	Englewood	CO		05/07/2018		6,336,711	0	0	0	0	0	0	0	28,264	0	0	0
28861	BOCA RATON	FL		08/12/2013		7,252,194	0	0	0	0	0	0	0	42,213	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		6,191,740	0	0	0	0	0	0	0	49,916	0	0	0
29536	JACKSONVILLE	FL		03/02/2017		9,045,791	0	0	0	0	0	0	0	94,263	0	0	0
28738	TIMONIUM	MD		05/30/2012		5,546,029	0	0	0	0	0	0	0	37,255	0	0	0
29468	ROCKVILLE	MD		08/01/2016		6,063,911	0	0	0	0	0	0	0	34,776	0	0	0
29872	Ellicott City	MD		10/01/2019		13,689,954	0	0	0	0	0	0	0	241,583	0	0	0
29227	KANSAS CITY	MO		06/11/2015		6,323,640	0	0	0	0	0	0	0	186,523	0	0	0
29533	HENDERSON	NV		02/02/2017		9,037,365	0	0	0	0	0	0	0	281,175	0	0	0
28971	SOLON	OH		11/08/2013		20,588,807	0	0	0	0	0	0	0	260,591	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,376,771	0	0	0	0	0	0	0	45,146	0	0	0
27616	SUGAR LAND	TX		03/24/2005		127,145	0	0	0	0	0	0	0	95,151	0	0	0
29245	RICHMOND	VA		08/07/2015		8,473,246	0	0	0	0	0	0	0	97,921	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29319	WAUKESHA	WI		01/11/2016		4,964,454	0	0	0	0	0	0	0	37,804	0	0	0
0299999. Mortgages with partial repayments						167,890,501	0	0	0	0	0	0	0	2,314,022	0	0	0
0599999 - Totals						167,890,501	0	0	0	0	0	0	0	2,314,022	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
5099999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	RETURN OF CAPITAL	09/26/2007	01/31/2020	3,112	0	0	0	0	0	0	3,112	3,112	0	0	0	0
0199999. Oil and Gas Production - Unaffiliated							3,112	0	0	0	0	0	0	3,112	3,112	0	0	0	0
4899999. Total - Unaffiliated							3,112	0	0	0	0	0	0	3,112	3,112	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							3,112	0	0	0	0	0	0	3,112	3,112	0	0	0	0

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 and Administrative Symbol
912828-Z5-2	TREASURY NOTE		02/05/2020	WACHOVIA CAPITAL MARKETS LLC		4,980,859	5,000,000	1,133	1FE
0599999. Subtotal - Bonds - U.S. Governments						4,980,859	5,000,000	1,133	XXX
46513J-B3-4	ISRAEL (STATE OF)	D	03/31/2020	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	0	1FE
718286-CG-0	PHILIPPINES (REPUBLIC OF)	D	03/18/2020	CITIGROUP GLOBAL MARKETS INC		414,000	400,000	2,750	2FE
EK8021-05-8	PETRONAS CAPITAL LTD	D	03/18/2020	GOLDMAN SACHS & CO		203,600	200,000	50	1FE
1099999. Subtotal - Bonds - All Other Governments						867,600	850,000	2,800	XXX
3132DV-4P-7	FHLMC 30YR UMBS SUPER		03/13/2020	BANK OF AMERICA SECURITIES LLC		14,955,207	14,744,408	18,431	1FE
31348R-X8-4	FHLMC 5/1 HYBRID ARM		03/15/2020	CAPITALIZED INTEREST		0	1	0	1FE
3137BG-VR-7	FHLMC_4453		03/01/2020	CAPITALIZED INTEREST		43,664	43,664	0	1FE
38379J-Q9-5	GNMA_15-35		03/20/2020	CAPITALIZED INTEREST		18,194	18,194	0	1FE
38379R-MR-1	GNMA_17-23		03/01/2020	CAPITALIZED INTEREST		18,588	18,588	0	1FE
38379R-SK-0	GNMA_17-54		03/01/2020	CAPITALIZED INTEREST		16,288	16,288	0	1FE
38379U-RN-8	GNMA_16-70		03/01/2020	CAPITALIZED INTEREST		24,292	24,292	0	1FE
38380J-LF-3	GNMA_18-4		03/01/2020	CAPITALIZED INTEREST		25,289	25,289	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,101,522	14,890,724	18,431	XXX
00217L-AE-2	AREIT_19-CRE3		03/31/2020	WACHOVIA CAPITAL MARKETS LLC		200,000	250,000	266	1FE
00217L-AG-7	AREIT_19-CRE3		03/31/2020	WACHOVIA CAPITAL MARKETS LLC		186,250	250,000	308	1FE
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT		01/01/2020	CAPITALIZED INTEREST		0	2	0	1
04317@-BS-6	ARTHUR J GALLAGHER & CO		01/30/2020	PRIVATE DIRECT		300,000	300,000	0	2Z
05492T-BF-6	BBCMS_20-C6		01/30/2020	BARCLAYS CAPITAL INC		1,032,855	1,000,000	1,844	1FE
06539W-AA-4	BANK_19-BNK16		01/27/2020	WACHOVIA CAPITAL MARKETS LLC		875,085	1,000,000	833	2FE
06540J-BV-3	BNK_20-BN26		03/02/2020	MORGAN STANLEY & CO. INC.		3,604,760	3,500,000	3,651	1FE
06650A-AK-3	BANK_17-BNK8		03/30/2020	BREAN CAPITAL LLC.		192,656	250,000	0	1FM
08162M-BD-9	BMARK_20-B17		03/03/2020	J.P. MORGAN SECURITIES, INC.		2,059,991	2,000,000	4,307	1FE
09522*-AA-8	BLUE AND GOLD TENANT LLC		01/22/2020	PRIVATE DIRECT		400,000	400,000	0	1PL
12529A-AG-9	CFK_20-MF2		03/05/2020	CANTOR FITZGERALD		5,149,884	5,000,000	7,442	2FE
12593Q-BH-2	COMM_15_CR26		03/30/2020	J.P. MORGAN SECURITIES, INC.		467,344	500,000	0	1FM
12597N-AC-7	CSAIL_20-C19		03/11/2020	CREDIT SUISSE SECURITIES (USA) LLC		832,542	1,000,000	2,014	2FE
12597N-AE-3	CSAIL_20-C19		03/11/2020	CREDIT SUISSE SECURITIES (USA) LLC		765,123	1,000,000	2,014	2FE
14448C-AA-2	CARRIER GLOBAL CORP		02/13/2020	MORGAN STANLEY & CO. INC.		999,920	1,000,000	0	2FE
14448C-AH-7	CARRIER GLOBAL CORP		02/13/2020	J.P. MORGAN SECURITIES, INC.		500,000	500,000	0	2FE
15506#-AA-1	CENTRAL RIVERS POWER US LLC		01/28/2020	PRIVATE DIRECT		400,000	400,000	0	2PL
17325D-AL-7	CGCMT_16-P5		01/08/2020	BARCLAYS CAPITAL INC		246,026	265,000	199	1FM
191216-CP-3	COCA-COLA COMPANY (THE)		03/20/2020	BANK OF AMERICA SECURITIES LLC		499,120	500,000	0	1FE
191216-CQ-1	COCA-COLA COMPANY (THE)		03/20/2020	BANK OF AMERICA SECURITIES LLC		993,580	1,000,000	0	1FE
20049A-AH-1	COMM_20-CBM		01/30/2020	DEUTSCHE BANK SECURITIES, INC.		1,001,853	1,000,000	1,211	2FE
210518-DH-6	CONSUMERS ENERGY COMPANY		03/17/2020	BARCLAYS CAPITAL INC		1,992,120	2,000,000	0	1FE
247361-ZN-1	DELTA AIR LINES INC		03/26/2020	SEAPORT GROUP		202,500	250,000	4,891	2FE
278865-BE-9	ECOLAB INC		03/20/2020	CREDIT SUISSE SECURITIES (USA) LLC		499,530	500,000	0	1FE
30231G-BF-8	EXXON MOBIL CORP		03/17/2020	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0	1FE
31428X-AT-3	FEDEX CORP		02/05/2020	BANK OF AMERICA SECURITIES LLC		990,510	1,000,000	646	2FE
33851Y-AC-0	FSMT_20-1INV		02/14/2020	BANK OF AMERICA SECURITIES LLC		1,014,375	1,000,000	2,250	1FE
36192K-AY-3	GSMS_12-GCJ7		03/12/2020	BTIG, LLC		1,500,352	1,500,000	3,553	1FM
36257Q-AF-3	GSMBS_19-PJ3		03/18/2020	GOLDMAN SACHS & CO		1,584,042	1,604,093	2,963	1FM
36258F-AF-6	GSMBS_20-PJ1		03/16/2020	GOLDMAN SACHS & CO		966,756	974,368	1,610	1FE
36258Y-AS-7	GSMS_20-GC45		01/10/2020	GOLDMAN SACHS & CO		988,479	1,000,000	2,593	1FE
36258Y-AU-2	GSMS_20-GC45		01/10/2020	GOLDMAN SACHS & CO		480,108	500,000	1,296	2FE
36262D-AA-6	GSMBS_20-PJ2		02/18/2020	GOLDMAN SACHS & CO		1,534,688	1,500,000	3,938	1FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		03/23/2020	BANK OF AMERICA SECURITIES LLC		988,300	1,000,000	0	1FE
369550-BJ-6	GENERAL DYNAMICS CORPORATION		03/23/2020	BANK OF AMERICA SECURITIES LLC		985,300	1,000,000	0	1FE
39813#-AA-9	GRIDFLEX GENERATION LLC		01/01/2020	CAPITALIZED INTEREST		2	2	0	2PL
44974A-AG-2	IMTT_17-APTS		03/20/2020	KEYBANC CAPITAL MARKETS INC.		386,352	451,874	187	1FM
46591T-AC-8	JPMMT_20-2		02/19/2020	J.P. MORGAN SECURITIES, INC.		1,535,391	1,500,000	3,938	1FE
46591V-AC-3	JPMMT_20-INV1		02/21/2020	J.P. MORGAN SECURITIES, INC.		1,027,500	1,000,000	2,625	1FE
46640J-AE-7	JPMCC_13-C13		03/31/2020	BTIG, LLC		194,297	250,000	28	1FM
482598-AN-9	KNDL_19-KNSQ		03/18/2020	BANK OF AMERICA SECURITIES LLC		872,500	1,000,000	348	1FM
539830-BB-4	LOCKHEED MARTIN CORP		03/20/2020	BANK OF AMERICA SECURITIES LLC		451,540	500,000	5,596	1FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC		03/05/2020	DEUTSCHE BANK SECURITIES, INC.		988,640	1,000,000	0	2FE
605417-BY-9	MISSISSIPPI POWER COMPANY		02/06/2020	KEYBANC CAPITAL MARKETS INC.		1,667,100	1,500,000	22,760	2FE
617458-AQ-7	MSC_11-C1		03/18/2020	MORGAN STANLEY & CO. INC.		1,447,500	1,500,000	4,031	1FM

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 and Administrative Symbol
617458-AS-3	MSC_11-C11		03/19/2020	MORGAN STANLEY & CO. INC.		1,357,500	1,500,000	4,255	1FM
61770K-BC-8	MSC_20-L4		02/07/2020	MORGAN STANLEY & CO. INC.		514,979	500,000	933	1FE
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/11/2020	GOLDMAN SACHS & CO		2,115,780	2,148,000	29,213	2FE
666807-BT-8	NORTHROP GRUMMAN CORP		03/19/2020	J.P. MORGAN SECURITIES, INC.		497,545	500,000	0	2FE
67113C-AE-6	OBX_20-INV1		01/15/2020	CITIGROUP GLOBAL MARKETS INC		1,022,656	1,000,000	2,819	1FE
674599-CQ-6	OCCIDENTAL PETROLEUM CORPORATION		03/17/2020	SEAPORT GROUP		395,000	500,000	1,309	3FE
68233J-BT-0	ONCOR ELECTRIC DELIVERY COMPANY LL		03/17/2020	MIZUHO SECURITIES USA INC		1,994,100	2,000,000	0	1FE
682680-BB-8	ONEOK INC		03/05/2020	BARCLAYS CAPITAL INC		2,996,910	3,000,000	0	2FE
713448-ET-1	PEPSICO INC		03/17/2020	BANK OF AMERICA SECURITIES LLC		2,976,960	3,000,000	0	1FE
713448-EU-8	PEPSICO INC		03/17/2020	BANK OF AMERICA SECURITIES LLC		1,989,480	2,000,000	0	1FE
74166Q-AE-7	PRIMA_19-7A		01/16/2020	BANK OF AMERICA SECURITIES LLC		996,055	1,000,000	90	2FE
742718-FJ-3	PROCTER & GAMBLE COMPANY		03/23/2020	CITIGROUP GLOBAL MARKETS INC		995,030	1,000,000	0	1FE
742718-FK-0	PROCTER & GAMBLE COMPANY		03/23/2020	CITIGROUP GLOBAL MARKETS INC		993,640	1,000,000	0	1FE
743874-AC-3	PFMT_20-1-1		02/14/2020	AMHERST PIERPONT		507,109	500,000	1,042	1FE
749389-AA-0	RCKT_20-1		02/06/2020	BANK OF AMERICA SECURITIES LLC		1,011,094	1,000,000	1,500	1FE
78397F-AG-8	SGCMS_20-COVE		02/25/2020	SOCIETE GENERALE		5,864,753	5,750,000	5,972	2FE
81748K-AA-0	SEMT_20-2		02/13/2020	MORGAN STANLEY & CO. INC.		1,024,688	1,000,000	1,944	1FE
81748M-AG-3	SEMT_20-1		01/08/2020	WACHOVIA CAPITAL MARKETS LLC		1,032,667	1,000,000	1,556	1FE
83406T-AC-6	SOFI_20-A		01/13/2020	MIZUHO SECURITIES USA INC		4,996,453	5,000,000	0	1FE
83407A-AC-6	SCLP_20-1		02/07/2020	DEUTSCHE BANK SECURITIES, INC.		499,984	500,000	0	1FE
83416M-A*-6	SOLAR SENIOR CAPITAL LTD		03/31/2020	PRIVATE DIRECT		300,000	300,000	0	2Z
83546D-AG-3	SONIC_20-1		01/15/2020	BARCLAYS CAPITAL INC		500,000	500,000	0	2FE
854502-AM-3	STANLEY BLACK & DECKER INC		02/03/2020	WACHOVIA CAPITAL MARKETS LLC		500,000	500,000	0	2FE
89232H-AB-1	TAOT_20-A		02/04/2020	MITSUBISHI UFJ SECURITIES		999,988	1,000,000	0	1FE
92536M-AA-9	VERUS_18-INV1		03/18/2020	HFD NOMURA SECURITIES INC		1,030,469	1,044,174	1,998	1FE
92937E-AH-7	WFRBS_13-C11		03/20/2020	BTIG, LLC		415,000	500,000	1,284	1FM
931422-AK-5	WALGREEN CO		03/16/2020	CITIGROUP GLOBAL MARKETS INC		4,978,368	5,400,000	1,980	2FE
95002K-AA-1	WFMBS_20-1		02/14/2020	WACHOVIA CAPITAL MARKETS LLC		1,011,875	1,000,000	2,167	1FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/13/2020	CITIGROUP GLOBAL MARKETS INC		1,995,160	2,000,000	0	2FE
G7017E-AB-4	PEROXYCHEM LLC		12/31/2019	CAPITALIZED INTEREST		3,750	3,750	0	4
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	A	03/20/2020	BARCLAYS CAPITAL INC		1,725,000	2,500,000	38,844	2FE
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	03/30/2020	RBC CAPITAL MARKETS		497,170	500,000	0	2FE
03880W-AC-2	ARCLO_20-FL1	D	02/21/2020	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0	1FE
06738E-AT-2	BARCLAYS PLC	D	03/18/2020	BARCLAYS CAPITAL INC		1,810,470	2,000,000	13,260	2FE
08179C-AQ-4	BSP_17-11A	D	02/21/2020	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0	1FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	01/08/2020	CITIGROUP GLOBAL MARKETS INC		494,860	500,000	0	1FE
225313-AM-7	CREDIT AGRICOLE SA	D	01/08/2020	CREDIT AGRICOLE SECURITIES		993,920	1,000,000	0	2FE
225401-AP-3	CREDIT SUISSE GROUP AG	D	03/27/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,000,000	1,000,000	0	2FE
55819Q-BE-6	MDPK_15-19A	D	02/27/2020	MITSUBISHI UFJ SECURITIES		1,700,000	1,700,000	0	1FE
87240N-AN-6	TCW_17-1A	D	02/11/2020	JEFFERIES & COMPANY, INC.		500,000	500,000	0	1FE
BIN1EG-RN-3	ECUADOR DIVERSIFIED PAYMENT RIGHTS	D	02/20/2020	PRIVATE DIRECT		210,000	210,000	0	4FE
G6363#-AL-1	NORDIC AVIATION CAPITAL 29 DAC	D	02/27/2020	PRIVATE DIRECT		1,000,000	1,000,000	0	2Z
G8090*-AC-1	FIRST OMEGA SHIPPING INC SPV	D	02/27/2020	PRIVATE DIRECT		700,000	700,000	0	2Z
L9082*-AR-0	TRAFIGURA FUNDING SA	D	03/25/2020	PRIVATE DIRECT		500,000	500,000	0	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,653,284	107,901,263	197,508	XXX
92912V-BE-4	VOYA_14-2A	D	02/18/2020	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000	6,548	1FE
92914X-AN-9	VOYA_15-2A	D	03/02/2020	BARCLAYS CAPITAL INC		3,210,025	3,250,000	12,238	1FE
92917N-AN-8	VOYA_19-1A	D	02/07/2020	JEFFERIES & COMPANY, INC.		500,000	500,000	0	1FE
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						4,710,025	4,750,000	18,786	XXX
8399997. Total - Bonds - Part 3						131,313,290	133,391,987	238,658	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						131,313,290	133,391,987	238,658	XXX
486606-3*-5	KAYNE ANDERSON MIDSTREAM/ENERGY FU		02/11/2020	PRIVATE DIRECT	16,000.000	400,000	0.00	0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						400,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						400,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						400,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						400,000	XXX	0	XXX
9999999 - Totals						131,713,290	XXX	238,658	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36202F-HX-7	GNMA2 30YR		03/01/2020	MBS PAYDOWN		12,713	12,713	13,319	12,722	0	(9)	0	(9)	0	12,713	0	0	0	93	07/20/2040	1FE
912828-Z5-2	TREASURY NOTE		02/14/2020	TD SECURITIES USA		4,992,773	5,000,000	4,980,859	0	0	123	0	123	0	4,980,982	0	11,791	11,791	3,400	01/31/2025	1FE
0599999. Subtotal - Bonds - U.S. Governments						5,005,486	5,012,713	4,994,178	12,722	0	114	0	114	0	4,993,695	0	11,791	11,791	3,493	XXX	XXX
195325-AU-9	COLOMBIA 11.75% 2/20	D	02/25/2020	MATURITY		1,450,000	1,450,000	2,322,450	1,468,418	0	(18,418)	0	(18,418)	0	1,450,000	0	0	0	85,188	02/25/2020	2FE
1099999. Subtotal - Bonds - All Other Governments						1,450,000	1,450,000	2,322,450	1,468,418	0	(18,418)	0	(18,418)	0	1,450,000	0	0	0	85,188	XXX	XXX
3128JN-VU-6	FH 5/1 12M LIBOR ARM		02/01/2020	MBS PAYDOWN		7,802	7,802	7,852	7,811	0	(8)	0	(8)	0	7,802	0	0	0	61	05/01/2037	1FE
3128KA-LC-3	FGOLD 30YR		03/01/2020	MBS PAYDOWN		1,229	1,229	1,318	1,229	0	0	0	0	0	1,229	0	0	0	12	06/01/2036	1FE
3128M6-M6-2	FGOLD 30YR GIANT		03/01/2020	MBS PAYDOWN		2,343	2,343	2,541	2,345	0	(1)	0	(1)	0	2,343	0	0	0	21	08/01/2038	1FE
312929-FS-6	FGOLD 30YR		03/01/2020	MBS PAYDOWN		2,171	2,171	2,297	2,172	0	(1)	0	(1)	0	2,171	0	0	0	20	11/01/2038	1FE
31292K-2X-4	FGOLD 30YR		03/01/2020	MBS PAYDOWN		37,746	37,746	39,352	37,774	0	(28)	0	(28)	0	37,746	0	0	0	248	08/01/2040	1FE
312939-WA-5	FGOLD 30YR		03/01/2020	MBS PAYDOWN		11,096	11,096	11,543	11,113	0	(17)	0	(17)	0	11,096	0	0	0	84	03/01/2040	1FE
312941-5R-4	FGOLD 30YR		03/01/2020	MBS PAYDOWN		2,898	2,898	3,029	2,916	0	(18)	0	(18)	0	2,898	0	0	0	20	08/01/2040	1FE
312941-K7-1	FGOLD 30YR		03/01/2020	MBS PAYDOWN		20,727	20,727	22,055	20,766	0	(40)	0	(40)	0	20,727	0	0	0	144	07/01/2040	1FE
312941-UW-5	FGOLD 30YR		03/01/2020	MBS PAYDOWN		18,080	18,080	19,258	18,162	0	(82)	0	(82)	0	18,080	0	0	0	173	08/01/2040	1FE
312941-ZQ-3	FGOLD 30YR		03/01/2020	MBS PAYDOWN		55,427	55,427	57,952	55,611	0	(184)	0	(184)	0	55,427	0	0	0	454	08/01/2040	1FE
3132DV-4P-7	FHLMC 30YR UMBS SUPER		03/19/2020	CITIGROUP GLOBAL MARKETS INC		15,020,866	14,744,408	14,955,207	0	0	(13)	0	(13)	0	14,955,194	0	65,672	65,672	27,031	12/01/2049	1FE
3132GJ-T4-1	FREDDIE MAC GOLD		03/01/2020	MBS PAYDOWN		11,245	11,245	11,966	11,247	0	(2)	0	(2)	0	11,245	0	0	0	85	09/01/2041	1FE
3132GJ-WJ-4	FREDDIE MAC GOLD		03/01/2020	MBS PAYDOWN		2,342	2,342	2,482	2,343	0	0	0	0	0	2,342	0	0	0	18	10/01/2041	1FE
3132GK-AU-0	FREDDIE MAC GOLD		03/01/2020	MBS PAYDOWN		11,590	11,590	11,956	11,593	0	(3)	0	(3)	0	11,590	0	0	0	53	10/01/2041	1FE
3132GK-CK-0	FREDDIE MAC GOLD		03/01/2020	MBS PAYDOWN		54,099	54,099	56,051	54,189	0	(90)	0	(90)	0	54,099	0	0	0	393	10/01/2041	1FE
3132GK-FD-3	FREDDIE MAC GOLD		03/01/2020	MBS PAYDOWN		31,737	31,737	32,481	31,747	0	(10)	0	(10)	0	31,737	0	0	0	114	10/01/2041	1FE
31335A-KH-0	FHLMC GOLD 30YR GIANT		03/01/2020	MBS PAYDOWN		52,335	52,335	54,167	52,377	0	(41)	0	(41)	0	52,335	0	0	0	267	07/01/2045	1FE
31335A-KW-7	FHLMC GOLD 30YR GIANT		03/01/2020	MBS PAYDOWN		17,115	17,115	18,152	17,176	0	(61)	0	(61)	0	17,115	0	0	0	160	09/01/2045	1FE
31348R-X8-4	FHLMC 5/1 HYBRID ARM		02/01/2020	VARIOUS		298	298	298	299	0	0	0	0	0	298	0	0	0	3	05/01/2021	1FE
31359U-4M-4	FNMA_98-T2 A6		03/25/2020	MBS PAYDOWN		2,844	2,844	2,851	2,849	0	(4)	0	(4)	0	2,844	0	0	0	4	01/25/2032	1FE
31364H-J8-1	FNSTR_265 2		03/25/2020	MBS PAYDOWN		149	149	160	149	0	0	0	0	0	149	0	0	0	2	03/25/2024	1FE
31371M-KC-0	FNMA 30YR		03/01/2020	MBS PAYDOWN		48	48	46	48	0	0	0	0	0	48	0	0	0	0	11/01/2035	1FE
31371M-Q9-1	FNMA 30YR		03/01/2020	MBS PAYDOWN		228	228	219	228	0	0	0	0	0	228	0	0	0	2	03/01/2036	1FE
3138AQ-C9-5	FANNIE MAE		03/01/2020	MBS PAYDOWN		5,172	5,172	5,370	5,177	0	(5)	0	(5)	0	5,172	0	0	0	35	09/01/2041	1FE
3138AT-PB-0	FANNIE MAE		03/01/2020	MBS PAYDOWN		7,250	7,250	7,747	7,251	0	(2)	0	(2)	0	7,250	0	0	0	54	09/01/2041	1FE
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON		03/01/2020	MBS PAYDOWN		5,056	5,056	5,255	5,057	0	(1)	0	(1)	0	5,056	0	0	0	30	06/01/2045	1FE
31392J-AT-6	FNGT_03-T2 A1		03/25/2020	MBS PAYDOWN		7,360	7,360	7,360	7,360	0	0	0	0	0	7,360	0	0	0	24	03/25/2033	1FE
31393C-7G-2	FNMA_03-W13 AV2		03/25/2020	MBS PAYDOWN		75	75	74	75	0	0	0	0	0	75	0	0	0	0	10/25/2033	1FE
31393C-ZC-0	FNMA_03-46 T		03/01/2020	MBS PAYDOWN		1,800	1,800	1,960	1,802	0	(1)	0	(1)	0	1,800	0	0	0	18	06/25/2033	1FE
31395A-JY-2	FHLMC_2810 ME		03/01/2020	MBS PAYDOWN		9,770	9,770	10,854	9,780	0	(11)	0	(11)	0	9,770	0	0	0	83	06/15/2034	1FE
31396X-LZ-5	FNMA_07-84		03/25/2020	MBS PAYDOWN		3,492	3,492	3,511	3,493	0	(2)	0	(2)	0	3,492	0	0	0	10	08/25/2037	1FE
31397J-VU-5	FHLMC_3349 MY		03/01/2020	MBS PAYDOWN		3,689	3,689	4,084	3,696	0	(6)	0	(6)	0	3,689	0	0	0	34	07/15/2037	1FE
31397N-UG-8	FNMA_09-19D TD		03/01/2020	MBS PAYDOWN		4,021	4,021	4,040	4,022	0	0	0	0	0	4,021	0	0	0	30	08/25/2036	1FE
31397Q-PY-8	FNMA_11-10		03/01/2020	MBS PAYDOWN		199,371	199,371	231,021	199,637	0	(265)	0	(265)	0	199,371	0	0	0	1,775	02/25/2041	1FE
31398P-UU-1	FNMA_10-46 QP		03/01/2020	MBS PAYDOWN		126	126	134	126	0	0	0	0	0	126	0	0	0	1	05/25/2040	1FE
31398T-6S-5	FNMA_10-108 BC		03/01/2020	MBS PAYDOWN		1,314	1,314	1,275	1,314	0	1	0	1	0	1,314	0	0	0	9	09/25/2040	1FE
31407K-T7-4	FN 7/1 12M LIBOR ARM		03/01/2020	MBS PAYDOWN		1,690	1,690	1,689	1,690	0	0	0	0	0	1,690	0	0	0	11	09/01/2035	1FE
31409B-SU-2	FNMA 30YR		03/01/2020	MBS PAYDOWN		66	66	64	66	0	0	0	0	0	66	0	0	0	1	01/01/2036	1FE
31410K-JK-1	FNMA 30YR		03/01/2020	MBS PAYDOWN		2,288	2,288	2,346	2,288	0	0	0	0	0	2,288	0	0	0	23	05/01/2038	1FE
31414M-CR-5	FNMA 30YR		03/01/2020	MBS PAYDOWN		12,349	12,349	12,446	12,349	0	(1)	0	(1)	0	12,349	0	0	0	113	05/01/2038	1FE
31415C-KH-9	FNMA 30YR		03/01/2020	MBS PAYDOWN		32,357	32,357	32,612	32,382	0	(25)	0	(25)	0	32,357	0	0	0	158	05/01/2038	1FE
31415S-QQ-8	FNMA 30YR		03/01/2020	MBS PAYDOWN		61	61	61	61	0	0	0	0	0	61	0	0	0	1	08/01/2038	1FE
31418S-4V-8	FNMA 30YR		03/01/2020	MBS PAYDOWN		5,457	5,457	5,814	5,478	0	(20)	0	(20)	0	5,457	0	0	0	54	07/01/2040	1FE
31418U-BS-2	FNMA 30YR		03/01/2020	MBS PAYDOWN		9,901	9,901	10,729	9,915	0	(14)	0	(14)	0	9,901	0	0	0	115	05/01/2040	1FE
31418V-3A-8	FNMA 30YR		03/01/2020	MBS PAYDOWN		5,944	5,944	6,199	5,948	0	(4)	0	(4)	0	5,944	0	0	0	38	07/01/2040	1FE
31418V-UM-2	FNMA 30YR		03/01/2020	MBS PAYDOWN		10,931	10,931	11,811	10,972	0	(41)	0	(41)	0	10,931	0	0	0	58	08/01/2040	1FE
31418X-EK-0	FNMA 30YR		03/01/2020	MBS PAYDOWN		14,921	14,921	15,550	14,939	0	(18)	0	(18)	0	14,921	0	0	0	82	08/01/2040	1FE
31419B-SY-2	FNMA 30YR		03/01/2020	MBS PAYDOWN		6,571	6,571	6,848	6,572	0	(1)	0	(1)	0	6,571	0	0	0	49	08/01/2040	1FE
31419C-R4-7	FNMA 30YR		03/01/2020	MBS PAYDOWN		1,078	1,078	1,148	1,078	0	0	0	0	0	1,078	0	0	0	9	08/01/2040	1FE
38377L-AP-3	GNMA_10-116		03/20/2020	MBS PAYDOWN		26,133	26,133	26,382	26,145	0	(13)	0	(13)	0	26,133	0	0	0	98	09/20/2040	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,742,658	15,466,200	15,729,617	722,817	0	(1,032)	0	(1,032)	0	15,676,986	0	65,672	65,672	32,282	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00075W-AP-4	ABFC_06-HE1		03/25/2020	MBS PAYDOWN		2,767	2,767	1,836	2,759	0	8	0	8	0	2,767	0	0	0	8	01/25/2037	1FM
003009-A*-8	ABERDEEN ASIA PACIFIC INCOME FUND		03/31/2020	PRIVATE DIRECT		402,085	400,000	400,000	400,000	0	2,085	0	2,085	0	402,085	0	0	0	3,794	06/12/2020	1FE
00724F-AB-7	ADOBE SYSTEMS INCORPORATED		02/01/2020	MATURITY		2,000,000	2,000,000	1,987,740	1,999,873	0	127	0	127	0	2,000,000	0	0	0	47,500	02/01/2020	1FE
00737B-AB-1	ADS TACTICAL INC -TL		03/31/2020	SINKING FUND REDEMPTION		2,498	2,498	2,473	2,498	0	0	0	0	0	2,498	0	0	0	51	07/26/2023	4FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		03/22/2020	SINKING FUND REDEMPTION		7,994	7,994	7,994	7,994	0	0	0	0	0	7,994	0	0	0	230	03/22/2035	3FE
01126#-AA-1	ALAMO 6 LLC		03/31/2020	SINKING FUND REDEMPTION		3,327	3,327	3,327	3,327	0	0	0	0	0	3,327	0	0	0	69	03/31/2042	2
01185*-AA-3	ALASKA VENTURES LLC		03/31/2020	VARIOUS		12,594	12,594	12,594	12,594	0	0	0	0	0	12,594	0	0	0	293	06/30/2033	2PL
023761-AA-7	AMERICAN AIRLINES INC		02/15/2020	SINKING FUND REDEMPTION		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	867	02/15/2029	1FE
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT		02/15/2020	SINKING FUND REDEMPTION		45,741	45,741	45,741	45,741	0	0	0	0	0	45,741	0	0	0	1,185	08/15/2023	2PL
029912-BE-1	AMERICAN TOWER CORPORATION		01/15/2020	CORPORATE ACTION		1,067,090	1,000,000	998,580	999,691	0	67,090	0	67,090	0	1,066,781	0	309	309	12,128	11/01/2021	2FE
031162-BB-5	AMGEN INC		03/15/2020	MATURITY		619,000	619,000	618,703	618,993	0	7	0	7	0	619,000	0	0	0	13,928	03/15/2020	2FE
042856-AA-2	ARRW_18-1		03/01/2020	MBS PAYDOWN		93,686	93,686	93,684	93,690	0	(4)	0	(4)	0	93,686	0	0	0	594	04/25/2048	1FM
04541G-BU-5	ABSHE_01-HE3 A1		03/15/2020	MBS PAYDOWN		3,493	3,493	3,493	3,493	0	0	0	0	0	3,493	0	0	0	16	11/15/2031	1FM
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		03/01/2020	SINKING FUND REDEMPTION		1,344	1,344	1,344	1,344	0	0	0	0	0	1,344	0	0	0	24	09/01/2042	2PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		03/01/2020	SINKING FUND REDEMPTION		1,344	1,344	1,344	1,344	0	0	0	0	0	1,344	0	0	0	24	09/01/2042	2PL
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		01/15/2020	SINKING FUND REDEMPTION		389,176	389,176	386,277	388,664	0	512	0	512	0	389,176	0	0	0	9,410	01/15/2023	1FE
05577@-AP-5	UNION PACIFIC CORP SER A-1		02/23/2020	SINKING FUND REDEMPTION		1,736	1,736	1,736	1,736	0	0	0	0	0	1,736	0	0	0	34	02/23/2026	1
05577@-AQ-3	UNION PACIFIC CORP SER A-2		02/23/2020	SINKING FUND REDEMPTION		817	817	817	817	0	0	0	0	0	817	0	0	0	16	02/23/2026	1
05648C-AB-6	BAD BOY LLC		03/31/2020	SINKING FUND REDEMPTION		250	250	248	249	0	1	0	1	0	250	0	0	0	5	12/06/2025	3Z
05723K-AF-7	BAKER HUGHES A GE CO LLC / BAKER H		03/20/2020	BANK OF AMERICA SECURITIES LLC		1,627,300	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(872,700)	(872,700)	28,050	12/15/2047	1FE
05946X-H9-7	BAFC_05-H 4A1		03/01/2020	MBS PAYDOWN		2,247	2,407	2,158	2,248	0	(1)	0	(1)	0	2,247	0	0	0	14	11/20/2035	1FM
05951G-BE-1	BAFC_07-2		03/25/2020	MBS PAYDOWN		2,178	5,093	4,264	2,168	0	10	0	10	0	2,178	0	0	0	13	03/25/2037	1FM
05951G-BG-6	BAFC_07-2		03/25/2020	MBS PAYDOWN		1,361	3,183	2,665	1,355	0	6	0	6	0	1,361	0	0	0	8	03/25/2037	1FM
06650A-AF-4	BANK_17-BNK8		03/01/2020	INTEREST ONLY PAYMENT		0	0	1,246	13	0	(13)	0	(13)	0	0	0	0	0	29	11/15/2050	1FE
07387#-AA-2	BEAR SWAMP FINANCE LP		01/01/2020	SINKING FUND REDEMPTION		229	229	229	229	0	0	0	0	0	229	0	0	0	0	10/08/2025	2PL
07401N-AP-4	BSMF_06-AR5		03/25/2020	MBS PAYDOWN		18,376	18,376	17,331	18,340	0	36	0	36	0	18,376	0	0	0	57	01/25/2037	1FM
093712-AC-1	BLOOM ENERGY CORPORATION		01/31/2020	CORPORATE ACTION		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,500	07/31/2024	4PL
09539*-AA-9	BLUE DOLPHIN FRAC LLC		01/31/2020	SINKING FUND REDEMPTION		12,195	12,195	12,195	12,195	0	0	0	0	0	12,195	0	0	0	142	10/31/2024	1PL
10567@-AA-0	BRAVES STADIUM COMPANY LLC		03/30/2020	SINKING FUND REDEMPTION		2,800	2,800	2,800	2,800	0	0	0	0	0	2,800	0	0	0	53	09/30/2041	2PL
109043-AG-4	BRIGGS & STRATTON CORP		01/03/2020	ROBERT W. BAIRD & CO., INC.		9,900	10,000	10,000	10,000	0	0	0	0	0	10,000	0	(100)	(100)	41	12/15/2020	5FE
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT		03/20/2020	SINKING FUND REDEMPTION		43,296	43,296	43,296	43,296	0	0	0	0	0	43,296	0	0	0	411	09/20/2031	1FE
1248MB-AH-8	CBASS_07-CB2 A2B		03/01/2020	MBS PAYDOWN		2,276	2,276	2,230	2,267	0	9	0	9	0	2,276	0	0	0	10	02/25/2037	1FM
12515H-BJ-3	CD_17-CD5		03/01/2020	INTEREST ONLY PAYMENT		0	0	1,078	13	0	(13)	0	(13)	0	0	0	0	0	27	08/15/2050	1FE
12523@-AA-9	CC TUGS LLC		03/31/2020	SINKING FUND REDEMPTION		12,600	12,600	12,600	12,600	0	0	0	0	0	12,600	0	0	0	202	09/30/2030	3PL
12553X-AD-5	CIM_18-INV1		03/01/2020	MBS PAYDOWN		25,000	25,000	24,850	24,996	0	4	0	4	0	25,000	0	0	0	161	08/25/2048	1FM
12554T-AC-5	CIM_19-INV2		03/01/2020	MBS PAYDOWN		195,721	195,721	201,185	195,884	0	(163)	0	(163)	0	195,721	0	0	0	1,299	05/25/2049	1FE
12558T-AN-7	CIM_19-J2		03/01/2020	MBS PAYDOWN		28,516	28,516	28,748	28,523	0	(7)	0	(7)	0	28,516	0	0	0	194	10/25/2049	1FE
12648H-AK-1	CSMC_14-IVR2		03/01/2020	MBS PAYDOWN		37,840	37,840	39,200	37,865	0	(25)	0	(25)	0	37,840	0	0	0	203	04/25/2044	1FM
126671-6M-3	CWL_04-5 M3		03/25/2020	MBS PAYDOWN		434	434	440	435	0	0	0	0	0	434	0	0	0	3	07/25/2034	1FM
12669G-UL-3	CWHL_05-11 2A1		03/01/2020	MBS PAYDOWN		1,889	4,273	4,343	1,912	0	(23)	0	(23)	0	1,889	0	0	0	28	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
131347-CA-2	CALPINE CORP		01/21/2020	CORPORATE ACTION		215,000	215,000	220,263	215,000	0	0	0	0	0	215,000	0	0	0	6,665	01/15/2022	3FE
15135B-AH-4	CENTENE ESCROW CORP		03/06/2020	CORPORATE ACTION		15,459	15,000	15,000	15,000	0	0	0	0	0	15,000	0	459	459	513	02/15/2024	3FE
16159G-AC-3	CHASE_19-ATR2		03/01/2020	MBS PAYDOWN		116,787	116,787	118,101	116,825	0	(38)	0	(38)	0	116,787	0	0	0	662	07/25/2049	1FM
16159W-BH-6	CHASE_19-1		03/01/2020	MBS PAYDOWN		30,817	30,817	31,092	30,824	0	(6)	0	(6)	0	30,817	0	0	0	215	03/25/2050	1FM
167885-A#-9	CHICAGO PARKING METERS LLC		03/30/2020	VARIOUS		7,196	7,196	7,196	7,196	0	0	0	0	0	7,196	0	0	0	252	12/30/2033	2PL
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2020	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	238	03/15/2041	1
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2020	SINKING FUND REDEMPTION		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	343	03/15/2037	1
17275R-AH-5	CISCO SYSTEMS INC		01/15/2020	MATURITY		2,000,000	2,000,000	1,997,040	1,999,986	0	14	0	14	0	2,000,000	0	0	0	44,500	01/15/2020	1FE
17307G-ZK-7	CMLTI_05-5 3A4A		03/01/2020	MBS PAYDOWN		5,342	5,566	5,326	5,293	0	49	0	49	0	5,342	0	0	0	41	10/25/2035	1FM
17321R-AM-8	CGCMT_13-GC17		01/08/2020	BARCLAYS CAPITAL INC		104,867	100,000	95,703	96,998	0	14	0	14	0	97,012	0	7,855	7,855	566	11/10/2046	2FM
17323M-AD-7	CMLTI_15-A		03/01/2020	MBS PAYDOWN		1,900	1,900	1,978	1,901	0	(1)	0	(1)	0	1,900	0	0	0	13	06/25/2058	1FM
17326F-AF-4	CGCMT_17-C4		03/01/2020	INTEREST ONLY PAYMENT		0	0	156	2	0	(2)	0	(2)	0	0	0	0	0	4	10/12/2050	1FE
20268M-AC-0	CBSLT_18-BGS		03/25/2020	MBS PAYDOWN		38,854	38,854	38,841	38,754	0	101	0	101	0	38,854	0	0	0	388	09/25/2045	1FE
212168-AA-6	CONTINENTAL WIND LLC		02/29/2020	SINKING FUND REDEMPTION		14,727	14,727	14,727	14,727	0	0	0	0	0	14,727	0	0	0	442	02/28/2033	2FE
233046-AF-8	DNKN_17-1A		02/20/2020	MBS PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	38	11/20/2047	2FE
247361-ZT-8	DELTA AIR LINES INC		03/26/2020	SEAPORT GROUP		197,500	250,000	248,988	249,002	0	21	0	21	0	249,023	0	(51,523)	(51,523)	3,958	10/28/2029	2FE
25755T-AG-5	DPABS_17-1A		01/25/2020	MBS PAYDOWN		500	500	490	500	0	0	0	0	0	500	0	0	0	4	07/25/2047	2FE
25755T-AH-3	DPABS_17-1A		01/25/2020	MBS PAYDOWN		250	250	250	250	0	0	0	0	0	250	0	0	0	3	07/25/2047	2FE
25755T-AJ-9	DPABS_18-1A		01/25/2020	MBS PAYDOWN		1,500	1,500	1,500	1,500	0	0	0	0	0	1,500	0	0	0	15	07/25/2048	2FE
25755T-AL-4	DPABS_18-1A		01/25/2020	MBS PAYDOWN		500	500	500	500	0	0	0	0	0	500	0	0	0	3	10/25/2049	2FE
268571-AB-2	ELFI_18-A		03/25/2020	MBS PAYDOWN		113,354	113,354	113,341	113,170	0	184	0	184	0	113,354	0	0	0	671	08/25/2042	1FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		02/29/2020	VARIOUS		3,767	3,767	3,767	3,767	0	0	0	0	0	3,767	0	0	0	65	11/30/2035	2PL
29278N-AK-9	ENERGY TRANSFER LP		01/30/2020	CORPORATE ACTION		41,520	40,000	41,556	40,165	0	1,503	0	1,503	0	41,668	0	(148)	(148)	875	10/15/2020	2FE
30247D-AE-1	FFML_06-FF13		03/25/2020	MBS PAYDOWN		4,088	4,088	3,058	4,072	0	16	0	16	0	4,088	0	0	0	15	10/25/2036	1FM
30311K-AC-0	FR FLOW CONTROL CB LLC		03/31/2020	SINKING FUND REDEMPTION		1,440	1,440	1,411	1,429	0	11	0	11	0	1,440	0	0	0	29	06/28/2026	4FE
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		02/06/2020	SINKING FUND REDEMPTION		899,721	899,721	895,371	898,521	0	1,200	0	1,200	0	899,721	0	0	0	7,662	12/11/2021	2FE
31428X-BA-3	FEDEX CORP		02/05/2020	CITIGROUP GLOBAL MARKETS INC		1,048,230	1,000,000	995,420	996,268	0	18	0	18	0	996,287	0	51,943	51,943	20,150	02/01/2035	2FE
33851H-AC-7	FSMT_18-2		03/01/2020	MBS PAYDOWN		43,214	43,214	43,713	43,223	0	(9)	0	(9)	0	43,214	0	0	0	293	04/25/2048	1FM
33851Y-AC-0	FSMT_20-1INV		03/01/2020	MBS PAYDOWN		16,389	16,389	16,624	0	0	(4)	0	(4)	0	16,389	0	0	0	41	03/25/2050	1FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		03/31/2020	SINKING FUND REDEMPTION		4,650	4,650	4,425	4,425	0	0	0	0	0	4,425	0	225	225	96	03/31/2038	2FE
345397-VM-2	FORD MOTOR CREDIT CO LLC		01/15/2020	MATURITY		100,000	100,000	98,304	99,991	0	9	0	9	0	100,000	0	0	0	4,063	01/15/2020	3FE
361841-AD-1	GLP CAPITAL LP / GLP FINANCING II		03/08/2020	CORPORATE ACTION		71,638	70,000	70,000	70,000	0	0	0	0	0	70,000	0	1,638	1,638	1,204	11/01/2020	2FE
36251X-AE-7	GSMS_16-GS4		01/08/2020	CITIGROUP GLOBAL MARKETS INC		160,813	200,000	135,566	146,638	0	102	0	102	0	146,740	0	14,073	14,073	843	11/10/2049	1FM
36257L-AA-5	GSMBS_19-PJ2		03/01/2020	MBS PAYDOWN		67,210	67,210	68,701	67,255	0	(45)	0	(45)	0	67,210	0	0	0	461	11/25/2049	1FM
36257Q-AA-4	GSMBS_19-PJ3		03/01/2020	MBS PAYDOWN		51,843	51,843	52,402	51,857	0	(14)	0	(14)	0	51,843	0	0	0	357	03/25/2050	1FM
36262D-AA-6	GSMBS_20-PJ2		03/01/2020	MBS PAYDOWN		9,465	9,465	9,684	0	0	(3)	0	(3)	0	9,465	0	0	0	28	07/25/2050	1FE
36417J-BU-2	GFMT_18-1		03/01/2020	MBS PAYDOWN		6,036	6,036	6,010	6,036	0	0	0	0	0	6,036	0	0	0	38	11/25/2057	1FM
36418A-AG-2	GFMT_19-2		03/01/2020	MBS PAYDOWN		294,183	294,183	299,367	294,365	0	(182)	0	(182)	0	294,183	0	0	0	1,752	06/25/2059	1FM
364725-BE-0	GANNETT CO INC		02/11/2020	CORPORATE ACTION		112,338	110,000	108,995	109,545	0	2,346	0	2,346	0	111,892	0	446	446	2,260	10/15/2023	3FE
39813#-AA-9	GRIDFLEX GENERATION LLC		03/31/2020	SINKING FUND REDEMPTION		30,570	30,570	30,570	30,570	0	0	0	0	0	30,570	0	0	0	398	12/31/2030	2PL
41165A-AB-8	HVMLT_07-5		03/19/2020	MBS PAYDOWN		3,375	3,375	3,020	3,366	0	9	0	9	0	3,375	0	0	0	10	09/19/2037	1FM
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2020	SINKING FUND REDEMPTION		3,590	3,590	3,590	3,590	0	0	0	0	0	3,590	0	0	0	0	05/31/2033	2PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC		02/29/2020	VARIOUS		1,029	1,029	1,029	1,029	0	0	0	0	0	1,029	0	0	0	23	11/30/2032	2PL
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		03/31/2020	SINKING FUND REDEMPTION		3,000	3,000	2,970	3,000	0	0	0	0	0	3,000	0	0	0	53	06/08/2025	3PL
46591K-AC-7	JPMMT_19-8		03/01/2020	MBS PAYDOWN		61,003	61,003	61,794	61,021	0	(18)	0	(18)	0	61,003	0	0	0	401	03/25/2050	1FM
46591T-AC-8	JPMMT_20-2		03/01/2020	MBS PAYDOWN		10,419	10,419	10,664	0	0	(3)	0	(3)	0	10,419	0	0	0	30	07/25/2050	1FE
46591V-AC-3	JPMMT_20-INV1		03/01/2020	MBS PAYDOWN		16,987	15,858	16,294	0	0	(5)	0	(5)	0	16,987	0	0	0	46	08/25/2050	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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 and Administrative Symbol
46620V-AA-2	HENDR_17-2A		03/15/2020	MBS PAYDOWN		2,945	2,945	2,944	2,941	0	4	0	4	0	2,945	0	0	0	16	09/15/2072	1FE
46639J-AP-5	JPMCC_13-C10		01/08/2020	CITIGROUP GLOBAL MARKETS INC		96,184	100,000	76,250	83,598	0	70	0	70	0	83,668	0	12,516	12,516	379	12/15/2047	1FM
46648H-AZ-6	JPMMT_17-2		03/01/2020	MBS PAYDOWN		593	593	591	593	0	0	0	0	0	593	0	0	0	4	05/25/2047	1FM
46649Y-BG-9	JPMMT_18-9		03/01/2020	MBS PAYDOWN		10,039	10,039	10,158	10,040	0	(2)	0	(2)	0	10,039	0	0	0	74	02/25/2049	1FM
46650P-AC-4	JPMMT_19-LTV1		03/01/2020	MBS PAYDOWN		305,674	305,674	306,772	305,645	0	28	0	28	0	305,674	0	0	0	2,000	06/25/2049	1FM
46650Q-AC-2	JPMMT_19-3		03/01/2020	MBS PAYDOWN		212,424	212,424	214,913	212,496	0	(72)	0	(72)	0	212,424	0	0	0	1,403	09/25/2049	1FM
46651A-AT-9	JPMMT_19-LTV2		03/01/2020	MBS PAYDOWN		107,599	107,599	110,020	107,632	0	(33)	0	(33)	0	107,599	0	0	0	763	12/25/2049	1FM
46651A-BA-9	JPMMT_19-LTV2		03/01/2020	MBS PAYDOWN		4,133	4,133	4,521	4,136	0	(3)	0	(3)	0	4,133	0	0	0	33	12/25/2049	1FM
46651A-BB-7	JPMMT_19-LTV2		03/01/2020	MBS PAYDOWN		2,191	2,191	2,366	2,193	0	(1)	0	(1)	0	2,191	0	0	0	17	12/25/2049	1FM
46651T-AA-9	HENDR_18-1A		03/15/2020	MBS PAYDOWN		25,146	25,146	25,125	25,109	0	36	0	36	0	25,146	0	0	0	163	10/17/2072	1FE
48121@-AD-3	JRD HOLDINGS LLC		03/27/2020	SINKING FUND REDEMPTION		14,283	14,283	14,776	14,351	0	(68)	0	(68)	0	14,283	0	0	0	295	03/27/2024	2PL
48661E-A#-5	KAYNE ANDERSON KYE FUND		03/25/2020	CORPORATE ACTION		95,735	90,000	90,000	90,000	0	5,735	0	5,735	0	95,735	0	0	0	2,020	03/22/2022	1FE
50075N-BA-1	KRAFT FOODS INC		02/10/2020	MATURITY		1,000,000	1,000,000	991,760	999,886	0	114	0	114	0	1,000,000	0	0	0	26,875	02/10/2020	2FE
50077L-AK-2	KRAFT HEINZ FOODS CO		02/14/2020	J.P. MORGAN SECURITIES, INC.		2,077,740	2,000,000	1,997,340	1,998,421	0	34	0	34	0	1,998,456	0	79,284	79,284	46,961	07/15/2025	2FE
50200X-AA-8	LCSS_2018-A		03/15/2020	MBS PAYDOWN		14,113	14,113	14,113	14,113	0	0	0	0	0	14,113	0	0	0	99	12/15/2062	1FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		03/31/2020	SINKING FUND REDEMPTION		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	03/31/2024	3
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		03/31/2020	SINKING FUND REDEMPTION		2,500	2,500	2,450	2,494	0	6	0	6	0	2,500	0	0	0	72	03/07/2022	5FE
513075-BH-3	LAMAR MEDIA CORP		02/20/2020	CORPORATE ACTION		66,165	65,000	65,000	65,000	0	1,165	0	1,165	0	66,165	0	0	0	2,087	01/15/2024	3FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		01/05/2020	SINKING FUND REDEMPTION		147,903	147,903	147,903	147,903	0	0	0	0	0	147,903	0	0	0	3,372	09/30/2025	2PL
57643M-MM-3	MASTR_06-1 2A1		03/25/2020	MBS PAYDOWN		5,600	5,600	2,264	5,615	0	(15)	0	(15)	0	5,600	0	0	0	26	05/25/2036	1FM
59100H-AG-2	META SPECIAL AEROSPACE LLC		03/14/2020	SINKING FUND REDEMPTION		6,250	6,250	6,219	6,236	0	14	0	14	0	6,250	0	0	0	118	11/16/2022	2PL
59980C-AF-0	MCMLT_17-3		03/01/2020	MBS PAYDOWN		232	232	227	232	0	0	0	0	0	232	0	0	0	1	01/25/2061	1FM
59982V-AA-7	MCSLT_19-2GS		03/20/2020	MBS PAYDOWN		21,614	21,614	21,613	21,572	0	43	0	43	0	21,614	0	0	0	133	07/20/2043	1FE
605417-CB-8	MISSISSIPPI POWER COMPANY		02/06/2020	KEYBANC CAPITAL MARKETS INC.		1,653,045	1,500,000	1,495,815	1,497,225	0	168	0	168	0	1,497,392	0	155,653	155,653	21,396	03/30/2028	2FE
615394-AK-9	MOOG INC		01/13/2020	CORPORATE ACTION		20,263	20,000	20,000	20,000	0	263	0	263	0	20,263	0	0	0	123	12/01/2022	3FE
61754J-AH-1	MSC_07-T27 AJ		03/01/2020	MBS PAYDOWN		407,140	407,140	390,806	406,949	0	190	0	190	0	407,140	0	0	0	6,013	06/11/2042	1FM
61945L-AA-1	MSAIC_19-2A		03/20/2020	MBS PAYDOWN		43,316	43,316	43,301	43,271	0	45	0	45	0	43,316	0	0	0	223	09/20/2040	1FE
61946F-AA-3	MSAIC_18-1A		03/20/2020	MBS PAYDOWN		19,685	19,685	19,684	19,642	0	43	0	43	0	19,685	0	0	0	127	06/22/2043	1FE
61946L-AA-0	MSAIC_18-2GS		03/20/2020	MBS PAYDOWN		81,872	81,872	81,859	81,681	0	191	0	191	0	81,872	0	0	0	536	02/22/2044	1FE
67113C-AE-6	OBX_20-INV1		03/01/2020	MBS PAYDOWN		87,250	87,250	89,227	0	0	(69)	0	(69)	0	87,250	0	0	0	409	05/25/2049	1FE
67113K-AX-6	OBX_19-EXP2		03/01/2020	MBS PAYDOWN		122,628	122,628	124,769	122,728	0	(100)	0	(100)	0	122,628	0	0	0	946	06/25/2059	1FE
67448Q-AC-5	QBX_19-EXP1		03/01/2020	MBS PAYDOWN		183,835	183,835	185,270	183,934	0	(99)	0	(99)	0	183,835	0	0	0	1,470	01/25/2059	1FM
68218X-AC-6	ON LOCATION EVENTS LLC - TL		02/18/2020	VARIOUS		236,111	236,111	234,347	234,347	0	1,764	0	1,764	0	236,111	0	0	0	6,536	09/29/2021	3FE
68218X-AF-9	ON LOCATION EVENTS LLC - TL		02/18/2020	VARIOUS		681,685	681,685	676,592	676,592	0	5,093	0	5,093	0	681,685	0	0	0	15,040	09/29/2021	3FE
688239-AE-2	OSHKOSH CORP		03/12/2020	CORPORATE ACTION		10,269	10,000	10,000	10,000	0	0	0	0	0	10,000	0	269	269	285	03/01/2025	2FE
70466@-AA-6	POLYMER SOLUTIONS GROUP LLC		03/31/2020	SINKING FUND REDEMPTION		6,495	6,495	6,495	6,495	0	0	0	0	0	6,495	0	0	0	103	06/30/2021	3PL
718172-AH-2	PHILIP MORRIS INTERNATIONAL INC		03/26/2020	MATURITY		2,000,000	2,000,000	1,974,340	1,999,253	0	748	0	748	0	2,000,000	0	0	0	45,000	03/26/2020	1FE
72352@-AA-9	PIO PICO HOLDCO ISSUER LLC		02/29/2020	SINKING FUND REDEMPTION		8,069	8,069	8,069	8,069	0	0	0	0	0	8,069	0	0	0	199	08/31/2041	2PL
73020*-AC-7	PNG COMPANIES LLC PRVT		02/26/2020	MATURITY		1,650,000	1,650,000	1,661,100	1,650,220	0	(220)	0	(220)	0	1,650,000	0	0	0	45,623	02/26/2020	2
74166Y-AA-8	PROSE_19-1A		01/30/2020	MBS PAYDOWN		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	07/30/2049	2FE
743874-AC-3	PFMT_20-1-1		03/01/2020	MBS PAYDOWN		3,612	3,612	3,663	0	0	(2)	0	(2)	0	3,612	0	0	0	9	02/25/2050	1FE
749389-AA-0	RCKT_20-1		03/01/2020	MBS PAYDOWN		8,756	8,756	8,853	0	0	(9)	0	(9)	0	8,756	0	0	0	22	02/25/2050	1FE
75281A-BA-6	RANGE RESOURCES CORP		03/10/2020	VARIOUS		66,025	95,000	91,392	91,392	0	0	0	0	0	91,392	0	(25,367)	(25,367)	2,335	03/15/2023	3FE
75508E-AA-6	RAYONIER AM PRODUCTS INC		02/25/2020	BARCLAYS CAPITAL INC		35,888	55,000	49,150	48,929	0	(7)	0	(7)	0	48,922	0	(13,034)	(13,034)	723	06/01/2024	5FE
75974@-AA-0	RENEWABLE POWER GENERATION LLC		03/31/2020	SINKING FUND REDEMPTION		9,753	9,753	9,753	9,753	0	0	0	0	0	9,753	0	0	0	0	03/31/2035	2PL
78445X-AA-4	SLMA_10-1		03/25/2020	MBS PAYDOWN		592	592	594	592	0	0	0	0	0	592	0	0	0	2	03/25/2025	4FE
81746H-AA-9	SEMT_17-CH1		03/01/2020	MBS PAYDOWN		6,800	6,800	6,982	6,805	0	(5)	0	(5)	0	6,800	0	0	0	41	10/25/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81746Y-AA-2	SEMT_19-2		03/01/2020	MBS PAYDOWN		71,477	71,477	72,840	71,513	0	(36)	0	(36)	0	71,477	0	0	0	488	06/25/2049	1FM
81747C-AA-9	SEMT_19-CH2		03/01/2020	MBS PAYDOWN		128,137	128,137	131,852	128,264	0	(127)	0	(127)	0	128,137	0	0	0	1,000	08/25/2049	1FM
81747M-AA-7	SEMT_19-CH1		03/01/2020	MBS PAYDOWN		215,093	215,093	219,175	215,313	0	(219)	0	(219)	0	215,093	0	0	0	1,618	03/25/2049	1FM
81748K-AA-0	SEMT_20-2		03/01/2020	MBS PAYDOWN		5,952	5,952	6,099	0	0	(6)	0	(6)	0	5,952	0	0	0	17	03/25/2050	1FE
83546D-AF-5	SONIC_18-1A		03/20/2020	MBS PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	13	02/20/2048	2FE
83546D-AG-3	SONIC_20-1		03/20/2020	MBS PAYDOWN		417	417	417	0	0	0	0	0	0	417	0	0	0	3	01/20/2050	2FE
853496-AB-3	STANDARD INDUSTRIES INC		02/15/2020	CALLED BONDS at 101.375		6,083	6,000	6,000	6,000	0	83	0	83	0	6,083	0	0	0	165	02/15/2023	3FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		03/31/2020	SINKING FUND REDEMPTION		637	637	637	637	0	0	0	0	0	637	0	0	0	6	06/30/2047	2PL
86083@-AA-5	STIM STAR IV LLC		01/31/2020	VARIOUS		28,037	28,037	28,037	28,037	0	0	0	0	0	28,037	0	0	0	679	04/30/2023	2PL
86361Y-AA-5	SFS_06-B A 144A		03/15/2020	MBS PAYDOWN		15,635	15,635	15,635	15,635	0	0	0	0	0	15,635	0	0	0	132	03/15/2038	1FE
86361Y-AB-3	SFS_06-B B 144A		03/15/2020	MBS PAYDOWN		2,490	2,490	2,490	2,490	0	0	0	0	0	2,490	0	0	0	25	03/15/2038	1FE
86773P-AA-6	SUNRN_19-1A		03/30/2020	MBS PAYDOWN		14,560	14,560	14,559	14,509	0	51	0	51	0	14,560	0	0	0	145	06/30/2054	1FE
86934N-AA-7	SCML_18-SBC7		03/01/2020	MBS PAYDOWN		268,365	268,365	268,353	268,273	0	92	0	92	0	268,365	0	0	0	1,650	05/25/2039	1FE
87612E-AV-8	TARGET CORP MTN		01/28/2020	CORPORATE ACTION		5,050,074	5,000,000	4,985,650	4,999,077	0	50,211	0	50,211	0	5,049,288	0	786	786	103,872	07/15/2020	1FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		03/30/2020	VARIOUS		100,006	100,006	99,306	99,510	0	497	0	497	0	100,006	0	0	0	1,531	03/30/2023	2FE
89232H-AB-1	TAOT_20-A		02/27/2020	TD SECURITIES USA		1,002,813	1,000,000	999,988	0	0	1	0	1	0	999,989	0	2,824	2,824	742	11/15/2022	1FE
89307#-AA-7	TRANS BAY CABLE LLC		03/31/2020	VARIOUS		957	957	957	957	0	0	0	0	0	957	0	0	0	20	06/30/2047	1PL
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY LLC PRVT		02/18/2020	CORPORATE ACTION		2,155,989	2,100,000	2,100,000	2,100,000	0	55,989	0	55,989	0	2,155,989	0	0	0	21,574	12/09/2020	2
90931L-AA-6	UNITED AIRLINES INC 2016-1 AA PTT		01/07/2020	SINKING FUND REDEMPTION		23,745	23,745	23,745	23,745	0	0	0	0	0	23,745	0	0	0	368	07/07/2028	1FE
913017-BR-9	UNITED TECHNOLOGIES CORPORATION		03/29/2020	CORPORATE ACTION		2,004,010	2,000,000	1,990,020	1,999,656	0	4,308	0	4,308	0	2,003,964	0	46	46	41,000	04/15/2020	2FE
92922F-4V-7	WAMU_05-AR13		03/25/2020	MBS PAYDOWN		4,207	4,207	4,151	4,204	0	3	0	3	0	4,207	0	0	0	19	10/25/2045	1FM
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2020	VARIOUS		14,500	14,500	14,500	14,500	0	0	0	0	0	14,500	0	0	0	223	01/31/2028	1
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		03/16/2020	CITIGROUP GLOBAL MARKETS INC		5,038,900	5,000,000	4,966,750	4,972,653	0	278	0	278	0	4,972,931	0	65,969	65,969	75,000	11/18/2034	2FE
93363X-AD-5	WMHE_07-HE4		03/25/2020	MBS PAYDOWN		4,791	4,791	3,296	4,784	0	8	0	8	0	4,791	0	0	0	22	07/25/2047	1FM
93935F-AC-5	WMALT_06-AR6		03/01/2020	MBS PAYDOWN		3,600	4,505	3,254	3,598	0	3	0	3	0	3,600	0	0	0	23	08/25/2046	1FM
93935Y-AA-8	WMALT_06-AR10		03/25/2020	MBS PAYDOWN		2,993	2,993	2,063	2,980	0	14	0	14	0	2,993	0	0	0	10	12/25/2036	1FM
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		03/27/2020	SINKING FUND REDEMPTION		2,500	2,500	2,474	2,500	0	0	0	0	0	2,500	0	0	0	42	07/17/2023	4PL
94989U-AA-9	WFMBS_18-1		03/01/2020	MBS PAYDOWN		57,521	57,521	55,319	57,476	0	45	0	45	0	57,521	0	0	0	313	07/25/2047	1FM
95002K-AA-1	WFMBS_20-1		03/01/2020	MBS PAYDOWN		3,337	3,337	3,377	0	0	(1)	0	(1)	0	3,337	0	0	0	8	12/25/2049	1FE
95058X-AE-8	WEN_18-1A		03/15/2020	MBS PAYDOWN		4,875	4,875	4,871	4,874	0	1	0	1	0	4,875	0	0	0	47	03/15/2048	2FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		03/31/2020	SINKING FUND REDEMPTION		7,345	7,345	7,371	7,345	0	0	0	0	0	7,345	0	0	0	0	12/18/2034	1
BIN0RM-Q6-6	PSKW LLC - TL		03/09/2020	PRIVATE DIRECT		1,150,634	1,150,634	1,128,666	1,143,858	0	585	0	585	0	1,144,443	0	6,191	6,191	20,853	12/31/2021	3FE
C7236#-AA-2	PET SUPERMARKET INC - TL		01/02/2020	SINKING FUND REDEMPTION		2,946	2,946	2,902	2,946	0	1	0	1	0	2,946	0	0	0	58	07/05/2022	2PL
G7017E-AB-4	PEROXYCHEM LLC		02/03/2020	VARIOUS		1,500,000	1,500,000	1,492,519	1,492,641	0	7,359	0	7,359	0	1,500,000	0	0	0	42,663	10/01/2024	4
009090-AA-9	AIR CANADA 2015-1A PTT	A	03/15/2020	SINKING FUND REDEMPTION		7,237	7,237	7,237	7,237	0	0	0	0	0	7,237	0	0	0	130	03/15/2027	1FE
683715-AA-4	OPEN TEXT CORPORATION	A	03/05/2020	CORPORATE ACTION		30,422	30,000	30,000	30,000	0	0	0	0	0	30,000	0	422	422	1,078	01/15/2023	3FE
C4111#-AF-8	GRAYMONT LTD PRVT	A	01/10/2020	SINKING FUND REDEMPTION		92,308	92,308	92,308	92,308	0	0	0	0	0	92,308	0	0	0	3,171	01/10/2023	2PL
C4861*-AB-3	IRVING OIL LTD PRVT	A	03/31/2020	MATURITY		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	66,045	03/31/2020	2FE
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	03/30/2020	MATURITY		219,000	219,000	225,482	219,214	0	(214)	0	(214)	0	219,000	0	0	0	5,475	03/30/2020	1FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	03/31/2020	SINKING FUND REDEMPTION		4,050	4,050	3,976	3,976	0	0	0	0	0	3,976	0	74	74	68	06/30/2035	2FE
26876H-AA-6	ENA SUR TRUST	D	02/25/2020	SINKING FUND REDEMPTION		79,348	79,348	79,348	79,348	0	0	0	0	0	79,348	0	0	0	1,141	05/25/2025	2FE
55819Q-AU-1	MDPK_15-19A	D	03/10/2020	CORPORATE ACTION		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	27,776	01/22/2028	1FE
822582-AM-4	SHELL INTERNATIONAL FINANCE BV	D	03/25/2020	MATURITY		4,000,000	4,000,000	3,981,120	3,999,462	0	538	0	538	0	4,000,000	0	0	0	87,500	03/25/2020	1FE
G1910#-AQ-9	COBHAM PLC	D	02/18/2020	CORPORATE ACTION		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,148	10/28/2024	3
G4803#-AE-0	INFORMA GROUP HOLDINGS	D	02/24/2020	VARIOUS		1,965,742	1,924,384	1,924,384	1,924,384	0	41,358	0	41,358	0	1,965,742	0	0	0	17,262	12/15/2020	2
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	01/12/2020	SINKING FUND REDEMPTION		7,895	7,895	7,895	7,895	0	0	0	0	0	7,895	0	0	0	47	10/12/2026	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G8038#-AF-5	SERCO GROUP PLC	D	01/08/2020	STONECASTLE SECURITIES LLC		578,586	578,586	578,586	578,586	0	0	0	0	0	578,586	0	0	0	5,633	05/09/2021	3
K7017#-AA-8	MERIDIAN SPIRIT APS	D	03/31/2020	SINKING FUND REDEMPTION		10,314	10,314	10,314	10,314	0	0	0	0	0	10,314	0	0	0	0	08/01/2030	2FE
L8038*-AA-4	SBM BALEAI AZUL	D	03/15/2020	SINKING FUND REDEMPTION		8,050	8,050	8,050	8,050	0	0	0	0	0	8,050	0	0	0	111	09/15/2027	3
P7003*-AA-3	LA BUFA WIND SAPI DE CV	D	03/31/2020	SINKING FUND REDEMPTION		2,393	2,393	2,393	2,393	0	0	0	0	0	2,393	0	0	0	35	09/30/2037	2PL
Q1842#-AA-6	BROOKFIELD WA RAIL PTY LTD	D	03/27/2020	MATURITY		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,550	03/27/2020	2
R6236*-AA-2	NORSPAN LNG VIII AS	D	03/30/2020	SINKING FUND REDEMPTION		18,642	18,642	18,642	18,642	0	0	0	0	0	18,642	0	0	0	0	03/30/2032	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						54,608,436	55,072,014	54,819,480	53,756,874	0	250,784	0	250,784	0	55,170,326	0	(561,890)	(561,890)	1,003,933	XXX	XXX
8399997. Total - Bonds - Part 4						76,806,580	77,000,927	77,865,725	55,960,831	0	231,448	0	231,448	0	77,291,007	0	(484,427)	(484,427)	1,124,896	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						76,806,580	77,000,927	77,865,725	55,960,831	0	231,448	0	231,448	0	77,291,007	0	(484,427)	(484,427)	1,124,896	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						76,806,580	XXX	77,865,725	55,960,831	0	231,448	0	231,448	0	77,291,007	0	(484,427)	(484,427)	1,124,896	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2018	05/28/2020	1,000	39,000	MAY20 HSI C @ 100	4,571	0	0	814		814	(5,374)	0	(570)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/27/2018	06/29/2020	1,000	48,000	JUN20 HSI C @ 100	5,770	0	0	1,310		1,310	(6,289)	0	(720)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/30/2018	07/28/2020	1,000	110,000	JUL20 HSI C @ 100	13,112	0	0	2,161		2,161	(11,297)	0	(1,645)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/27/2018	08/28/2020	1,000	27,000	AUG20 HSI C @ 100	3,189	0	0	514		514	(2,516)	0	(396)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2018	09/28/2020	1,000	46,000	SEP20 HSI C @ 100	5,607	0	0	1,087		1,087	(4,317)	0	(700)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2020	1,000	261,000	OCT20 HSI C @ 100	33,486	0	0	19,565		19,565	(37,936)	0	(4,174)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/27/2018	11/30/2020	1,000	279,000	NOV20 HSI C @ 100	35,712	0	0	15,982		15,982	(36,336)	0	(4,450)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZWZ7FF32TWEFA76	12/27/2018	12/28/2020	1,000	146,000	DEC20 HSI C @ 100	19,462	0	0	16,557		16,557	(24,767)	0	(2,431)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/28/2019	01/28/2021	1,000	172,000	JAN21 HSI C @ 100	21,638	0	0	13,232		13,232	(24,108)	0	(2,706)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/27/2019	03/01/2021	1,000	120,000	MAR21 HSI C @ 100	14,544	0	0	6,328		6,328	(13,760)	0	(1,814)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/27/2019	03/29/2021	1,000	54,000	MAR21 HSI C @ 100	6,264	0	0	2,755		2,755	(5,978)	0	(781)	0	0		0001
OTC OPTION CALL BOUGHT, APR21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/26/2019	04/28/2021	1,000	79,000	APR21 HSI C @ 100	9,283	0	0	2,767		2,767	(6,746)	0	(1,152)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 SPX C @ 2972.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/29/2019	04/28/2020	79	233,000	APR20 SPX C @ 2972.46	12,722	0	0	348		348	(19,946)	0	(3,172)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 SPX C @ 2943.03	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/29/2019	04/28/2020	123	362,000	APR20 SPX C @ 2943.03	22,010	0	0	777		777	(33,347)	0	(5,487)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 SPX C @ 2930.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/02/2019	04/09/2020	486	1,403,282	APR20 SPX C @ 2930.1	79,621	0	0	519		519	(137,120)	0	(21,124)	0	0		0001
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2019	05/28/2021	1,000	74,000	MAY21 HSI C @ 100	8,421	0	0	4,322		4,322	(8,145)	0	(1,043)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 SPX C @ 2830.41	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/28/2019	05/28/2020	48	134,000	MAY20 SPX C @ 2830.41	7,799	0	0	2,250		2,250	(16,421)	0	(1,939)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 SPX C @ 2802.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/28/2019	05/28/2020	182	510,000	MAY20 SPX C @ 2802.39	32,742	0	0	10,389		10,389	(64,489)	0	(8,141)	0	0		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, MAY20 SPX C @ 2924.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2019	05/07/2020	482	1,387,807	MAY20 SPX C @ 2924.3	41,833	0	0	5,658		5,658	(147,754)	0	(11,229)	0	0		0001
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/27/2019	06/28/2021	1,000	164,000	JUN21 HSI C @ 100	18,860	0	0	6,571		6,571	(14,652)	0	(2,345)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 SPX C @ 2971.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2019	06/29/2020	76	224,000	JUN20 SPX C @ 2971.18	12,432	0	0	1,947		1,947	(19,237)	0	(3,083)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 SPX C @ 2941.76	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2019	06/29/2020	162	476,000	JUN20 SPX C @ 2941.76	29,274	0	0	5,210		5,210	(43,066)	0	(7,259)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 SPX C @ 2867.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2019	06/08/2020	14	40,622	JUN20 SPX C @ 2867.97	3,193	0	0	591		591	(4,169)	0	(850)	0	0		0001
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2019	07/28/2021	1,000	68,000	JUL21 HSI C @ 100	7,426	0	0	2,503		2,503	(5,663)	0	(922)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 SPX C @ 3051.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/29/2019	07/28/2020	82	247,000	JUL20 SPX C @ 3051.18	13,116	0	0	1,809		1,809	(16,587)	0	(3,270)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 SPX C @ 3020.97	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/29/2019	07/28/2020	125	377,000	JUL20 SPX C @ 3020.97	22,318	0	0	3,406		3,406	(27,036)	0	(5,564)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 SPX C @ 3031.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/06/2019	07/09/2020	11	34,236	JUL20 SPX C @ 3031.17	1,127	0	0	213		213	(2,495)	0	(303)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/27/2019	08/30/2021	1,000	72,000	AUG21 HSI C @ 100	8,532	0	0	4,579		4,579	(7,999)	0	(1,058)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 SPX C @ 2916.82	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	64	186,000	AUG20 SPX C @ 2916.82	12,053	0	0	4,287		4,287	(17,368)	0	(2,997)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 SPX C @ 2887.94	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	164	475,000	AUG20 SPX C @ 2887.94	33,582	0	0	12,612		12,612	(45,929)	0	(8,350)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 SPX C @ 2948.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/04/2019	08/10/2020	3	7,800	AUG20 SPX C @ 2948.2	554	0	0	147		147	(759)	0	(148)	0	0		0001
OTC OPTION CALL BOUGHT, SEP21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2019	09/28/2021	1,000	270,000	SEP21 HSI C @ 100	31,725	0	0	13,762		13,762	(26,040)	0	(3,944)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 3006.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	71	210,000	SEP20 SPX C @ 3006.51	13,356	0	0	3,605		3,605	(15,646)	0	(3,339)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 2976.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	180	537,000	SEP20 SPX C @ 2976.74	36,999	0	0	10,695		10,695	(42,010)	0	(9,250)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 3025.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2019	09/09/2020	96	286,084	SEP20 SPX C @ 3025.38	12,158	0	0	3,880		3,880	(21,665)	0	(3,226)	0	0		0001
OTC OPTION CALL BOUGHT, OCT21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2019	10/28/2021	1,000	336,000	OCT21 HSI C @ 100	39,245	0	0	14,409		14,409	(29,535)	0	(4,866)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 SPX C @ 3069.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2020	137	416,000	OCT20 SPX C @ 3069.81	23,754	0	0	6,116		6,116	(26,645)	0	(5,906)	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, OCT20 SPX C @ 3039.42	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2020	145	442,000	OCT20 SPX C @ 3039.42	27,934	0	0	7,579		7,579	(29,819)	0	(6,945)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 SPX C @ 3023.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/01/2019	10/12/2020	229	681,601	OCT20 SPX C @ 3023.98	47,804	0	0	11,700		11,700	(47,022)	0	(12,573)	0	0		0001
OTC OPTION CALL BOUGHT, NOV21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/27/2019	11/29/2021	1,000	219,000	NOV21 HSI C @ 100	25,251	0	0	9,011		9,011	(18,567)	0	(3,135)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 SPX C @ 3172.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/29/2019	11/30/2020	236	741,000	NOV20 SPX C @ 3172.39	42,533	0	0	7,820		7,820	(34,186)	0	(10,546)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 SPX C @ 3140.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/29/2019	11/30/2020	379	1,191,000	NOV20 SPX C @ 3140.98	75,748	0	0	14,679		14,679	(58,941)	0	(18,782)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 SPX C @ 3168.61	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2019	11/10/2020	231	720,586	NOV20 SPX C @ 3168.61	42,737	0	0	6,754		6,754	(32,088)	0	(11,540)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/27/2019	12/28/2021	1,000	225,000	DEC21 HSI C @ 100	26,438	0	0	6,423		6,423	(15,490)	0	(3,287)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 SPX C @ 3253.5	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2019	12/28/2020	115	371,000	DEC20 SPX C @ 3253.5	21,518	0	0	3,078		3,078	(12,551)	0	(5,380)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 SPX C @ 3221.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2019	12/28/2020	211	680,000	DEC20 SPX C @ 3221.29	43,656	0	0	6,598		6,598	(25,086)	0	(10,914)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 SPX C @ 3225.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/02/2020	12/14/2020	552	1,752,261	DEC20 SPX C @ 3225.23	0	111,432	0	15,356		15,356	(67,496)	0	(28,581)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/27/2020	01/28/2022	1,000	78,000	JAN22 HSI C @ 100	0	9,071	0	2,680		2,680	(5,598)	0	(793)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 SPX C @ 3309	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2020	01/28/2021	174	571,000	JAN21 SPX C @ 3309	0	32,319	0	4,455		4,455	(22,300)	0	(5,563)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 SPX C @ 3276.24	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2020	01/28/2021	405	1,327,000	JAN21 SPX C @ 3276.24	0	83,336	0	12,016		12,016	(56,975)	0	(14,345)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 SPX C @ 3314.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/04/2020	01/11/2021	268	873,813	JAN21 SPX C @ 3314.47	0	48,186	0	5,881		5,881	(34,415)	0	(7,890)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/27/2020	02/28/2022	1,000	135,000	FEB22 HSI C @ 100	0	16,605	0	9,079		9,079	(6,777)	0	(749)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 SPX C @ 2983.76	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/28/2020	03/01/2021	275	812,000	MAR21 SPX C @ 2983.76	0	63,092	0	28,421		28,421	(29,170)	0	(5,501)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 SPX C @ 2954.22	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/28/2020	03/01/2021	262	773,000	MAR21 SPX C @ 2954.22	0	64,468	0	29,691		29,691	(29,156)	0	(5,621)	0	0		0001
OTC OPTION CALL BOUGHT, FEB21 SPX C @ 3336.66	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2020	02/09/2021	535	1,758,708	FEB21 SPX C @ 3336.66	0	40,949	0	13,110		13,110	(24,496)	0	(3,343)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/27/2020	03/28/2022	1,000	170,000	MAR22 HSI C @ 100	0	29,291	0	26,941		26,941	(2,190)	0	(160)	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, MAR21 SPX C @ 2652.92	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	113	297,000	MAR21 SPX C @ 2652.92	0	31,215	0	28,953		28,953	(2,176)	0	(86)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 SPX C @ 2626.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	189	497,000	MAR21 SPX C @ 2626.65	0	55,020	0	51,155		51,155	(3,714)	0	(148)	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,051,109	584,984	0	505,057	XXX	505,057	(1,531,360)	0	(296,236)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,051,109	584,984	0	505,057	XXX	505,057	(1,531,360)	0	(296,236)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,051,109	584,984	0	505,057	XXX	505,057	(1,531,360)	0	(296,236)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,051,109	584,984	0	505,057	XXX	505,057	(1,531,360)	0	(296,236)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, APR20 SPX C @ 3222.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/29/2019	04/28/2020	79	233,000	APR20 SPX C @ 3222.62	(3,495)	0	0	(58)		(58)	7,226	0	871	0	0		0001
OTC OPTION CALL WRITTEN, APR20 SPX C @ 3252.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/29/2019	04/28/2020	123	362,000	APR20 SPX C @ 3252.64	(4,489)	0	0	(77)		(77)	9,252	0	1,119	0	0		0001
OTC OPTION CALL WRITTEN, APR20 SPX C @ 2965.36	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/02/2019	04/09/2020	486	1,403,282	APR20 SPX C @ 2965.36	(68,526)	0	0	(324)		(324)	125,026	0	18,180	0	0		0001
OTC OPTION CALL WRITTEN, MAY20 SPX C @ 3068.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/28/2019	05/28/2020	48	134,000	MAY20 SPX C @ 3068.62	(2,439)	0	0	(285)		(285)	10,038	0	606	0	0		0001
OTC OPTION CALL WRITTEN, MAY20 SPX C @ 3091.04	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/28/2019	05/28/2020	182	510,000	MAY20 SPX C @ 3091.04	(8,007)	0	0	(879)		(879)	35,536	0	1,991	0	0		0001
OTC OPTION CALL WRITTEN, MAY20 SPX C @ 2962.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/03/2019	05/07/2020	482	1,387,807	MAY20 SPX C @ 2962.53	(33,682)	0	0	(3,673)		(3,673)	135,868	0	9,042	0	0		0001
OTC OPTION CALL WRITTEN, JUN20 SPX C @ 3221.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2019	06/29/2020	76	224,000	JUN20 SPX C @ 3221.23	(3,741)	0	0	(255)		(255)	8,930	0	928	0	0		0001
OTC OPTION CALL WRITTEN, JUN20 SPX C @ 3246.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2019	06/29/2020	162	476,000	JUN20 SPX C @ 3246.23	(6,854)	0	0	(451)		(451)	16,856	0	1,700	0	0		0001
OTC OPTION CALL WRITTEN, JUN20 SPX C @ 2902.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2019	06/08/2020	14	40,622	JUN20 SPX C @ 2902.76	(2,821)	0	0	(455)		(455)	3,980	0	751	0	0		0001
OTC OPTION CALL WRITTEN, JUL20 SPX C @ 3307.96	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/29/2019	07/28/2020	82	247,000	JUL20 SPX C @ 3307.96	(3,507)	0	0	(304)		(304)	6,548	0	874	0	0		0001
OTC OPTION CALL WRITTEN, JUL20 SPX C @ 3338.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/29/2019	07/28/2020	125	377,000	JUL20 SPX C @ 3338.78	(4,411)	0	0	(381)		(381)	8,378	0	1,100	0	0		0001
OTC OPTION CALL WRITTEN, JUL20 SPX C @ 3069.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/06/2019	07/09/2020	11	34,236	JUL20 SPX C @ 3069.39	(907)	0	0	(157)		(157)	2,283	0	244	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, AUG20 SPX C @ 3162.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	64	186,000	AUG20 SPX C @ 3162.29	(4,334)	0	0	(986)		(986)	10,528	0	1,078	0	0		0001
OTC OPTION CALL WRITTEN, AUG20 SPX C @ 3192.91	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2019	08/28/2020	164	475,000	AUG20 SPX C @ 3192.91	(9,405)	0	0	(2,049)		(2,049)	24,389	0	2,338	0	0		0001
OTC OPTION CALL WRITTEN, AUG20 SPX C @ 2986.28	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/04/2019	08/10/2020	3	7,800	AUG20 SPX C @ 2986.28	(481)	0	0	(117)		(117)	716	0	128	0	0		0001
OTC OPTION CALL WRITTEN, SEP20 SPX C @ 3244.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	71	210,000	SEP20 SPX C @ 3244.65	(5,061)	0	0	(851)		(851)	8,739	0	1,265	0	0		0001
OTC OPTION CALL WRITTEN, SEP20 SPX C @ 3272.63	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	180	537,000	SEP20 SPX C @ 3272.63	(10,740)	0	0	(1,832)		(1,832)	20,276	0	2,685	0	0		0001
OTC OPTION CALL WRITTEN, SEP20 SPX C @ 3066.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2019	09/09/2020	96	286,084	SEP20 SPX C @ 3066.59	(10,103)	0	0	(3,036)		(3,036)	20,054	0	2,680	0	0		0001
OTC OPTION CALL WRITTEN, OCT20 SPX C @ 3312.97	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2020	137	416,000	OCT20 SPX C @ 3312.97	(7,946)	0	0	(1,549)		(1,549)	13,759	0	1,976	0	0		0001
OTC OPTION CALL WRITTEN, OCT20 SPX C @ 3339.71	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2020	145	442,000	OCT20 SPX C @ 3339.71	(7,205)	0	0	(1,395)		(1,395)	13,146	0	1,791	0	0		0001
OTC OPTION CALL WRITTEN, OCT20 SPX C @ 3078.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/01/2019	10/12/2020	229	681,601	OCT20 SPX C @ 3078.13	(39,697)	0	0	(8,754)		(8,754)	42,866	0	10,441	0	0		0001
OTC OPTION CALL WRITTEN, NOV20 SPX C @ 3423.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/29/2019	11/30/2020	236	741,000	NOV20 SPX C @ 3423.67	(13,857)	0	0	(2,046)		(2,046)	14,651	0	3,436	0	0		0001
OTC OPTION CALL WRITTEN, NOV20 SPX C @ 3445.97	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/29/2019	11/30/2020	379	1,191,000	NOV20 SPX C @ 3445.97	(19,652)	0	0	(2,923)		(2,923)	21,192	0	4,873	0	0		0001
OTC OPTION CALL WRITTEN, NOV20 SPX C @ 3225.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2019	11/10/2020	231	720,586	NOV20 SPX C @ 3225.53	(35,239)	0	0	(4,890)		(4,890)	27,539	0	9,516	0	0		0001
OTC OPTION CALL WRITTEN, DEC20 SPX C @ 3511.21	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2019	12/28/2020	115	371,000	DEC20 SPX C @ 3511.21	(7,235)	0	0	(796)		(796)	4,514	0	1,809	0	0		0001
OTC OPTION CALL WRITTEN, DEC20 SPX C @ 3547.93	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2019	12/28/2020	211	680,000	DEC20 SPX C @ 3547.93	(10,676)	0	0	(1,179)		(1,179)	6,747	0	2,669	0	0		0001
OTC OPTION CALL WRITTEN, DEC20 SPX C @ 3284.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/02/2020	12/14/2020	552	1,752,261	DEC20 SPX C @ 3284.85	0	(90,694)	0	(11,367)		(11,367)	56,066	0	23,261	0	0		0001
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3571.1	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2020	01/28/2021	174	571,000	JAN21 SPX C @ 3571.1	0	(10,678)	0	(1,274)		(1,274)	7,565	0	1,838	0	0		0001
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3595.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2020	01/28/2021	405	1,327,000	JAN21 SPX C @ 3595.67	0	(21,896)	0	(2,599)		(2,599)	15,528	0	3,769	0	0		0001
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3366.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/04/2020	01/11/2021	268	873,813	JAN21 SPX C @ 3366.59	0	(39,506)	0	(4,507)		(4,507)	28,530	0	6,469	0	0		0001
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 3220.1	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/28/2020	03/01/2021	275	812,000	MAR21 SPX C @ 3220.1	0	(30,206)	0	(12,288)		(12,288)	15,285	0	2,634	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 3244.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/28/2020	03/01/2021	262	773,000	MAR21 SPX C @ 3244.62	0	(26,205)	0	(10,633)		(10,633)	13,286	0	2,285	0	0		0001
OTC OPTION CALL WRITTEN, FEB21 SPX C @ 3401.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2020	02/09/2021	535	1,758,708	FEB21 SPX C @ 3401.82	0	(28,708)	0	(9,874)		(9,874)	16,491	0	2,344	0	0		0001
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 2863.05	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	113	297,000	MAR21 SPX C @ 2863.05	0	(19,097)	0	(17,531)		(17,531)	1,513	0	52	0	0		0001
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 2883.27	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	189	497,000	MAR21 SPX C @ 2883.27	0	(30,367)	0	(27,794)		(27,794)	2,489	0	83	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(324,510)	(297,357)	0	(137,569)	XXX	(137,569)	755,790	0	126,826	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(324,510)	(297,357)	0	(137,569)	XXX	(137,569)	755,790	0	126,826	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										(324,510)	(297,357)	0	(137,569)	XXX	(137,569)	755,790	0	126,826	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										(324,510)	(297,357)	0	(137,569)	XXX	(137,569)	755,790	0	126,826	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	204	0	575	2,680		9,025	0	2,525	0	0	1,439		(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	560	2,675		10,266	0	2,525	0	0	1,637		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	572	2,225		6,234	0	2,525	0	0	1,066		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	335,850	CSWAP: EUR/USD 11/15/2023	13,995	0	1,716	6,675		18,702	0	7,575	0	0	3,198		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	535	2,225		9,799	0	2,525	0	0	1,645		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	223,900	CSWAP: EUR/USD 11/15/2028	9,330	0	1,069	4,450		19,598	0	5,050	0	0	3,289		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	552	2,225		8,583	0	2,525	0	0	1,441		(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	235	(1,845)		3,068	0	8,480	0	0	1,797		(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	939	(7,380)		12,273	0	33,920	0	0	7,187		(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	264	(875)		3,904	0	8,480	0	0	1,583		(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	792	(2,625)		11,712	0	25,440	0	0	4,750		(100/100)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	602	(3,925)		594	0	2,525	0	0	1,016		(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	1,205	(7,850)		1,188	0	5,050	0	0	2,032		(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	548	(3,925)		4,143	0	2,525	0	0	1,560		(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	508,720	CSWAP: GBP/USD 2/27/2029	9,980	0	1,615	12,740		56,409	0	33,920	0	0	7,596		(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	2,422	19,110		84,613	0	50,880	0	0	11,394		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	374,760	CSWAP: GBP/USD 8/16/2027	(11,385)	0	1,310	2,775		35,908	0	25,440	0	0	5,091		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	874,440	CSWAP: GBP/USD 8/16/2027	(26,565)	0	3,058	6,475		83,785	0	59,360	0	0	11,878		(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	1,469	(2,745)		20,763	0	25,440	0	0	3,851		(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	6,368	(11,895)		89,974	0	110,240	0	0	16,687		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	215,200	CSWAP: EUR/USD 4/18/2022	1,230	0	1,274	(4,250)		1,334	0	5,050	0	0	1,540		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	322,800	CSWAP: EUR/USD 4/18/2022	1,845	0	1,911	(6,375)		2,001	0	7,575	0	0	2,311		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	215,200	CSWAP: EUR/USD 4/18/2023	1,230	0	1,263	(4,250)		3,912	0	5,050	0	0	1,879		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	322,800	CSWAP: EUR/USD 4/18/2023	1,845	0	1,895	(6,375)		5,869	0	7,575	0	0	2,818		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	269,000	CSWAP: EUR/USD 4/18/2024	1,538	0	1,558	(5,313)		7,703	0	6,313	0	0	2,707		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	1,538	0	1,579	(5,313)		4,891	0	6,313	0	0	2,349		(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	2,954	12,475		51,808	0	12,625	0	0	7,661		(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	5,908	24,950		103,616	0	25,250	0	0	15,323		(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	79	28,630		31,159	0	18,180	0	0	2,044		(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	236	85,890		93,477	0	54,540	0	0	6,131		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 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	2,469	18,300		39,617	0	10,100	0	0	4,743		(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	617	4,575		9,904	0	2,525	0	0	1,186		(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	945	14,510		38,346	0	16,960	0	0	3,566		(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	2,363	36,275		95,866	0	42,400	0	0	8,916		(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	868	17,610		39,053	0	16,960	0	0	3,658		(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	3,472	70,440		156,211	0	67,840	0	0	14,634		(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	3,534	70,440		174,699	0	67,840	0	0	16,452		(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	883	17,610		43,675	0	16,960	0	0	4,113		(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	705	8,045		15,222	0	2,525	0	0	1,261		(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	233	19,962		23,461	0	11,887	0	0	1,411		(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	732	19,105		40,162	0	8,480	0	0	2,258		(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	732	19,105		40,162	0	8,480	0	0	2,258		(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	732	19,105		40,162	0	8,480	0	0	2,258		(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	703	18,925		34,101	0	8,480	0	0	1,885		(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	703	18,925		34,101	0	8,480	0	0	1,885		(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	791	7,135		25,457	0	2,525	0	0	1,871		(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	791	7,135		25,457	0	2,525	0	0	1,871		(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	791	7,135		25,457	0	2,525	0	0	1,871		(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	11,213	66,690		384,679	0	152,640	0	0	33,843		(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 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	4,361	25,935		149,597	0	59,360	0	0	13,161		(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	2,322	7,785		49,955	0	7,575	0	0	4,764		(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	3,096	10,380		66,607	0	10,100	0	0	6,352		(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	1,485	885		37,152	0	25,440	0	0	6,314		(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	495	295		12,384	0	8,480	0	0	2,105		(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	495	295		12,384	0	8,480	0	0	2,105		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(191,385)	0	90,594	647,861	XXX	2,410,182	0	1,143,468	0	0	279,641	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(191,385)	0	90,594	647,861	XXX	2,410,182	0	1,143,468	0	0	279,641	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/26/2018	06/27/2048	1	16,000,000	REC SWP: USD 2.955300 27-JUN-2048 [PAY 3ML]	(4,140)	0	25,292	8,555,336		8,555,336	5,495,736	0	34	0	425,283		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/27/2018	06/27/2038	1	15,000,000	REC SWP: USD 2.956600 27-JUN-2038 [PAY 3ML]	4,083	0	28,016	5,475,323		5,475,323	3,344,824	0	(51)	0	320,418		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/28/2018	06/27/2033	1	16,000,000	REC SWP: USD 2.956100 27-JUN-2033 [PAY 3ML]	(7,012)	0	32,197	4,438,093		4,438,093	2,560,901	0	117	0	291,197		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/29/2018	06/27/2023	1	34,000,000	REC 3ML [PAY SWP: USD 2.880000 27-JUN-2023]	(4,312)	0	(75,059)	(2,675,817)		(2,675,817)	(1,306,977)	0	215	0	306,052		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/29/2018	06/27/2025	1	3,000,000	REC SWP: USD 2.887200 27-JUN-2025 [PAY 3ML]	549	0	6,407	369,493		369,493	189,486	0	(20)	0	34,349		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/29/2018	06/27/2028	1	3,000,000	REC SWP: USD 2.912800 27-JUN-2028 [PAY 3ML]	552	0	6,236	549,686		549,686	296,140	0	(14)	0	43,075		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/02/2018	07/05/2023	1	31,000,000	REC SWP: USD 2.896500 05-JUL-2023 [PAY 3ML]	0	0	69,686	2,459,220		2,459,220	1,180,232	0	0	0	279,989		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/09/2018	07/11/2038	1	1,000,000	REC SWP: USD 2.953200 11-JUL-2038 [PAY 3ML]	0	0	1,966	364,698		364,698	222,830	0	0	0	21,384		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/16/2018	07/18/2028	1	1,000,000	REC 3ML [PAY SWP: USD 2.924760 18-JUL-2028]	0	0	(2,223)	(184,887)		(184,887)	(98,847)	0	0	0	14,408		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/23/2018	07/25/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.020030 25-JUL-2038]	0	0	(2,168)	(377,085)		(377,085)	(224,421)	0	0	0	21,406		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/30/2018	08/01/2033	1	1,000,000	REC 3ML [PAY SWP: USD 3.071720 01-AUG-2033]	0	0	(2,477)	(293,686)		(293,686)	(161,666)	0	0	0	18,266		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/06/2018	08/08/2028	1	1,000,000	REC 3ML [PAY SWP: USD 3.002020 08-AUG-2028]	0	0	(2,515)	(192,354)		(192,354)	(99,742)	0	0	0	14,458		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2018	08/15/2033	1	1,000,000	REC SWP: USD 2.984000 15-AUG-2033 [PAY 3ML]	0	0	2,310	283,106		283,106	161,502	0	0	0	18,292		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/13/2018	08/15/2028	1	1,000,000	REC SWP: USD 2.940190 15-AUG-2028 [PAY 3ML]	0	0	2,378	187,652		187,652	99,857	0	0	0	14,475		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/20/2018	08/22/2028	1	1,000,000	REC 3ML [PAY SWP: USD 2.902900 22-AUG-2028]	0	0	(2,282)	(184,926)		(184,926)	(99,981)	0	0	0	14,491		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/20/2018	08/22/2033	1	1,000,000	REC 3ML [PAY SWP: USD 2.941000 22-AUG-2033]	0	0	(2,207)	(277,869)		(277,869)	(161,366)	0	0	0	18,305		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/27/2018	08/29/2023	1	2,000,000	REC 3ML [PAY SWP: USD 2.873400 29-AUG-2023]	0	0	(4,858)	(164,822)		(164,822)	(80,458)	0	0	0	18,476		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/27/2018	08/29/2033	1	1,000,000	REC SWP: USD 2.954510 29-AUG-2033 [PAY 3ML]	0	0	2,248	280,380		280,380	161,867	0	0	0	18,318		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/10/2018	09/12/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.048200 12-SEP-2038]	0	0	(2,687)	(385,934)		(385,934)	(228,093)	0	0	0	21,484		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/17/2018	09/19/2028	1	1,000,000	REC 3ML [PAY SWP: USD 3.062750 19-SEP-2028]	0	0	(2,705)	(200,549)		(200,549)	(102,234)	0	0	0	14,557		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/24/2018	09/26/2033	1	1,000,000	REC 3ML [PAY SWP: USD 3.162000 26-SEP-2033]	0	0	(2,437)	(308,892)		(308,892)	(165,083)	0	0	0	18,370		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/24/2018	09/26/2048	1	1,000,000	REC 3ML [PAY SWP: USD 3.135000 26-SEP-2048]	0	0	(1,888)	(585,936)		(585,936)	(353,400)	0	0	0	26,697		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/09/2018	10/11/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.309500 11-OCT-2038]	0	0	(2,643)	(431,925)		(431,925)	(231,940)	0	0	0	21,530		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/15/2018	10/17/2033	1	1,000,000	REC 3ML [PAY SWP: USD 3.249500 17-OCT-2033]	0	0	(2,709)	(321,020)		(321,020)	(165,890)	0	0	0	18,409		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/15/2018	10/17/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.260000 17-OCT-2038]	0	0	(2,548)	(423,499)		(423,499)	(231,312)	0	0	0	21,540		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/22/2018	10/24/2033	1	2,000,000	REC SWP: USD 3.310420 24-OCT-2033 [PAY 3ML]	0	0	5,829	658,952		658,952	333,344	0	0	0	36,845		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/22/2018	10/24/2038	1	2,000,000	REC SWP: USD 3.322360 24-OCT-2038 [PAY 3ML]	0	0	5,497	869,916		869,916	465,245	0	0	0	43,102		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/22/2018	10/24/2048	1	1,000,000	REC 3ML [PAY SWP: USD 3.293800 24-OCT-2048]	0	0	(2,332)	(628,526)		(628,526)	(359,792)	0	0	0	26,733		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/29/2018	10/31/2028	1	1,000,000	REC SWP: USD 3.173000 31-OCT-2028 [PAY 3ML]	0	0	2,841	211,390		211,390	102,856	0	0	0	14,656		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/29/2018	10/31/2048	1	1,000,000	REC SWP: USD 3.236210 31-OCT-2048 [PAY 3ML]	0	0	2,253	614,294		614,294	357,797	0	0	0	26,742		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	10/29/2018	10/31/2033	1	1,000,000	REC SWP: USD 3.235500 31-OCT-2033 [PAY 3ML]	0	0	2,780	320,297		320,297	166,300	0	0	0	18,435		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/05/2018	11/07/2048	1	1,000,000	REC 3ML [PAY SWP: USD 3.319410 07-NOV-2048]	0	0	(2,459)	(636,004)		(636,004)	(361,280)	0	0	0	26,751		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/05/2018	11/07/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.338000 07-NOV-2038]	0	0	(2,862)	(438,522)		(438,522)	(233,413)	0	0	0	21,573		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/05/2018	11/07/2028	1	1,000,000	REC 3ML [PAY SWP: USD 3.256350 07-NOV-2028]	0	0	(3,087)	(218,662)		(218,662)	(103,304)	0	0	0	14,672		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/05/2018	11/07/2033	1	1,000,000	REC 3ML [PAY SWP: USD 3.320190 07-NOV-2033]	0	0	(3,018)	(331,582)		(331,582)	(167,288)	0	0	0	18,448		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/19/2018	11/21/2048	1	1,000,000	REC SWP: USD 3.212500 21-NOV-2048 [PAY 3ML]	0	0	2,267	608,645		608,645	357,567	0	0	0	26,769		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZU0Y219	11/26/2018	11/28/2038	1	1,000,000	REC SWP: USD 3.220400 28-NOV-2038 [PAY 3ML]	0	0	2,632	419,132		419,132	232,281	0	0	0	21,607		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/26/2018	11/28/2033	1	1,000,000	REC SWP: USD 3.199410 28-NOV-2033 [PAY 3ML]	0	0	2,767	317,131		317,131	167,125	0	0	0	18,487		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/26/2018	11/28/2028	1	1,000,000	REC SWP: USD 3.129500 28-NOV-2028 [PAY 3ML]	0	0	2,805	209,316		209,316	103,806	0	0	0	14,721		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/03/2018	12/05/2028	1	1,000,000	REC 3ML [PAY SWP: USD 3.047500 05-DEC-2028]	0	0	(2,837)	(203,061)		(203,061)	(104,252)	0	0	0	14,737		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/03/2018	12/05/2038	1	1,000,000	REC 3ML [PAY SWP: USD 3.145600 05-DEC-2038]	0	0	(2,701)	(406,480)		(406,480)	(231,659)	0	0	0	21,618		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/10/2018	12/12/2025	1	2,000,000	REC SWP: USD 2.800720 12-DEC-2025 [PAY 3ML]	0	0	5,164	257,772		257,772	139,388	0	0	0	23,883		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/10/2018	12/12/2038	1	1,000,000	REC SWP: USD 2.966380 12-DEC-2038 [PAY 3ML]	0	0	2,539	375,863		375,863	229,790	0	0	0	21,629		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/10/2018	12/12/2028	1	1,000,000	REC SWP: USD 2.866550 12-DEC-2028 [PAY 3ML]	0	0	2,625	188,860		188,860	104,990	0	0	0	14,754		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/17/2018	12/19/2033	1	1,000,000	REC SWP: USD 2.973300 19-DEC-2033 [PAY 3ML]	0	0	2,357	288,840		288,840	166,733	0	0	0	18,526		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/24/2018	12/28/2028	1	1,000,000	REC SWP: USD 2.791000 28-DEC-2028 [PAY 3ML]	0	0	1,693	181,643		181,643	104,095	0	0	0	14,791		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/24/2018	12/28/2033	1	1,000,000	REC SWP: USD 2.865510 28-DEC-2033 [PAY 3ML]	0	0	1,711	274,031		274,031	165,404	0	0	0	18,543		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/14/2019	01/16/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.722270 16-JAN-2029]	0	0	(1,734)	(176,360)		(176,360)	(104,148)	0	0	0	14,835		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/14/2019	01/16/2034	1	1,000,000	REC 3ML [PAY SWP: USD 2.816270 16-JAN-2034]	0	0	(1,801)	(268,169)		(268,169)	(165,274)	0	0	0	18,578		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/22/2019	01/24/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.891940 24-JAN-2039]	0	0	(1,905)	(362,865)		(362,865)	(228,334)	0	0	0	21,697		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/22/2019	01/24/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.781780 24-JAN-2029]	0	0	(1,948)	(181,930)		(181,930)	(104,575)	0	0	0	14,853		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/19/2019	02/21/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.672110 21-FEB-2029]	0	0	(1,763)	(173,662)		(173,662)	(105,206)	0	0	0	14,918		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/04/2019	03/06/2049	1	1,000,000	REC 3ML [PAY SWP: USD 2.889750 06-MAR-2049]	0	0	(2,122)	(529,469)		(529,469)	(349,347)	0	0	0	26,903		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/04/2019	03/06/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.727280 06-MAR-2029]	0	0	(2,318)	(180,371)		(180,371)	(106,909)	0	0	0	14,947		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2019	03/13/2029	1	1,000,000	REC SWP: USD 2.663400 13-MAR-2029 [PAY 3ML]	0	0	2,122	175,474		175,474	107,417	0	0	0	14,963		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2019	03/13/2049	1	1,000,000	REC SWP: USD 2.835500 13-MAR-2049 [PAY 3ML]	0	0	1,973	515,781		515,781	347,867	0	0	0	26,912		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/18/2019	03/20/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.614500 20-MAR-2029]	0	0	(1,637)	(170,658)		(170,658)	(106,790)	0	0	0	14,979		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/25/2019	03/27/2029	1	1,000,000	REC SWP: USD 2.386400 27-MAR-2029 [PAY 3ML]	0	0	864	150,284		150,284	106,030	0	0	0	14,995		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/08/2019	04/10/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.654430 10-APR-2039]	0	0	(1,381)	(323,533)		(323,533)	(226,798)	0	0	0	21,816		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/08/2019	04/10/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.494990 10-APR-2029]	0	0	(1,252)	(160,060)		(160,060)	(106,277)	0	0	0	15,027		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/22/2019	04/24/2049	1	1,000,000	REC 3ML [PAY SWP: USD 2.752000 24-APR-2049]	0	0	(1,376)	(493,611)		(493,611)	(344,188)	0	0	0	26,965		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/29/2019	05/01/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.512700 01-MAY-2029]	0	0	(1,385)	(162,458)		(162,458)	(106,933)	0	0	0	15,075		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2019	05/15/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.542300 15-MAY-2039]	0	0	(1,282)	(304,562)		(304,562)	(225,889)	0	0	0	21,871		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2019	05/22/2026	1	2,000,000	REC SWP: USD 2.268500 22-MAY-2026 [PAY 3ML]	0	0	1,832	206,917		206,917	146,558	0	0	0	24,790		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2019	05/22/2034	1	1,000,000	REC SWP: USD 2.484600 22-MAY-2034 [PAY 3ML]	0	0	1,245	228,650		228,650	166,490	0	0	0	18,809		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/20/2019	05/22/2039	1	1,000,000	REC SWP: USD 2.535600 22-MAY-2039 [PAY 3ML]	0	0	1,260	303,606		303,606	225,974	0	0	0	21,882		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/03/2019	06/05/2034	1	1,000,000	REC SWP: USD 2.212000 05-JUN-2034 [PAY 3ML]	0	0	910	192,241		192,241	164,855	0	0	0	18,834		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/03/2019	06/05/2029	1	1,000,000	REC SWP: USD 2.084000 05-JUN-2029 [PAY 3ML]	0	0	684	125,657		125,657	107,293	0	0	0	15,154		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/10/2019	06/12/2024	1	2,000,000	REC 3ML [PAY SWP: USD 1.913780 12-JUN-2024]	0	0	(1,096)	(122,659)		(122,659)	(104,941)	0	0	0	20,501		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/10/2019	06/12/2049	1	1,000,000	REC SWP: USD 2.353190 12-JUN-2049 [PAY 3ML]	0	0	1,176	390,375		390,375	331,102	0	0	0	27,027		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/10/2019	06/12/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.111170 12-JUN-2029]	0	0	(936)	(129,265)		(129,265)	(108,576)	0	0	0	15,170		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/10/2019	06/12/2034	1	1,000,000	REC 3ML [PAY SWP: USD 2.251090 12-JUN-2034]	0	0	(1,182)	(198,779)		(198,779)	(166,436)	0	0	0	18,847		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/10/2011	01/12/2041	1	15,000,000	REC SWP: USD 4.176250 12-JAN-2041 [PAY 3ML]	0	0	63,524	9,723,217		9,723,217	4,198,259	0	0	0	342,053		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/10/2011	01/12/2031	1	13,000,000	REC SWP: USD 4.054000 12-JAN-2031 [PAY 3ML]	0	0	59,464	4,539,660		4,539,660	1,752,618	0	0	0	213,530		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/24/2019	06/26/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.182140 26-JUN-2039]	0	0	(350)	(240,595)		(240,595)	(221,251)	0	0	0	21,937		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/24/2019	06/26/2049	1	1,000,000	REC 3ML [PAY SWP: USD 2.218500 26-JUN-2049]	0	0	(301)	(353,600)		(353,600)	(325,151)	0	0	0	27,045		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/02/2009	06/04/2029	1	5,000,000	REC SWP: USD 4.342500 04-JUN-2029 [PAY 3ML]	0	0	28,674	1,649,653		1,649,653	572,247	0	0	0	75,761		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/01/2019	07/03/2039	1	1,000,000	REC SWP: USD 2.221500 03-JUL-2039 [PAY 3ML]	0	0	394	247,470		247,470	221,641	0	0	0	21,948		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/01/2019	07/03/2049	1	1,000,000	REC SWP: USD 2.256100 03-JUL-2049 [PAY 3ML]	0	0	333	363,354		363,354	326,323	0	0	0	27,054		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/08/2019	07/10/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.170500 10-JUL-2039]	0	0	(446)	(238,414)		(238,414)	(220,832)	0	0	0	21,959		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/08/2019	07/10/2049	1	1,000,000	REC 3ML [PAY SWP: USD 2.201500 10-JUL-2049]	0	0	(390)	(348,988)		(348,988)	(324,207)	0	0	0	27,063		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/15/2019	07/17/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.032450 17-JUL-2029]	0	0	(202)	(121,429)		(121,429)	(107,829)	0	0	0	15,249		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/05/2019	08/07/2034	1	1,000,000	REC SWP: USD 1.792000 07-AUG-2034 [PAY 3ML]	0	0	(179)	135,174		135,174	162,168	0	0	0	18,948		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/12/2019	08/14/2029	1	1,000,000	REC SWP: USD 1.551500 14-AUG-2029 [PAY 3ML]	0	0	(709)	77,891		77,891	107,162	0	0	0	15,312		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/12/2019	08/14/2049	1	1,000,000	REC SWP: USD 1.762400 14-AUG-2049 [PAY 3ML]	0	0	(255)	231,772		231,772	307,161	0	0	0	27,107		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/19/2019	08/21/2026	1	2,000,000	REC SWP: USD 1.435500 21-AUG-2026 [PAY 3ML]	0	0	(1,991)	107,930		107,930	151,340	0	0	0	25,287		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/19/2019	08/21/2029	1	1,000,000	REC SWP: USD 1.500100 21-AUG-2029 [PAY 3ML]	0	0	(834)	73,235		73,235	107,162	0	0	0	15,327		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/19/2019	08/21/2034	1	1,000,000	REC SWP: USD 1.591000 21-AUG-2034 [PAY 3ML]	0	0	(607)	107,482		107,482	160,592	0	0	0	18,974		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/19/2019	08/21/2039	1	1,000,000	REC SWP: USD 1.644680 21-AUG-2039 [PAY 3ML]	0	0	(476)	142,725		142,725	212,273	0	0	0	22,024		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/26/2019	08/28/2029	1	1,000,000	REC 3ML [PAY SWP: USD 1.433500 28-AUG-2029]	0	0	976	(67,353)		(67,353)	(107,282)	0	0	0	15,343		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/16/2019	09/18/2029	1	1,000,000	REC 3ML [PAY SWP: USD 1.757500 18-SEP-2029]	0	0	109	(98,814)		(98,814)	(110,228)	0	0	0	15,390		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/16/2019	09/18/2034	1	1,000,000	REC 3ML [PAY SWP: USD 1.850300 18-SEP-2034]	0	0	(87)	(145,432)		(145,432)	(165,366)	0	0	0	19,024		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/16/2019	09/18/2039	1	1,000,000	REC 3ML [PAY SWP: USD 1.904500 18-SEP-2039]	0	0	(186)	(192,479)		(192,479)	(219,238)	0	0	0	22,068		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/30/2019	10/02/2034	1	1,000,000	REC SWP: USD 1.653000 02-OCT-2034 [PAY 3ML]	0	0	(746)	116,510		116,510	162,409	0	0	0	19,049		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/07/2019	10/09/2039	1	1,000,000	REC SWP: USD 1.613630 09-OCT-2039 [PAY 3ML]	0	0	(748)	137,599		137,599	212,962	0	0	0	22,100		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/07/2019	10/09/2049	1	1,000,000	REC SWP: USD 1.641440 09-OCT-2049 [PAY 3ML]	0	0	(687)	199,944		199,944	303,373	0	0	0	27,178		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/15/2019	10/17/2039	1	1,000,000	REC 3ML [PAY SWP: USD 1.826770 17-OCT-2039]	0	0	270	(177,278)		(177,278)	(217,170)	0	0	0	22,113		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/29/2019	10/31/2029	1	1,000,000	REC 3ML [PAY SWP: USD 1.751780 31-OCT-2029]	0	0	327	(97,864)		(97,864)	(110,128)	0	0	0	15,485		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/29/2019	10/31/2024	1	2,000,000	REC 3ML [PAY SWP: USD 1.627770 31-OCT-2024]	0	0	1,192	(102,872)		(102,872)	(111,305)	0	0	0	21,422		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/12/2019	11/14/2029	1	1,000,000	REC 3ML [PAY SWP: USD 1.847120 14-NOV-2029]	0	0	55	(107,095)		(107,095)	(110,940)	0	0	0	15,516		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/12/2019	11/14/2034	1	1,000,000	REC 3ML [PAY SWP: USD 1.947800 14-NOV-2034]	0	0	(145)	(159,120)		(159,120)	(166,756)	0	0	0	19,126		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/12/2019	11/14/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.003640 14-NOV-2039]	0	0	(236)	(210,896)		(210,896)	(221,373)	0	0	0	22,156		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	11/25/2019	11/27/2034	1	1,000,000	REC SWP: USD 1.763560 27-NOV-2034 [PAY 3ML]	0	0	(259)	133,393		133,393	165,322	0	0	0	19,150		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/09/2019	12/11/2034	1	1,000,000	REC 3ML [PAY SWP: USD 1.859200 11-DEC-2034]	0	0	(404)	(148,729)		(148,729)	(168,203)	0	0	0	19,175		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/16/2019	12/18/2029	1	1,000,000	REC 3ML [PAY SWP: USD 1.809000 18-DEC-2029]	0	0	(18)	(105,474)		(105,474)	(113,168)	0	0	0	15,591		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/16/2019	12/18/2034	1	1,000,000	REC SWP: USD 1.911080 18-DEC-2034 [PAY 3ML]	0	0	226	155,981		155,981	168,743	0	0	0	19,187		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/23/2019	12/27/2024	1	2,000,000	REC 3ML [PAY SWP: USD 1.722500 27-DEC-2024]	0	0	1,151	(115,273)		(115,273)	(115,859)	0	0	0	21,783		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	12/23/2019	12/27/2034	1	1,000,000	REC 3ML [PAY SWP: USD 1.967170 27-DEC-2034]	0	0	77	(163,192)		(163,192)	(168,789)	0	0	0	19,203		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	12/23/2019	12/27/2039	1	1,000,000	REC 3ML [PAY SWP: USD 2.021000 27-DEC-2039]	0	0	(7)	(215,532)		(215,532)	(223,490)	0	0	0	22,222		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	12/30/2019	01/02/2040	1	1,000,000	REC SWP: USD 2.044530 02-JAN-2040 [PAY 3ML]	0	0	49	219,497		219,497	223,528	0	0	0	22,232		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/06/2020	01/08/2040	1	1,000,000	REC 3ML [PAY SWP: USD 1.907500 08-JAN-2040]	0	0	130	(194,052)		(194,052)	(194,052)	0	0	0	22,241		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/13/2020	01/15/2035	1	1,000,000	REC SWP: USD 1.910200 15-JAN-2035 [PAY 3ML]	0	0	(29)	155,067		155,067	155,067	0	0	0	19,237		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/13/2020	01/15/2030	1	1,000,000	REC 3ML [PAY SWP: USD 1.798500 15-JAN-2030]	0	0	216	(103,595)		(103,595)	(103,595)	0	0	0	15,652		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/21/2020	01/23/2035	1	1,000,000	REC 3ML [PAY SWP: USD 1.847500 23-JAN-2035]	0	0	96	(146,280)		(146,280)	(146,280)	0	0	0	19,251		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	01/27/2020	01/29/2035	1	1,000,000	REC SWP: USD 1.668500 29-JAN-2035 [PAY 3ML]	0	0	(304)	120,926		120,926	120,926	0	0	0	19,262		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/03/2020	02/05/2027	1	2,000,000	REC SWP: USD 1.391000 05-FEB-2027 [PAY 3ML]	0	0	(1,131)	106,483		106,483	106,483	0	0	0	26,182		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/03/2020	02/05/2030	1	1,000,000	REC SWP: USD 1.476000 05-FEB-2030 [PAY 3ML]	0	0	(443)	72,870		72,870	72,870	0	0	0	15,698		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/03/2020	02/05/2035	1	1,000,000	REC SWP: USD 1.586000 05-FEB-2035 [PAY 3ML]	0	0	(292)	109,067		109,067	109,067	0	0	0	19,275		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/03/2020	02/05/2040	1	1,000,000	REC SWP: USD 1.646990 05-FEB-2040 [PAY 3ML]	0	0	(216)	145,707		145,707	145,707	0	0	0	22,284		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/10/2020	02/12/2030	1	1,000,000	REC 3ML [PAY SWP: USD 1.517770 12-FEB-2030]	0	0	305	(77,019)		(77,019)	(77,019)	0	0	0	15,714		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	02/10/2020	02/12/2035	1	1,000,000	REC 3ML [PAY SWP: USD 1.624500 12-FEB-2035]	0	0	183	(114,714)		(114,714)	(114,714)	0	0	0	19,287		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/10/2020	02/12/2040	1	1,000,000	REC 3ML [PAY SWP: USD 1.685370 12-FEB-2040]	0	0	123	(153,070)		(153,070)	(153,070)	0	0	0	22,295		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/02/2020	03/04/2050	1	1,000,000	REC SWP: USD 1.267530 04-MAR-2050 [PAY 3ML]	0	0	(63)	100,749		100,749	100,749	0	0	0	27,361		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/02/2020	03/04/2040	1	1,000,000	REC SWP: USD 1.242950 04-MAR-2040 [PAY 3ML]	0	0	(67)	70,575		70,575	70,575	0	0	0	22,327		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/02/2020	03/04/2035	1	2,000,000	REC SWP: USD 1.183480 04-MAR-2035 [PAY 3ML]	0	0	(209)	104,486		104,486	104,486	0	0	0	38,645		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/02/2020	03/04/2030	1	2,000,000	REC SWP: USD 1.071400 04-MAR-2030 [PAY 3ML]	0	0	(362)	69,073		69,073	69,073	0	0	0	31,514		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/09/2020	03/11/2027	1	2,000,000	REC SWP: USD 0.579200 11-MAR-2027 [PAY 3ML]	0	0	(246)	(1,110)		(1,110)	(1,110)	0	0	0	26,359		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/09/2020	03/11/2040	1	1,000,000	REC 3ML [PAY SWP: USD 0.627300 11-MAR-2040]	0	0	87	45,006		45,006	45,006	0	0	0	22,338		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/09/2020	03/11/2050	1	1,000,000	REC 3ML [PAY SWP: USD 0.589400 11-MAR-2050]	0	0	102	84,085		84,085	84,085	0	0	0	27,370		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/16/2020	03/18/2023	1	7,000,000	REC SWP: USD 0.495100 18-MAR-2023 [PAY 3ML]	0	0	(1,169)	18,098		18,098	18,098	0	0	0	60,261		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/16/2020	03/18/2030	1	2,000,000	REC SWP: USD 0.791000 18-MAR-2030 [PAY 3ML]	0	0	(120)	15,325		15,325	15,325	0	0	0	31,575		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/16/2020	03/18/2035	1	2,000,000	REC SWP: USD 0.816450 18-MAR-2035 [PAY 3ML]	0	0	(101)	(386)		(386)	(386)	0	0	0	38,694		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/16/2020	03/18/2040	1	2,000,000	REC SWP: USD 0.868800 18-MAR-2040 [PAY 3ML]	0	0	(63)	770		770	770	0	0	0	44,697		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/16/2020	03/18/2050	1	1,000,000	REC SWP: USD 0.850000 18-MAR-2050 [PAY 3ML]	0	0	(38)	(12,997)		(12,997)	(12,997)	0	0	0	27,379		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2025	1	3,000,000	REC SWP: USD 0.489300 25-MAR-2025 [PAY 3ML]	0	0	(464)	(2,891)		(2,891)	(2,891)	0	0	0	33,495		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2027	1	5,000,000	REC SWP: USD 0.590200 25-MAR-2027 [PAY 3ML]	0	0	(690)	(5,051)		(5,051)	(5,051)	0	0	0	66,079		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2030	1	4,000,000	REC SWP: USD 0.690100 25-MAR-2030 [PAY 3ML]	0	0	(485)	(12,363)		(12,363)	(12,363)	0	0	0	63,211		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2035	1	2,000,000	REC SWP: USD 0.733500 25-MAR-2035 [PAY 3ML]	0	0	(228)	(26,107)		(26,107)	(26,107)	0	0	0	38,719		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2040	1	2,000,000	REC SWP: USD 0.761500 25-MAR-2040 [PAY 3ML]	0	0	(219)	(41,564)		(41,564)	(41,564)	0	0	0	44,718		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/23/2020	03/25/2050	1	2,000,000	REC SWP: USD 0.765500 25-MAR-2050 [PAY 3ML]	0	0	(217)	(73,983)		(73,983)	(73,983)	0	0	0	54,775		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/30/2020	04/01/2025	1	2,000,000	REC 3ML [PAY SWP: USD 0.505160 01-APR-2025]	0	0	0	1,745		1,745	1,745	0	0	0	22,373		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/30/2020	04/01/2027	1	2,000,000	REC 3ML [PAY SWP: USD 0.575100 01-APR-2027]	0	0	0	5,548		5,548	5,548	0	0	0	26,468		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/30/2020	04/01/2030	1	2,000,000	REC 3ML [PAY SWP: USD 0.655400 01-APR-2030]	0	0	0	14,441		14,441	14,441	0	0	0	31,636		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/30/2020	04/01/2040	1	1,000,000	REC 3ML [PAY SWP: USD 0.769910 01-APR-2040]	0	0	0	19,888		19,888	19,888	0	0	0	22,370		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/30/2020	04/01/2050	1	1,000,000	REC 3ML [PAY SWP: USD 0.787900 01-APR-2050]	0	0	0	31,528		31,528	31,528	0	0	0	27,396		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(10,280)	0	219,386	32,515,918	XXX	32,515,918	16,993,636	0	281	0	5,410,828	XXX	XXX
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	20,000	SCDS: (GP)	(473)	0	(51)	(133)		(133)	12	0	34	0	0		0003
CL CDS BUY, ICE: (HPQ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	12/20/2020	1	481,000	ICE: (HPQ)	(9,862)	0	(1,202)	(2,866)		(2,866)	470	0	701	0	0	1	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(10,335)	0	(1,253)	(2,999)	XXX	(2,999)	482	0	735	0	0	XXX	XXX
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	0	0	0	42,897		42,897	42,897	0	0	0	9,579		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	42,897	XXX	42,897	42,897	0	0	0	9,579	XXX	XXX
TRS, REC 1ML [PAY RU10GRTR]	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2019	05/31/2020	8,100	12,175,661	REC 1ML [PAY RU10GRTR]	0	0	324,849	1,347,676		1,347,676	1,740,475	0	0	0	24,887		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	324,849	1,347,676	XXX	1,347,676	1,740,475	0	0	0	24,887	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(20,615)	0	542,982	33,903,492	XXX	33,903,492	18,777,490	0	1,016	0	5,445,294	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										(10,280)	0	219,386	32,515,918	XXX	32,515,918	16,993,636	0	281	0	5,410,828	XXX	XXX
1369999999. Total Swaps - Credit Default										(10,335)	0	(1,253)	(2,999)	XXX	(2,999)	482	0	735	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(191,385)	0	90,594	690,758	XXX	2,453,079	42,897	1,143,468	0	0	289,220	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	324,849	1,347,676	XXX	1,347,676	1,740,475	0	0	0	24,887	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(212,000)	0	633,576	34,551,353	XXX	36,313,674	18,777,490	1,143,468	1,016	0	5,724,935	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										(191,385)	0	90,594	647,861	XXX	2,410,182	0	1,143,468	0	0	279,641	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										705,984	287,627	542,982	34,270,980	XXX	34,270,980	18,001,920	0	(168,394)	0	5,445,294	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										514,599	287,627	633,576	34,918,841	XXX	36,681,162	18,001,920	1,143,468	(168,394)	0	5,724,935	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
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 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
MFSZ9	257	18,331,746	MSCI EAFE INDEX JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	ICE- ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	03/12/2020	1,426.5950	1,559.3000	150,345	0	0	0	0	(1,705,251)	(1,705,251)	1,903,624	0002	50
MESZ9	199	8,083,499	MSCI EMER MKT INDEX (ICE) JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	ICE- ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	03/12/2020	812.4120	842.9000	(74,625)	0	0	0	0	(303,348)	(303,348)	839,415	0002	50
ESZ9	647	84,717,921	S&P500 EMINI JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/12/2020	2,618.7920	2,569.7000	1,342,389	0	0	0	0	1,588,130	1,588,130	8,797,366	0002	50
FAZ9	110	16,248,749	S&P MID 400 EMINI JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/12/2020	1,477.1590	1,437.8000	171,600	0	0	0	0	432,950	432,950	1,687,319	0002	100
NQZ9	88	13,348,373	NASDAQ 100 E-MINI JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/12/2020	7,584.3030	7,786.2500	120,560	0	0	0	0	(355,425)	(355,425)	1,386,136	0002	20
RTYZ9	144	8,405,374	RUSSELL 2000 EMINI CME JUN 20	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/12/2020	1,167.4130	1,147.6000	48,960	0	0	0	0	142,660	142,660	872,840	0002	50
1609999999. Subtotal - Short Futures - Hedging Other												1,759,229	0	0	0	0	(200,284)	(200,284)	15,486,700	XXX	XXX
1649999999. Subtotal - Short Futures												1,759,229	0	0	0	0	(200,284)	(200,284)	15,486,700	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												1,759,229	0	0	0	0	(200,284)	(200,284)	15,486,700	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												1,759,229	0	0	0	0	(200,284)	(200,284)	15,486,700	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	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	1,759,229	0	1,759,229	15,486,700	15,486,700
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	130,893	(45,326)	85,567	214,320	(45,326)	168,994	12,482	12,482
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	114,070	(37,697)	76,373	229,594	(37,697)	191,897	20,421	20,421
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	1,286,298	485,903	(50,015)	0	1,127,745	0	0	137,551	0
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	1,475	0	1,475	61,920	0	61,920	10,524	10,524
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	670,000	216,458	(51,492)	0	679,373	(26,569)	0	60,597	0
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	(133)	0	0	(133)	0	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	0	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	85,245	(8,643)	76,602	183,642	(8,643)	174,999	11,115	11,115
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	410,000	174,183	(19,220)	0	399,016	(19,220)	0	36,522	0
0299999999. Total NAIC 1 Designation				2,366,298	1,208,227	(212,526)	240,017	2,895,610	(137,588)	597,810	289,212	54,542
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	1,260,964	1,410,201	(117)	149,120	1,410,201	(117)	149,120	24,887	24,887
0399999999. Total NAIC 2 Designation				1,260,964	1,410,201	(117)	149,120	1,410,201	(117)	149,120	24,887	24,887
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				32,993,686	50,701,980	(18,188,924)	0	50,701,980	(18,188,924)	0	5,410,836	4,930,206
0999999999 - Gross Totals				36,620,948	53,320,408	(18,401,567)	389,137	56,767,020	(18,326,629)	2,506,159	21,211,635	20,496,335
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					53,320,408	(18,401,567)						

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	30,883,887	19,500,000	22,965,060	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,083	1,315	1,549	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	11,622,928	7,338,685	8,642,735	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	3,363	3,363	3,363		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	18,764,749	18,764,749	18,764,749		V
0199999999 - Total					61,277,011	45,608,112	50,377,456	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	3138WK-K2-0	Treasury Bond Coupon Rate: 3.5	717,948	1,077,805	XXX	03/01/2047	IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	3140J6-GJ-0	Treasury Bond Coupon Rate: 3.5	264,450	389,290	XXX	05/01/2047	IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	TREASURY BOND	912828-TY-6	Treasury Bond Coupon Rate: 1.625	303,900	298,000	XXX	11/15/2022	IV
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH	1,260,964	1,260,964	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	670,000	670,000	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	410,000	410,000	XXX		IV
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	51,761,799	51,761,799	XXX		V
0299999999 - Total					55,389,061	55,867,858	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
36829J-AA-9	GEWMC2006-1GEWMC 2006-1 A2A - USD		6	4,975	4,975	07/25/2036
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,975	4,975	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,975	4,975	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				4,975	4,975	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				4,975	4,975	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
78012U-RL-1	RY_CN_3@NEWYORK0.650000ROYAL BANK OF CANADA (N - USD			818,813	825,000	10/23/2020
63873Q-EH-3	KNFP_1@NEWYORK1.370000NATIXIS SA (NEW YORK) C - USD			248,444	250,000	02/12/2021
06367B-GT-0	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			446,613	450,000	03/17/2021
06367B-HL-6	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			397,416	400,000	03/04/2021
06370R-Y5-2	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			499,711	500,000	08/06/2020
06417M-AU-9	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			799,560	800,000	08/14/2020
06417M-BJ-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD			298,585	299,974	09/09/2020
05586F-AK-3	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			274,554	275,000	08/07/2020
05586F-CF-2	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD			449,153	450,000	08/14/2020
05586F-VF-1	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD			370,059	375,000	03/05/2021
13606C-6U-3	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			493,999	500,000	02/26/2021
13606B-4W-3	CM_CN_1@NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD			824,784	825,000	08/07/2020
22532X-PH-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			617,475	623,584	02/26/2021
22532X-PH-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			716,271	725,000	02/26/2021
22532X-ML-9	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB NY - USD			574,931	575,000	08/07/2020
22536U-ZB-9	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			766,073	775,000	02/19/2021
22549L-F5-9	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) CDI - USD			741,955	750,000	03/01/2021
2332K4-KN-3	DNB_NO_1DNB BANK ASA - USD			694,954	700,000	02/24/2021
2332K4-KM-5	DNB_NO_1DNB BANK ASA 42DIB 1.8009% 03/0 - USD			673,420	675,000	03/09/2021
40433F-PP-8	HSBA_LN_7HSBC BANK PLC - USD			599,866	600,000	08/10/2020
40433F-QT-9	HSBA_LN_7HSBC BANK PLC 42DIB 1.7968% 02/ - USD			696,603	700,000	02/17/2021
40435R-GX-3	HSBC_7HSBC BANK USA NA - USD			299,136	300,000	02/26/2021
53946B-FB-2	LLOYLLOYDS BANK PLC - USD			748,002	750,000	09/08/2020
53946B-EU-1	LLOYLLOYDS BANK PLC CPIB 1.7995% 07 - USD			599,655	600,000	07/31/2020
60710A-KE-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			449,571	450,000	08/10/2020
60710A-L3-4	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			674,954	675,000	08/27/2020
63873N-5Z-0	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD			823,080	825,000	09/04/2020
63873N-4H-1	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) - USD			500,094	500,000	08/07/2020
69034C-JJ-8	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD			299,899	300,000	08/07/2020
78012U-SX-4	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY - USD			764,237	775,000	02/26/2021
83369Y-5X-0	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			674,967	675,000	07/27/2020
83369X-DN-5	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			324,235	325,000	02/26/2021
8574P1-MK-9	STT_1STATE STREET BANK & TR - USD			525,384	525,000	07/20/2020
86565B-5Y-3	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			749,419	750,000	08/03/2020
86565B-7J-4	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			299,669	300,000	08/25/2020
86565B-5U-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			599,522	600,000	07/29/2020
86960L-AQ-3	SHBA_SS_1SVENSKA HANDELSBANKEN AB 42DIB - USD			723,653	725,000	11/10/2020
89114N-FW-0	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD			674,536	675,000	07/21/2020
89114N-GW-9	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD			773,338	775,000	02/19/2021
89114N-HF-5	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD			273,223	275,000	03/04/2021
89236T-GP-4	TOYOTA_JPTOYOTA MOTOR CREDIT CORP - USD			271,754	275,000	10/23/2020
94988J-5Y-9	WFC_2WELLS FARGO BANK NA - USD			648,713	650,000	07/15/2020
96130A-EZ-7	WBC_AU@NEWYORKWESTPAC BANKING CORP NY - USD			645,719	650,000	03/05/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				24,345,999	24,448,557	XXX
51501G-RY-9	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			500,264	500,000	04/21/2020
65602V-YX-8	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			250,252	250,000	06/19/2020
23305D-D3-6	DBSSP_1DBS BANK LTD 42D 1.7% 04/03/202 - USD			299,992	299,972	04/03/2020
05253M-MQ-4	ANZ_AU1AUST & NZ BANKING GROUP. - USD			775,143	775,000	05/20/2020
06053P-4B-0	BAC_14BANK OF AMERICA NA - USD			274,703	275,000	05/08/2020
06053P-5H-6	BAC_14BANK OF AMERICA NA - USD			749,534	750,000	05/07/2020
06370R-D8-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			825,156	825,000	06/05/2020
06417G-6W-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			344,115	344,001	05/08/2020
05586F-R2-5	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			399,877	400,000	05/21/2020
13606B-Y7-5	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			300,080	300,000	05/14/2020
20272A-L5-3	CBA_AUCOMMONWEALTH BK AUSTRALI - USD			650,039	649,994	06/05/2020
22549L-T6-2	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			824,970	825,000	04/17/2020
60683B-YJ-6	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TR&BK NY - USD			700,043	700,000	05/29/2020
60710A-GV-8	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			475,146	475,000	05/22/2020
63254G-LP-8	NAB_AUNATIONAL AUSTRALI BANK L - USD			800,252	800,000	05/06/2020
65602V-UQ-7	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NY) - USD			774,859	775,000	05/15/2020
69034C-JP-4	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD			750,114	749,997	04/09/2020
83050P-BH-1	SEBA_SS_1@NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			725,108	725,000	06/05/2020
83369Y-5L-6	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			600,254	600,000	05/22/2020
86564F-6B-4	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			399,963	400,000	06/05/2020
86564F-6K-4	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			349,801	350,000	06/15/2020
86564F-6P-3	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			799,411	800,000	06/18/2020
9612C4-F2-2	WBC_AUWESTPAC BANKING CORP 42DIB 2.57 - USD			700,100	700,000	05/29/2020
202352-31-7	SAREPOCITI A (T Bills, Notes, Bonds & - USD			9,967,653	9,967,653	04/01/2020
202352-31-3	JPMREPOJP A (T Bills, Notes, Bonds & S - USD			8,000,000	8,000,000	04/01/2020
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD			357,000	357,000	05/05/2020
202352-31-6	NOMURAREPONOMURA A (T Bills, Notes, Bonds - USD			2,665,250	2,665,250	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				34,259,078	34,258,866	XXX
9999999 - Totals				58,610,053	58,712,398	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (9,957,130) Book/Adjusted Carrying Value $ (9,849,332)
2. Average balance for the year Fair Value $ 68,864,939 Book/Adjusted Carrying Value $ 68,895,378
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 58,707,423 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 4,975

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 and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999 - Totals						XXX

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				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	3,144,697	3,448,663	2,096,587	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	298,428	290,195	290,195	XXX
Cayman Nat'l Bank Ltd.	George Town, BWI		0.000	0	0	3,522,924	3,527,777	3,533,251	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	3,707,360	3,820,153	3,962,384	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	18,205,378	17,827,848	8,986,178	XXX
The Bank of New York Mellon	New York, NY		0.010	7,247	0	13,412,527	31,741,077	14,117,642	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	2,035,219	2,541,367	151,601	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	7,247	0	44,326,533	63,197,080	33,137,838	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	7,247	0	44,326,533	63,197,080	33,137,838	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	7,247	0	44,326,533	63,197,080	33,137,838	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
8899999 - Total Cash Equivalents								

NONE