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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

# ReliaStar Life Insurance Company of New York

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.voya.com

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

## OFFICERS

| | | | |
|---|---|---|---|
| President & Chief Executive Officer | Robert Lawrence Grubka | SVP and Treasurer | Michelle P Luk |
| Secretary | Melissa Ann O'Donnell | SVP and Appointed Actuary | Kyle Andrew Puffer |

## OTHER

| | | |
|---|---|---|
| Curtis Jerome Heaser, VP & Chief Financial Officer | Michael Robert Katz, Senior Vice President | Tony Donghui Oh, SVP & Chief Accounting Officer |
| Francis Gerard O'Neill, SVP & Chief Risk Officer | My Chi To, EVP & Chief Legal Officer | Matthew Toms, Senior Vice President |
| Amelia Jane Vaillancourt, Senior Vice President | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Carol Valentine Coleman, Director | Richard Michael Conley, Director | James Roderick Gelder, Director |
| Robert Lawrence Grubka, Director and Chairman | Curtis Jerome Heaser, Director | Michelle P Luk, Director |
| Francis Gerard O'Neill, Director | Kyle Andrew Puffer, Director | Charles Bruce Updike, Director |
| Amelia Jane Vaillancourt, Director # | Mona Marie Zielke, Director | |

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

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

| Robert Lawrence Grubka<br>President | Melissa Ann O'Donnell<br>Secretary | Michelle P Luk<br>Treasurer |
|---|---|---|
| Subscribed and sworn to before me this 14 day of October 2024 | Subscribed and sworn to before me this 15 day of October 2024 | Subscribed and sworn to before me this 23rd day of October 2024 |

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

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

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

ANTHONY JINGY ZHANG
Notary Public - State of New York
NO. 01ZH0012682
Qualified in New York County
My Commission Expires Aug 25, 2027

# ASSETS

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. | Bonds | 1,170,540,461 | 0 | 1,170,540,461 | 1,213,509,053 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 5,156,781 | 0 | 5,156,781 | 3,850,693 |
| | 2.2 Common stocks | 2,379,126 | 0 | 2,379,126 | 2,303,685 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 104,192,432 | 0 | 104,192,432 | 108,882,071 |
| | 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 ($ 27,639,065 ), cash equivalents ($ 16,298,824 ) and short-term investments ($ 39,000,000 ) | 82,937,888 | 0 | 82,937,888 | 94,656,640 |
| 6. | Contract loans (including $ 0 premium notes) | 57,815,597 | 69,182 | 57,746,415 | 61,858,415 |
| 7. | Derivatives | 151,538 | 0 | 151,538 | 392,789 |
| 8. | Other invested assets | 3,866,880 | 0 | 3,866,880 | 4,123,969 |
| 9. | Receivables for securities | 814,869 | 0 | 814,869 | 1,657,898 |
| 10. | Securities lending reinvested collateral assets | 42,333,196 | 0 | 42,333,196 | 45,177,923 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 1,470,188,769 | 69,182 | 1,470,119,587 | 1,536,413,137 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 12,041,219 | 25,890 | 12,015,329 | 12,153,032 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | (15,037,897) | 73,549 | (15,111,447) | (5,873,899) |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums) | 4,624,195 | 0 | 4,624,195 | 4,855,268 |
| | 15.3 Accrued retrospective premiums ($ 0 ) and contracts subject to redetermination ($ 0 ) | 0 | 0 | 0 | 0 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 24,859,709 | 0 | 24,859,709 | 25,255,877 |
| | 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 0 |
| | 16.3 Other amounts receivable under reinsurance contracts | 5,937,040 | 0 | 5,937,040 | 4,724,024 |
| 17. | Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 516,856 | 0 | 516,856 | 529,100 |
| 18.2 | Net deferred tax asset | 46,760,432 | 38,984,317 | 7,776,115 | 8,648,277 |
| 19. | Guaranty funds receivable or on deposit | 153,060 | 0 | 153,060 | 161,376 |
| 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 | 108,006 | 108,006 | 0 | 0 |
| 24. | Health care ($ 0 ) and other amounts receivable | 67,169 | 67,169 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 386,583 | 19,139 | 367,444 | 902,828 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 1,550,605,142 | 39,347,252 | 1,511,257,890 | 1,587,769,020 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 477,753,594 | 0 | 477,753,594 | 465,720,937 |
| 28. | Total (Lines 26 and 27) | 2,028,358,736 | 39,347,252 | 1,989,011,484 | 2,053,489,957 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 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) | 0 | 0 | 0 | 0 |
| 2501. | Miscellaneous assets | 386,583 | 19,139 | 367,444 | 902,828 |
| 2502. | | | | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 386,583 | 19,139 | 367,444 | 902,828 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 863,438,475 less $ 0 included in Line 6.3 (including $ 953,597 Modco Reserve) | 863,438,475 | 889,110,099 |
| 2. | Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve) | 26,247,460 | 26,450,391 |
| 3. | Liability for deposit-type contracts (including $ 0 Modco Reserve) | 41,680,212 | 46,766,005 |
| 4. | Contract claims: | | |
| | 4.1 Life | 12,684,077 | 10,518,095 |
| | 4.2 Accident and health | 28,967,180 | 28,786,748 |
| 5. | Policyholders' dividends/refunds to members $ 20,516 and coupons $ 0 due and unpaid | 20,516 | 39,044 |
| 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) | 1,265,998 | 1,253,598 |
| | 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 | 127,822 | 114,477 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | 0 | 0 |
| | 9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act | 47,264 | 124,427 |
| | 9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 9,624,970 ceded | 9,624,970 | 5,244,509 |
| | 9.4 Interest Maintenance Reserve | 3,728,199 | 3,635,390 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 268,856 , accident and health $ 1,017,727 and deposit-type contract funds $ 0 | 1,286,583 | 1,140,028 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 0 | 0 |
| 12. | General expenses due or accrued | 588,451 | 645,459 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (457,229) accrued for expense allowances recognized in reserves, net of reinsured allowances) | 191,400 | 93,115 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | (505,204) | (286,276) |
| 15.1 | Current federal and foreign income taxes, including $ 0 on realized capital gains (losses) | 0 | 0 |
| 15.2 | Net deferred tax liability | 0 | 0 |
| 16. | Unearned investment income | 996,553 | 992,671 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 121,276 | 62,473 |
| 18. | Amounts held for agents' account, including $ 107,730 agents' credit balances | 107,730 | 59,278 |
| 19. | Remittances and items not allocated | 3,551,220 | 13,981,430 |
| 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 | 24,000,000 |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 9,706,138 | 7,093,690 |
| | 24.02 Reinsurance in unauthorized and certified ($ 0 ) companies | 1,744,018 | 194,076 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0 ) reinsurers | 0 | 0 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 7,350,529 | 14,829,389 |
| | 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 | 519,270 | 143,460 |
| | 24.09 Payable for securities | 3,999,438 | 2,500,021 |
| | 24.10 Payable for securities lending | 42,333,196 | 45,177,923 |
| | 24.11 Capital notes $ 0 and interest thereon $ 0 | 0 | 0 |
| 25. | Aggregate write-ins for liabilities | 7,387,765 | 9,034,656 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 1,067,210,536 | 1,131,704,174 |
| 27. | From Separate Accounts Statement | 477,753,594 | 465,720,937 |
| 28. | Total liabilities (Lines 26 and 27) | 1,544,964,130 | 1,597,425,111 |
| 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 | 120,507,727 | 125,754,842 |
| 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) | 91,902,737 | 98,673,114 |
| 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) | 441,291,628 | 453,309,120 |
| 38. | Totals of Lines 29, 30 and 37 | 444,047,354 | 456,064,846 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 1,989,011,484 | 2,053,489,957 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Unclaimed property | 4,683,787 | 5,596,747 |
| 2502. | Lifeline deposits payable | 1,776,291 | 2,040,485 |
| 2503. | Margin call collateral | 825,821 | 1,081,821 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 101,866 | 315,604 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 7,387,765 | 9,034,656 |
| 3101. | Deferred gain on reinsurance | 120,507,727 | 125,754,842 |
| 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) | 120,507,727 | 125,754,842 |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 103,737,736 | 107,945,551 | 141,193,003 |
| 2. | Considerations for supplementary contracts with life contingencies | 828,703 | 2,656,650 | 2,379,740 |
| 3. | Net investment income | 52,987,400 | 53,755,487 | 71,358,059 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (875,426) | (419,461) | (662,202) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. | Commissions and expense allowances on reinsurance ceded | 9,067,892 | 16,241,546 | 18,011,645 |
| 7. | Reserve adjustments on reinsurance ceded | (41,077,894) | (35,311,027) | (50,395,915) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 7,538,508 | 7,822,474 | 10,341,936 |
| | 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| | 8.3 Aggregate write-ins for miscellaneous income | 1,067,477 | 1,155,360 | 1,423,717 |
| 9. | Totals (Lines 1 to 8.3) | 133,274,396 | 153,846,581 | 193,649,981 |
| 10. | Death benefits | 44,266,742 | 50,122,130 | 64,022,825 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 3,934 | 6,891 | 8,682 |
| 12. | Annuity benefits | 3,610,633 | 4,700,203 | 6,297,970 |
| 13. | Disability benefits and benefits under accident and health contracts | 69,882,956 | 52,595,078 | 75,066,970 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 35,481,588 | 22,038,091 | 29,743,819 |
| 16. | Group conversions | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 1,235,657 | 893,141 | 1,321,948 |
| 18. | Payments on supplementary contracts with life contingencies | 2,094,559 | 2,789,618 | 3,479,884 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (25,874,556) | (15,441,110) | (69,444,333) |
| 20. | Totals (Lines 10 to 19) | 130,701,514 | 117,704,042 | 110,497,766 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 5,610,597 | 5,967,198 | 7,571,626 |
| 22. | Commissions and expense allowances on reinsurance assumed | 0 | 0 | 0 |
| 23. | General insurance expenses and fraternal expenses | 11,829,435 | 12,360,523 | 16,504,984 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 4,431,633 | 4,448,216 | 5,740,205 |
| 25. | Increase in loading on deferred and uncollected premiums | 264,999 | 203,919 | 496,925 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (46,121,577) | (38,239,837) | (55,507,985) |
| 27. | Aggregate write-ins for deductions | 433,507 | 26,264 | 25,556 |
| 28. | Totals (Lines 20 to 27) | 107,150,108 | 102,470,323 | 85,329,078 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 26,124,289 | 51,376,258 | 108,320,903 |
| 30. | Dividends to policyholders and refunds to members | 981,147 | 848,367 | 1,139,366 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 25,143,141 | 50,527,891 | 107,181,538 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 5,362,260 | 6,879,951 | 9,563,403 |
| 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) | 19,780,881 | 43,647,940 | 97,618,135 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 79,211 (excluding taxes of $ (208,037) transferred to the IMR) | (603,422) | (1,114,342) | (1,309,281) |
| 35. | Net income (Line 33 plus Line 34) | 19,177,460 | 42,533,598 | 96,308,854 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 456,064,846 | 405,307,201 | 405,307,201 |
| 37. | Net income (Line 35) | 19,177,460 | 42,533,598 | 96,308,854 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 21,752 | 12,743 | (1,408,932) | (1,320,587) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 69,088 | 45,516 | 101,206 |
| 40. | Change in net deferred income tax | 1,822,632 | (657,651) | (9,689,953) |
| 41. | Change in nonadmitted assets | (2,689,910) | (3,350,461) | 4,956,711 |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | (1,549,943) | (73,912) | (58,130) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 501,268 | 501,268 |
| 44. | Change in asset valuation reserve | (2,612,447) | (1,605,596) | (2,953,364) |
| 45. | Change in treasury stock | 0 | 0 | 0 |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | 0 | 0 | 0 |
| 47. | Other changes in surplus in Separate Accounts Statement | 0 | 0 | 0 |
| 48. | Change in surplus notes | 0 | 0 | 0 |
| 49. | Cumulative effect of changes in accounting principles | 0 | (95,263) | (95,263) |
| 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 | (5,247,115) | (12,271,844) | (12,993,095) |
| 52. | Dividends to stockholders | (21,000,000) | 0 | (24,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (12,017,492) | 23,616,723 | 50,757,646 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 444,047,354 | 428,923,924 | 456,064,846 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Fee income | 998,172 | 953,258 | 1,272,944 |
| 08.302. | Miscellaneous income | 69,305 | 202,103 | 150,773 |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 1,067,477 | 1,155,360 | 1,423,717 |
| 2701. | Miscellaneous expense | 357,483 | 14,346 | 6,443 |
| 2702. | Reinsurance expense | 76,024 | 11,918 | 19,113 |
| 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) | 433,507 | 26,264 | 25,556 |
| 5301. | | | | |
| 5302. | | | | |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | 0 |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 0 | 0 | 0 |

# CASH FLOW

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 113,776,073 | 110,839,419 | 142,478,833 |
| 2. Net investment income | 52,519,446 | 52,444,343 | 70,108,394 |
| 3. Miscellaneous income | 12,624,992 | 13,112,700 | 15,973,479 |
| 4. Total (Lines 1 to 3) | 178,920,510 | 176,396,462 | 228,560,707 |
| 5. Benefit and loss related payments | 190,529,801 | 153,070,669 | 217,817,929 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (46,219,862) | (38,258,581) | (55,741,563) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 23,837,483 | 23,830,774 | 31,490,867 |
| 8. Dividends paid to policyholders | 987,275 | 827,308 | 1,096,011 |
| 9. Federal and foreign income taxes paid (recovered) net of $ 69,825 tax on capital gains (losses) | 5,221,190 | 13,330,381 | 13,780,830 |
| 10. Total (Lines 5 through 9) | 174,355,887 | 152,800,551 | 208,444,074 |
| 11. Net cash from operations (Line 4 minus Line 10) | 4,564,623 | 23,595,911 | 20,116,633 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 150,488,138 | 284,623,435 | 351,033,977 |
| 12.2 Stocks | 0 | 600,000 | 600,000 |
| 12.3 Mortgage loans | 4,689,639 | 12,192,614 | 13,727,371 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 270,000 | 415,708 | 416,827 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 1,925 | (219) | (1,294) |
| 12.7 Miscellaneous proceeds | 5,428,423 | 22,755,974 | 12,672,478 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 160,878,125 | 320,587,511 | 378,449,359 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 107,789,184 | 256,714,720 | 311,099,134 |
| 13.2 Stocks | 1,300,000 | 0 | 0 |
| 13.3 Mortgage loans | 0 | 16,500,000 | 16,500,000 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 0 | 0 | 0 |
| 13.6 Miscellaneous applications | 0 | 0 | 2,678,924 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 109,089,184 | 273,214,720 | 330,278,058 |
| 14. Net increase (or decrease) in contract loans and premium notes | (4,116,143) | (864,850) | (2,948,026) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 55,905,084 | 48,237,642 | 51,119,327 |
| **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 | (5,085,793) | (4,949,245) | (6,041,547) |
| 16.5 Dividends to stockholders | 45,000,000 | 0 | 0 |
| 16.6 Other cash provided (applied) | (22,102,666) | (37,637,440) | (18,914,286) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (72,188,459) | (42,586,685) | (24,955,833) |
| **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) | (11,718,752) | 29,246,868 | 46,280,127 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 94,656,640 | 48,376,513 | 48,376,513 |
| 19.2 End of period (Line 18 plus Line 19.1) | 82,937,888 | 77,623,381 | 94,656,640 |

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

| | | | |
|---|---|---|---|
| | | | |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. Individual life | 105,145,625 | 119,056,731 | 155,461,927 |
| 2. Group life | 7,567,376 | 7,905,766 | 10,172,016 |
| 3. Individual annuities | 309,376 | 333,318 | 324,276 |
| 4. Group annuities | 0 | 0 | 0 |
| 5. Accident & health | 69,078,526 | 69,293,465 | 92,741,878 |
| 6. Fraternal | 0 | 0 | 0 |
| 7. Other lines of business | 0 | 0 | 0 |
| 8. Subtotal (Lines 1 through 7) | 182,100,903 | 196,589,280 | 258,700,097 |
| 9. Deposit-type contracts | 0 | 0 | 109,676 |
| 10. Total (Lines 8 and 9) | 182,100,903 | 196,589,280 | 258,809,773 |

# NOTES TO FINANCIAL STATEMENTS

**1. Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company of New York (the "Company" or "RNY") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services ("NYDFS").

The NYDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New York. The Superintendent of the NYDFS has the right to permit other specific practices that deviate from prescribed practices.

The NYDFS superintendent approved a permitted accounting practice that allows the Company to hold reserves computed in accordance with VM-A and VM-C for individual term life policies that convert into universal life policies, instead of Valuation Manual 20: Requirements for Principle-Based Reserves for Life Products ("VM-20") reserves as required by the valuation manual. As of September 30, 2024, there were 101 such policies with total face amount of $22,430,000 and reserves of $315,637.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of September 30, 2024 and December 31, 2023.

| | SSAP # | F/S Page | F/S Line # | 2024 | 2023 |
|---|---|---|---|---|---|
| Net Income: | | | | | |
| (1) RNY State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 19,177,460 | $ 96,308,854 |
| (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 | $ 19,177,460 | $ 96,308,854 |
| Surplus: | | | | | |
| (5) RNY State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 444,047,354 | $ 456,064,846 |
| (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 | $ 444,047,354 | $ 456,064,846 |

C. Accounting Policy

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

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

The Company made no significant changes to its accounting policies or practices as of September 30, 2024.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2024 financial statement presentation.

D. Going Concern

None

**2. Accounting Changes and Corrections of Errors**

No significant change

**3. Business Combinations and Goodwill**

None

**4. Discontinued Operations**

None

**5. Investments**

D. Loan-Backed Securities

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

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") as of September 30, 2024 due to intent to sell or inability or lack of intent to hold to recovery.

| | (1) | (2) | | (3) |
|---|---|---|---|---|
| | Amortized Cost Basis Before Other-than-Temporary Impairment | Other-than-Temporary Impairment Recognized in Loss | | |
| | | (2a) Interest | (2b) Non-interest | Fair Value |
| OTTI recognized 1st Quarter | | | | |
| a. Intent to sell | $ — | $ — | $ — | $ — |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| c. Total 1st Quarter (a+b) | $ — | $ — | $ — | $ — |
| OTTI recognized 2nd Quarter | | | | |
| d. Intent to sell | $ 250,944 | $ 181,675 | $ — | $ 69,269 |
| e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| f. Total 2nd Quarter (d+e) | $ 250,944 | $ 181,675 | $ — | $ 69,269 |
| OTTI recognized 3rd Quarter | | | | |
| g. Intent to sell | $ 80,673 | $ 11,331 | $ — | $ 69,342 |
| h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| i. Total 3rd Quarter (g+h) | $ 80,673 | $ 11,331 | $ — | $ 69,342 |
| m. Annual Aggregate Total (c+f+i+l) | | $ 193,006 | $ — | |

(3) The Company did not have any OTTI's that were recognized in accordance with structured securities subject to SSAP No. 43R for the period July 1, 2024 to September 30, 2024.

(4) The following table shows all impaired securities at September 30, 2024 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 | $ 8,227 |
| | 2. 12 Months or Longer | $ 36,787,102 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| | 1. Less than 12 Months | $ 1,026,111 |
| | 2. 12 Months or Longer | $ 247,237,079 |

(5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

**Intent to Sell -** if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

**Intent and Ability to Hold -** if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

**Recovery of the Amortized Cost Basis -** if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities as well as securities that have experienced an OTTI. For certain securities, including Agency-backed securities, the retrospective adjustment method is used to determine amortize cost.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable - market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
   3) Collateral Received

| | Fair Value |
|---|---|
| b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged | $ 42,333,196 |

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

# NOTES TO FINANCIAL STATEMENTS

**6. Joint Ventures, Partnerships and Limited Liability Companies**

No significant change

**7. Investment Income**

No significant change

**8. Derivative Instruments**

A. Derivatives under SSAP No. 86-*Derivatives*

(8) None

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*

None

**9. Income Taxes**

No significant change

**10. Information Concerning Parent, Subsidiaries and Affiliates**

B. Transactions

On March 8, 2024, the Company declared an ordinary dividend in the amount of $21,000,000, which was paid to its sole shareholder, ReliaStar Life Insurance Company ("RLI") on March 25, 2024.

D. Amounts Due To/From Related Parties

As of March 31, 2024, the Company had a $30,254,215 outstanding receivable from RLI, which was paid as part of the intercompany settlement process, on May 30, 2024.

The Company has entered into a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. As of Sept 30, 2024, the Company had $39,005,298 outstanding receivable including principle and interest from Voya Financial, Inc. and no outstanding payable under reciprocal loan agreement between the Company and Voya Financial, Inc.

**11. Debt**

B. FHLB (Federal Home Loan Bank) Agreements

None

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

A. Defined Benefit Plan

None

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

D. Dividends Paid

On March 8, 2024, the Company declared an ordinary dividend in the amount of $21,000,000, which was paid to its sole shareholder, RLI, on March 25, 2024.

**14. Liabilities, Contingencies, and Assessments**

No significant change

**15. Leases**

No significant change

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

No significant change

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

None

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

None

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

No significant change

## 20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of September 30, 2024:

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds | | | | | |
| Commercial mortgage-backed | $ — | $ 425,000 | $ — | $ — | $ 425,000 |
| Preferred stock | — | — | 1,584,526 | — | 1,584,526 |
| Common stock | 925,565 | — | 1,453,561 | — | 2,379,126 |
| Separate account assets | 477,753,593 | — | — | — | 477,753,593 |
| Total assets at fair value/NAV | $ 478,679,158 | $ 425,000 | $ 3,038,087 | $ — | $ 482,142,245 |
| b. Liabilities at fair value | | | | | |
| Deposit type contracts | $ — | $ 29,264,992 | $ — | $ — | $ 29,264,992 |
| Total liabilities at fair value | $ — | $ 29,264,992 | $ — | $ — | $ 29,264,992 |

(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 for the year ended September 30, 2024:

| Description | Beginning balance at July 1, 2024 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending balance at September 30, 2024 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Preferred Stock | $ 1,518,610 | $ — | $ — | $ — | $ 65,916 | $ — | $ — | $ — | $ — | $ 1,584,526 |
| Common Stock | 1,445,521 | — | — | — | 8,040 | — | — | — | — | 1,453,561 |
| Total Assets | $ 2,964,131 | $ — | $ — | $ — | $ 73,956 | $ — | $ — | $ — | $ — | $ 3,038,087 |
| b. Liabilities | | | | | | | | | | |
| Total Liabilities | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — |

There were no transfers into or out of Level 3 during the period of July 1, 2024 to September 30, 2024.

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

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

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

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

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

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

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

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

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures
The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of September 30, 2024:

| Type of Financial Instrument | Aggregate Fair Value | Carrying Value | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Assets | | | | | | | |
| Bonds | $ 1,107,629,743 | $ 1,170,540,461 | $ 35,518,686 | $ 1,032,286,109 | $ 39,824,948 | $ — | $ — |
| Preferred stock | 4,972,342 | 5,156,781 | — | — | 4,972,342 | — | — |
| Common stock | 2,379,126 | 2,379,126 | 925,565 | — | 1,453,561 | — | — |
| Mortgage loans | 101,326,494 | 104,192,432 | — | — | 101,326,494 | — | — |
| Contract loans | 57,746,415 | 57,746,415 | — | 57,746,415 | — | — | — |
| Other invested assets | 1,757,196 | 2,400,172 | — | 1,757,196 | — | — | — |
| Cash equivalents and short-term investments | 55,298,823 | 55,298,823 | 16,298,823 | 39,000,000 | — | — | — |
| Derivatives | | | | | | | |
| Foreign exchange contracts | 292,946 | 151,538 | — | 292,946 | — | — | — |
| Separate account assets | 477,753,593 | 477,753,593 | 477,753,593 | — | — | — | — |
| Total Assets | $ 1,809,156,678 | $ 1,875,619,341 | $ 530,496,667 | $ 1,131,082,666 | $ 147,577,345 | $ — | $ — |
| Liabilities | | | | | | | |
| Supplementary contracts and immediate annuities | $ 13,161,440 | $ 12,415,220 | $ — | $ — | $ 13,161,440 | $ — | $ — |
| Deposit type contracts | 29,264,992 | 29,264,992 | — | 29,264,992 | — | — | — |
| Derivatives | | | | | | | |
| Foreign exchange contracts | (153,996) | 519,270 | — | (153,996) | — | — | — |
| Total Liabilities | $ 42,272,436 | $ 42,199,482 | $ — | $ 29,110,996 | $ 13,161,440 | $ — | $ — |

D. Reasons Not Practicable to Estimate Fair Value
None

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

**21. Other Items**
No significant change

**22. Events Subsequent**
Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to September 30, 2024 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2024 through November 12, 2024, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events
The Company is not aware of any events occurring subsequent to September 30, 2024 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2024 through November 12, 2024, the date the statutory financial statements were available to be issued.

**23. Reinsurance**
No significant change

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

# NOTES TO FINANCIAL STATEMENTS

**25. Change in Incurred Losses and Loss Adjustment Expenses**

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

Reserves at December 31, 2023 were $37,440,027. As of September 30, 2024, $36,039,767 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $3,834,639 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group life, accident and health and stop loss lines of insurance. Therefore, there has been a $2,434,379 unfavorable prior-year development since December 31, 2023. 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.
New entities created during the quarter. .....

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

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

6.4 By what department or departments?
New York .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Voya Alternative Asset Management LLC | New York, NY | NO | NO | NO | YES |
| Voya Financial Partners, LLC | Windsor, CT | NO | NO | NO | YES |
| Voya Financial Advisors, Inc. | Windsor, CT | NO | NO | NO | YES |
| Voya Investment Management Co. LLC | New York, NY | NO | NO | NO | YES |
| Voya Investment Management LLC | Atlanta, GA | NO | NO | NO | YES |
| Voya Investments Distributor, LLC | Scottsdale, AZ | NO | NO | NO | YES |
| Voya Investments, LLC | Scottsdale, AZ | NO | NO | NO | YES |
| Voya Retirement Advisors, LLC | Windsor, CT | NO | NO | NO | YES |
| Czech Asset Management L.P. | New York, NY | 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 [ ] No [ X ]

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 [ ] No [ X ]

11.2 If yes, give full and complete information relating thereto:

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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 6,964,216 | $ 8,894,556 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 0 | $ 0 |
| 14.24 | Short-Term Investments | $ 40,006,056 | $ 39,000,000 |
| 14.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 43,097 | $ 27,136 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 47,013,369 | $ 47,921,692 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ 40,006,056 | $ 39,000,000 |

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. | $ 42,350,997 |
| 16.2 | Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 42,333,196 |
| 16.3 | Total payable for securities lending reported on the liability page. | $ 42,333,196 |

# 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 108934 | Voya Investment Management LLC | MZJU01BGQ7J1KULQSB89 | SEC | DS |
| | | | | |

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

18.2 If no, list exceptions:
09539*AA9
39813#AB7
85234#AB1
N4281@BM6

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? ....................................................................................................................... Yes [ X ] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? ..................................................................................................................... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ................................. Yes [ ] No [ X ]

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1 Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | $0 |
| | 1.12 Residential Mortgages | $0 |
| | 1.13 Commercial Mortgages | $100,255,854 |
| | 1.14 Total Mortgages in Good Standing | $100,255,854 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $3,936,578 |
| | 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) | $104,192,432 |
| 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 | 102.610 % |
| | 2.2 A&H cost containment percent | 0.000 % |
| | 2.3 A&H expense percent excluding cost containment expenses | 10.457 % |
| 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 |
|---|---|
| | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | 1 | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 | 3 | | | | |
| States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. Alabama AL | L | 162,442 | 0 | 80,319 | 0 | 242,761 | 0 |
| 2. Alaska AK | L | 5,121 | 0 | 15,361 | 0 | 20,482 | 0 |
| 3. Arizona AZ | L | 444,842 | 0 | 255,624 | 0 | 700,466 | 0 |
| 4. Arkansas AR | L | 164,446 | 0 | 398,185 | 0 | 562,631 | 0 |
| 5. California CA | L | 1,447,981 | 1,800 | 1,775,140 | 0 | 3,224,920 | 0 |
| 6. Colorado CO | L | 168,356 | 0 | 339,713 | 0 | 508,069 | 0 |
| 7. Connecticut CT | L | 3,343,055 | 0 | 816,823 | 0 | 4,159,877 | 0 |
| 8. Delaware DE | L | 165,660 | 0 | 1,404,335 | 0 | 1,569,995 | 0 |
| 9. District of Columbia DC | L | 46,630 | 0 | 102,348 | 0 | 148,978 | 0 |
| 10. Florida FL | L | 3,021,433 | 15,825 | 1,101,638 | 0 | 4,138,896 | 0 |
| 11. Georgia GA | L | 515,463 | 900 | 232,028 | 0 | 748,391 | 0 |
| 12. Hawaii HI | L | 95,243 | 0 | 112,588 | 0 | 207,830 | 0 |
| 13. Idaho ID | L | 14,915 | 0 | 7,388 | 0 | 22,303 | 0 |
| 14. Illinois IL | L | 769,607 | 2,250 | 503,313 | 0 | 1,275,170 | 0 |
| 15. Indiana IN | L | 761,827 | 0 | 539,416 | 0 | 1,301,243 | 0 |
| 16. Iowa IA | L | 53,750 | 0 | 23,006 | 0 | 76,756 | 0 |
| 17. Kansas KS | L | 37,877 | 0 | 116,763 | 0 | 154,640 | 0 |
| 18. Kentucky KY | L | 261,594 | 0 | 84,584 | 0 | 346,178 | 0 |
| 19. Louisiana LA | L | 68,515 | 0 | 73,327 | 0 | 141,842 | 0 |
| 20. Maine ME | L | 138,386 | 450 | 92,285 | 0 | 231,122 | 0 |
| 21. Maryland MD | L | 725,404 | 400 | 375,674 | 0 | 1,101,478 | 0 |
| 22. Massachusetts MA | L | 740,265 | 450 | 593,399 | 0 | 1,334,114 | 0 |
| 23. Michigan MI | L | 196,986 | 27,664 | 158,279 | 0 | 382,929 | 0 |
| 24. Minnesota MN | L | 303,903 | 0 | 114,741 | 0 | 418,644 | 0 |
| 25. Mississippi MS | L | 49,667 | 0 | 203,013 | 0 | 252,680 | 0 |
| 26. Missouri MO | L | 249,555 | 900 | 455,873 | 0 | 706,328 | 0 |
| 27. Montana MT | L | 35,443 | 0 | 5,431 | 0 | 40,873 | 0 |
| 28. Nebraska NE | L | 46,841 | 0 | 18,550 | 0 | 65,390 | 0 |
| 29. Nevada NV | L | 93,355 | 0 | 88,898 | 0 | 182,253 | 0 |
| 30. New Hampshire NH | L | 147,822 | 594 | 42,675 | 0 | 191,091 | 0 |
| 31. New Jersey NJ | L | 3,950,883 | 148 | 2,654,953 | 0 | 6,605,984 | 0 |
| 32. New Mexico NM | L | 46,162 | 0 | 44,665 | 0 | 90,827 | 0 |
| 33. New York NY | L | 89,427,335 | 230,576 | 53,649,703 | 0 | 143,307,614 | 0 |
| 34. North Carolina NC | L | 1,358,917 | 950 | 249,709 | 0 | 1,609,575 | 0 |
| 35. North Dakota ND | L | 52,437 | 0 | 6,748 | 0 | 59,184 | 0 |
| 36. Ohio OH | L | 712,671 | 0 | 274,410 | 0 | 987,081 | 0 |
| 37. Oklahoma OK | L | 52,579 | 0 | 33,857 | 0 | 86,437 | 0 |
| 38. Oregon OR | L | 38,200 | 0 | 189,792 | 0 | 227,992 | 0 |
| 39. Pennsylvania PA | L | 2,432,986 | 2,700 | 852,326 | 0 | 3,288,012 | 0 |
| 40. Rhode Island RI | L | 174,898 | 0 | 79,121 | 0 | 254,019 | 0 |
| 41. South Carolina SC | L | 711,151 | 0 | 85,123 | 0 | 796,274 | 0 |
| 42. South Dakota SD | L | 81,962 | 0 | 88,561 | 0 | 170,524 | 0 |
| 43. Tennessee TN | L | 392,233 | 0 | 180,404 | 0 | 572,636 | 0 |
| 44. Texas TX | L | 655,395 | 2,950 | 695,312 | 0 | 1,353,656 | 0 |
| 45. Utah UT | L | 63,547 | 0 | 67,235 | 0 | 130,782 | 0 |
| 46. Vermont VT | L | 105,346 | 0 | 44,003 | 0 | 149,349 | 0 |
| 47. Virginia VA | L | 625,860 | 5,069 | 454,689 | 0 | 1,085,618 | 0 |
| 48. Washington WA | L | 155,941 | 0 | 436,795 | 0 | 592,736 | 0 |
| 49. West Virginia WV | L | 105,041 | 6,350 | 32,077 | 0 | 143,468 | 0 |
| 50. Wisconsin WI | L | 151,195 | 0 | 76,657 | 0 | 227,853 | 0 |
| 51. Wyoming WY | L | 12,556 | 0 | 21,856 | 0 | 34,412 | 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 | 16,842 | 0 | 0 | 0 | 16,842 | 0 |
| 55. U.S. Virgin Islands VI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | N | 2,269 | 0 | 0 | 0 | 2,269 | 0 |
| 58. Aggregate Other Aliens OT | XXX | 448,367 | 9,400 | 0 | 0 | 457,767 | 0 |
| 59. Subtotal | XXX | 116,051,149 | 309,376 | 70,348,714 | 0 | 186,709,239 | 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 | 944,153 | 0 | 0 | 0 | 944,153 | 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 | 466,467 | 0 | 0 | 0 | 466,467 | 0 |
| 94. Aggregate or other amounts not allocable by State | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | XXX | 117,461,770 | 309,376 | 70,348,714 | 0 | 188,119,860 | 0 |
| 96. Plus Reinsurance Assumed | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 97 Totals (All Business) | XXX | 117,461,770 | 309,376 | 70,348,714 | 0 | 188,119,860 | 0 |
| 98. Less Reinsurance Ceded | XXX | 73,625,723 | 178,500 | 1,366,277 | 0 | 75,170,501 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 43,836,047 | 130,876 | 68,982,437 | 0 | 112,949,359 | 0 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 383,317 | 9,400 | 0 | 0 | 392,717 | 0 |
| 58002. DOM Dominican Republic | XXX | 65,050 | 0 | 0 | 0 | 65,050 | 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 | 448,367 | 9,400 | 0 | 0 | 457,767 | 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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ...... 51
2. R - Registered - Non-domiciled RRGs ...... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ...... 0
4. Q - Qualified - Qualified or accredited reinsurer ...... 0
5. 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 |
| Benefitfocus, Inc. | | 46-2346314 | | DE |
| Benefitfocus.com, Inc. | | 57-1099948 | | SC |
| BenefitStore, LLC | | 27-3519176 | | SC |
| Tango Health, Inc. | | 26-2060323 | | DE |
| Pen-Cal Administrators, Inc. | | 94-2695108 | | CA |
| Security Life Assignment Corporation | | 84-1437826 | | CO |
| Voya Holdings Inc. | | 02-0488491 | | CT |
| VIM Holdings LLC | | 88-3236443 | | DE |
| Voya Custom Investments LLC | | 27-2278894 | | DE |
| Voya Benefits Company, LLC | | 83-0965809 | | DE |
| Benefit Strategies, LLC | | 26-0003294 | | NH |
| ReliaStar Life Insurance Company | Insurer | 41-0451140 | 67105 | MN |
| Voya Special Investments, Inc. | | 85-1775946 | | DE |
| Pomona Capital VII, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Voya (US) Holdings Co-Investment II, L.P. | | | | DE |
| Pomona Voya (US) Holdings IV, L.P. | | | | DE |
| Pomona Voya (US) Holdings V L.P. | | | | DE |
| Pomona Voya (US) Holdings V-A, L.P. | | | | DE |
| ReliaStar Life Insurance Company of New York | Insurer | 53-0242530 | 61360 | NY |
| The Voya Proprietary Alpha Fund, LLC | | 20-8811107 | | DE |
| RiverRoch LLC | | 84-3548142 | | DE |
| Oconee Real Estate Holdings IV - ARB LLC | | 93-3381941 | | DE |
| Oconee Real Estate Holdings VI - GREEN LLC | | 93-4037989 | | DE |
| Oconee Real Estate Holdings VIII - PORTRAIT LLC | | 99-0574688 | | DE |
| Oconee Real Estate Holdings XII - RIVERSIDE LLC | | 99-3455416 | | DE |
| Voya Financial Advisors, Inc. | | 41-0945505 | | MN |
| Voya Institutional Trust Company | | 46-5416028 | | CT |
| Voya Insurance Solutions, LLC | | 06-1465377 | | CT |
| Voya Investment Management LLC | | 58-2361003 | | DE |
| Voya Capital, LLC | | 86-1020892 | | DE |
| Voya Funds Services, LLC | | 86-1020893 | | DE |
| Voya Investments Distributor, LLC | | 03-0485744 | | DE |
| Voya Investments, LLC | | 03-0402099 | | AZ |
| Voya Investment Management Alternative Assets LLC | | 13-4038444 | | DE |
| Voya Alternative Asset Management Ireland Limited | | | | IRL |
| Voya Alternative Asset Management LLC | | 13-3863170 | | DE |
| Czech Asset Management, L.P. | | 45-3236373 | | DE |
| VAAM (Cayman) Ltd. | | | | CYM |
| Czech GP, LLC | | 45-3559304 | | DE |
| SJC Direct Lending Fund III GP, L.P. | | 37-1824603 | | DE |
| SJC Direct Lending Revolver Fund III GP, L.P. | | 86-2546922 | | DE |
| SJC Direct Lending Fund IV GP, L.P. | | 36-4822589 | | DE |
| SJC Capital Finance Fund III GP, LLC | | 84-4300363 | | DE |
| SJC Capital Finance Fund IV GP, LLC | | 82-1609649 | | DE |
| Voya MSR Opportunities GP LLC | | 87-1891874 | | DE |
| VAAM GP LLC | | 87-2198755 | | DE |
| Voya Renewable Energy Infrastructure Debt GP I LP | | 87-1885741 | | DE |
| The Voya Proprietary Alpha Fund, LLC | | 20-8811107 | | DE |
| Voya Multi-Strategy Opportunity Fund LLC | | | | DE |
| Voya CML GP LLC | | | | DE |
| Voya 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 US, L.P. | | | | DE |
| Pomona Associates VIII, L.P. | | 37-1698452 | | DE |
| Pomona Energy Partners, L.P. | | | | DE |
| Pomona Investors IV, L.P. | | 59-3794146 | | DE |
| Pomona Investors V L.P. | | 26-1939518 | | DE |
| Pomona Primary Associates IV LLC | | 59-3794146 | | DE |
| Pomona Investors IV, L.P. | | 59-3794146 | | DE |
| Pomona Primary Associates V LLC | | 26-1939443 | | DE |
| Pomona Investors V L.P. | | 26-1939518 | | DE |
| Pomona Secondary Associates V LLC | | 13-4196882 | | DE |
| Pomona Associates V, LP | | 13-4197230 | | DE |
| Pomona Secondary Associates VI LLC | | 20-1779002 | | DE |
| Pomona Associates VI, LP | | 20-1779011 | | DE |
| Pomona Secondary Associates VII LLC | | 26-1668484 | | DE |
| Pomona Associates VII, L.P. | | 26-1701070 | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Secondary Associates VIII, LLC | | 46-0666750 | | DE |
| Pomona Associates VIII, L.P. | | 37-1698452 | | DE |
| Pomona Voya (US) Holdings Associates II LLC | | 36-4577583 | | DE |
| Pomona Voya (US) Holdings Associates II, L.P. | | 37-1513803 | | DE |
| Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | | | | DE |
| Pomona Voya (US) Holdings Co-Investment II, L.P. | | | | DE |
| Pomona Voya (US) Holdings Co-Investment Associates L.P. | | | | DE |
| Pomona Voya (US) Holdings Associates II, L.P. | | 37-1513803 | | DE |
| Parent/Subsidiary listing is not repeated | | | | |

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

| Entity Name | Insurer/Non-insurer | FEIN | NAIC | State |
|---|---|---|---|---|
| Pomona Voya (US) Holdings Associates 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 | | | | |
| Voya Enhanced Middle Market Credit GP I LP | | | | DE |
| Voya Enhanced Middle Market Credit Fund I LP | | | | DE |
| Voya Enhanced Middle Market Credit Fund I Originator LLC | | | | DE |
| Voya Enhanced Middle Market Credit Fund I (RNF) LP | | | | DE |
| Pomona Management LLC | | 13-4149700 | | DE |
| Pomona Capital Asia Limited | | | | HKG |
| Pomona Europe, Ltd. | | | | GBR |
| Pomona Europe Advisers Limited | | | | GBR |
| Voya Realty Group LLC | | 13-4003969 | | DE |
| Voya Investment Management Co. LLC | | 88-3236443 | | DE |
| Voya Investment Management (UK) Limited | | | | GBR |
| Voya Investment Trust Co. | | 06-1440627 | | CT |
| Voya Investment Management Services (UK) Limited | | | | GBR |
| Voya Retirement Insurance and Annuity Company | Insurer | 71-0294708 | 86509 | CT |
| Voya Special Investments, Inc. | | 85-1775946 | | DE |
| RiverRoch LLC | | 84-3548142 | | DE |
| Oconee Real Estate Holdings IV - ARB LLC | | 93-3381941 | | DE |
| Oconee Real Estate Holdings V - CASC LLC | | 93-4060472 | | DE |
| Oconee Real Estate Holdings VI - GREEN LLC | | 93-4037989 | | DE |
| Oconee Real Estate Holdings VII - CANOPY LLC | | 99-0609295 | | DE |
| Oconee Real Estate Holdings VIII - PORTRAIT LLC | | 99-0574688 | | DE |
| Oconee Real Estate Holdings IX - PHOENIX LLC | | 99-1490642 | | DE |
| Oconee Real Estate Holdings XII - RIVERSIDE LLC | | 99-3455416 | | 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 |
| Voya Global Services Private Limited | | | | IND |
| VFI India Holdings LLC | | 93-1766128 | | DE |
| Voya Special Investments, Inc. | | 85-1775946 | | DE |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4832 | VOYA FINANCIAL | | 26-0003294 | | | | Benefit Strategies, LLC | NH | NIA | Voya Benefits Company, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 46-2346314 | | | | Benefitfocus, Inc. | DE | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 57-1099948 | | | | Benefitfocus.com, Inc. | SC | NIA | Benefitfocus, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 27-3519176 | | | | BenefitStore, LLC | SC | NIA | Benefitfocus.com, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 45-3236373 | | | | Czech Asset Management, L.P. | DE | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 45-3559304 | | | | Czech GP, LLC | DE | NIA | Czech Asset Management, L.P. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 16.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 33.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | Third Party Shareholders | Ownership | 51.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4060472 | | | | Oconee Real Estate Holdings V - CASC LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 44.800 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4060472 | | | | Oconee Real Estate Holdings V - CASC LLC | DE | NIA | Third Party Shareholders | Ownership | 55.200 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 38.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 12.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | Third Party Shareholders | Ownership | 49.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0609295 | | | | Oconee Real Estate Holdings VII - CANOPY LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 10.130 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0609295 | | | | Oconee Real Estate Holdings VII - CANOPY LLC | DE | NIA | Third Party Shareholders | Ownership | 89.870 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 34.150 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 16.630 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | Third Party Shareholders | Ownership | 49.220 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-1490642 | | | | Oconee Real Estate Holdings IX - PHOENIX LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 51.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-1490642 | | | | Oconee Real Estate Holdings IX - PHOENIX LLC | DE | NIA | Third Party Shareholders | Ownership | 49.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 22.310 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 3.080 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | Third Party Shareholders | Ownership | 74.610 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Opportunity Investor P Associates, L.P. | DE | NIA | Opportunity Investor P Secondary Associates, LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Opportunity Investor P Associates, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Opportunity Investor P Secondary Associates, LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Opportunity Investor P, L.P. | DE | NIA | Opportunity Investor P Associates, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 94-2695108 | | | | Pen-Cal Administrators, Inc. | CA | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4197230 | | | | Pomona Associates V, LP | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4197230 | | | | Pomona Associates V, LP | DE | NIA | Pomona Secondary Associates V LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-1779011 | | | | Pomona Associates VI, LP | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-1779011 | | | | Pomona Associates VI, LP | DE | NIA | Pomona Secondary Associates VI LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1701070 | | | | Pomona Associates VII, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1701070 | | | | Pomona Associates VII, L.P. | DE | NIA | Pomona Secondary Associates VII LLC | Management | 0.000 | Voya Financial, Inc. | NO | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4832 | VOYA FINANCIAL | | 37-1698452 | | | | Pomona Associates VIII, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 39.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 37-1698452 | | | | Pomona Associates VIII, L.P. | DE | NIA | Pomona Secondary Associates VIII, LLC | Management | 1.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 37-1698452 | | | | Pomona Associates VIII, L.P. | DE | NIA | Third Party Shareholders | Ownership | 60.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Capital Asia Limited | HKG | NIA | Pomona Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Capital VII, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Capital VII, L.P. | DE | NIA | Pomona Associates VII, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Capital VII, L.P. | DE | NIA | ReliaStar Life Insurance Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Energy Partners US, L.P. | DE | NIA | Pomona Capital VII, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Energy Partners, L.P. | DE | NIA | Pomona Associates VII, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Europe Advisers Limited | GBR | NIA | Pomona Europe, Ltd. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Europe, Ltd. | GBR | NIA | Pomona Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4150600 | | | | Pomona G.P. Holdings LLC | DE | NIA | Voya Pomona Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 59-3794146 | | | | Pomona Investors IV, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 59-3794146 | | | | Pomona Investors IV, L.P. | DE | NIA | Pomona Primary Associates IV LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1939518 | | | | Pomona Investors V L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1939518 | | | | Pomona Investors V L.P. | DE | NIA | Pomona Primary Associates V LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4149700 | | | | Pomona Management LLC | DE | NIA | Voya Pomona Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 59-3794146 | | | | Pomona Primary Associates IV LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1939443 | | | | Pomona Primary Associates V LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4196882 | | | | Pomona Secondary Associates V LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-1779002 | | | | Pomona Secondary Associates VI LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1668484 | | | | Pomona Secondary Associates VII LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 46-0666750 | | | | Pomona Secondary Associates VIII, LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 36-4577583 | | | | Pomona Voya (US) Holdings Associates II LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 37-1513803 | | | | Pomona Voya (US) Holdings Associates II, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 37-1513803 | | | | Pomona Voya (US) Holdings Associates II, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates II LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 16-1771993 | | | | Pomona Voya (US) Holdings Associates III LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Associates III LP | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Associates III LP | DE | NIA | Pomona Voya (US) Holdings Associates III LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1705350 | | | | Pomona Voya (US) Holdings Associates IV LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1705523 | | | | Pomona Voya (US) Holdings Associates IV, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-1705523 | | | | Pomona Voya (US) Holdings Associates IV, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates IV LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-0554145 | | | | Pomona Voya (US) Holdings Associates LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Associates V, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Associates V, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates V, LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Associates V, LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-0585365 | | | | Pomona Voya (US) Holdings Associates, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-0585365 | | | | Pomona Voya (US) Holdings Associates, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment Associates L.P. | DE | NIA | Pomona Voya (US) Holdings Associates II LLC | Management | 1.000 | Voya Financial, Inc. | NO | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment Associates L.P. | DE | NIA | Third Party Shareholders | Management | 50.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment Associates L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 49.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates II, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 21.980 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | Pomona Voya (US) Holdings Co- Investment Associates II, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 17.980 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates IV, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | ReliaStar Life Insurance Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 33.300 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | Pomona Voya (US) Holdings Associates V, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 26.640 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 32.690 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates V, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 27.250 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, L.P. | DE | NIA | Pomona Voya Asia Pacific Associates, LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 67105 | 41-0451140 | | 0001108874 | NYSE | ReliaStar Life Insurance Company | MN | UDP | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 61360 | 53-0242530 | | 0001163710 | NYSE | ReliaStar Life Insurance Company of New York | NY | RE | ReliaStar Life Insurance Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 53.700 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 10.800 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | Third Party Shareholders | Ownership | 35.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-1437826 | | | | Security Life Assignment Corporation | CO | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 37-1824603 | | | | SJC Capital Finance Fund III GP, LLC | DE | NIA | Czech Asset Management, L.P. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 86-2546922 | | | | SJC Capital Finance Fund IV GP, LLC | DE | NIA | Czech Asset Management, L.P. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 36-4822589 | | | | SJC Direct Lending Fund III GP, L.P. | DE | NIA | Czech GP, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-4300363 | | | | SJC Direct Lending Fund IV GP, L.P. | DE | NIA | Czech GP, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 82-1609649 | | | | SJC Direct Lending Revolver Fund III GP, L.P. | DE | NIA | Czech GP, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 26-2060323 | | | | Tango Health, Inc. | DE | NIA | Benefitfocus.com, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-8811107 | | | | The Voya Proprietary Alpha Fund, LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 1.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 20-8811107 | | | | The Voya Proprietary Alpha Fund, LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 30.200 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | VAAM (Cayman) Ltd. | CYM | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 87-2198755 | | | | VAAM GP LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4832 | VOYA FINANCIAL | | 93-1766128 | | | | VFI India Holdings LLC | DE | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 88-3236443 | | | | VIM Holdings LLC | DE | NIA | Voya Holdings Inc. | Ownership | 76.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 88-3236443 | | | | VIM Holdings LLC | DE | NIA | Third Party Shareholders | Ownership | 24.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Global Services Private Limited | IND | NIA | Voya Financial, Inc. | Ownership | 99.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Global Services Private Limited | IND | NIA | VFI India Holdings LLC | Ownership | 1.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Alternative Asset Management Ireland Limited | IRL | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-3863170 | | | | Voya Alternative Asset Management LLC | DE | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 83-0965809 | | | | Voya Benefits Company, LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 86-1020892 | | 0000882860 | NYSE | Voya Capital, LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya CML GP LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 27-2278894 | | | | Voya Custom Investments LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit GP I LP | DE | NIA | VAAM GP LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I LP | DE | NIA | Voya Enhanced Middle Market Credit GP I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I (RNF) LP | DE | NIA | Voya Enhanced Middle Market Credit GP I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I Originator LLC | DE | NIA | Voya Enhanced Middle Market Credit Fund I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 41-0945505 | | 0000073520 | NYSE | Voya Financial Advisors, Inc. | MN | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1375177 | | 0000912650 | NYSE | Voya Financial Partners, LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 52-1222820 | | | NYSE | Voya Financial, Inc. | DE | UIP | Third Party Shareholders | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 86-1020893 | | 0001266464 | NYSE | Voya Funds Services, LLC | DE | NIA | Voya Capital, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 02-0488491 | | | | Voya Holdings Inc. | CT | UIP | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 04-3516284 | | | | Voya Institutional Plan Services, LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 46-5416028 | | | | Voya Institutional Trust Company | CT | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1465377 | | | | Voya Insurance Solutions, LLC | CT | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Investment Management (UK) Limited | GBR | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4038444 | | | | Voya Investment Management Alternative Assets LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 88-3236443 | | 0000033670 | NYSE | Voya Investment Management Co. LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 58-2361003 | | 0010542667 | NYSE | Voya Investment Management LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Investment Management Services (UK) Limited | GBR | NIA | Voya Investment Management Co. LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1440627 | | | | Voya Investment Trust Co. | CT | NIA | Voya Investment Management Co. LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 03-0485744 | | 0000936854 | NYSE | Voya Investments Distributor, LLC | DE | NIA | Voya Funds Services, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 03-0402099 | | | | Voya Investments, LLC | AZ | NIA | Voya Funds Services, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 87-1891874 | | | | Voya MSR Opportunities GP LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Multi-Strategy Opportunity Fund LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 52-2197204 | | | | Voya Payroll Management, Inc. | DE | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Pomona Asia Pacific G.P. Limited | CYM | NIA | Pomona Voya Asia Pacific Associates, L.P. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Pomona Asia Pacific Private Equity Co-Invest I L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Pomona Asia Pacific Private Equity Co-Invest I L.P. | DE | NIA | Voya Pomona Asia Pacific G.P. Limited | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4152011 | | | | Voya Pomona Holdings LLC | DE | NIA | Voya Investment Management Alternative Assets LLC | Management | 100.000 | Voya Financial, Inc. | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4832 | VOYA FINANCIAL | | 13-4003969 | | | | Voya Realty Group LLC | DE | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 22-1862786 | | 0000028601 | NYSE | Voya Retirement Advisors, LLC | NJ | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 87-1885741 | | | | Voya Renewable Energy Infrastructure Debt GP I LP | DE | NIA | VAAM GP LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 86509 | 71-0294708 | | 0000837010 | NYSE | Voya Retirement Insurance and Annuity Company | CT | IA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 52-1317217 | | | | Voya Services Company | DE | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | Voya Financial, Inc. | Ownership | 0.200 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 49.900 | Voya Financial, Inc. | YES | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 49.900 | Voya Financial, Inc. | YES | |

| 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. | N/A |
| **AUGUST FILING** | |
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 1 3 6 0 2 0 2 4 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 1 3 6 0 2 0 2 4 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 1 3 6 0 2 0 2 4 4 4 5 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 1 3 6 0 2 0 2 4 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 1 3 6 0 2 0 2 4 4 4 8 0 0 0 0 3

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 2504. Miscellaneous liabilities | 100,376 | 314,332 |
| 2505. Derivative payable | 836 | 1,070 |
| 2506. Suspense and clearing account | 654 | 203 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 101,866 | 315,604 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 108,882,071 | 106,109,442 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 16,500,000 |
| | 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 | 4,689,639 | 13,727,371 |
| 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) | 104,192,432 | 108,882,071 |
| 12. | Total valuation allowance | 0 | 0 |
| 13. | Subtotal (Line 11 plus Line 12) | 104,192,432 | 108,882,071 |
| 14. | Deduct total nonadmitted amounts | 0 | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 104,192,432 | 108,882,071 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 4,123,973 | 5,542,304 |
| 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) | 22,599 | (990,021) |
| 6. | Total gain (loss) on disposals | 0 | 1,119 |
| 7. | Deduct amounts received on disposals | 270,000 | 416,827 |
| 8. | Deduct amortization of premium and depreciation | 9,688 | 12,603 |
| 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) | 3,866,884 | 4,123,973 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 3,866,884 | 4,123,973 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 1,219,663,415 | 1,263,820,725 |
| 2. | Cost of bonds and stocks acquired | 115,620,527 | 313,784,160 |
| 3. | Accrual of discount | 1,894,775 | 3,425,972 |
| 4. | Unrealized valuation increase/(decrease) | 11,896 | (5,222) |
| 5. | Total gain (loss) on disposals | (834,876) | (4,556,647) |
| 6. | Deduct consideration for bonds and stocks disposed of | 157,115,854 | 354,318,754 |
| 7. | Deduct amortization of premium | 1,280,794 | 2,920,035 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 772,146 | 932,389 |
| 9. | Deduct current year's other than temporary impairment recognized | 751,263 | 500,000 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 96,373 | 827 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 1,178,076,345 | 1,219,663,415 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 1,178,076,345 | 1,219,663,415 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | BONDS | | | | | | | | |
| 1. | NAIC 1 (a) | 544,628,523 | 32,715,053 | 17,195,879 | 3,992,544 | 549,032,264 | 544,628,523 | 564,140,241 | 554,613,649 |
| 2. | NAIC 2 (a) | 568,269,350 | 17,232,711 | 22,589,612 | (3,073,408) | 573,333,485 | 568,269,350 | 559,839,041 | 606,945,209 |
| 3. | NAIC 3 (a) | 37,984,632 | 1,820,697 | 1,811,317 | (2,719,190) | 36,933,689 | 37,984,632 | 35,274,822 | 38,627,674 |
| 4. | NAIC 4 (a) | 8,023,190 | 0 | 1,444,816 | 2,009,834 | 9,693,553 | 8,023,190 | 8,588,208 | 10,696,945 |
| 5. | NAIC 5 (a) | 1,769,378 | 2,699 | 734 | 501,807 | 1,219,342 | 1,769,378 | 2,273,150 | 2,205,324 |
| 6. | NAIC 6 (a) | 419,250 | 0 | 0 | 5,750 | 419,316 | 419,250 | 425,000 | 422,957 |
| 7. | Total Bonds | 1,161,094,323 | 51,771,160 | 43,042,358 | 717,337 | 1,170,631,649 | 1,161,094,323 | 1,170,540,462 | 1,213,511,758 |
| | PREFERRED STOCK | | | | | | | | |
| 8. | NAIC 1 | 2,522,255 | 500,000 | 0 | 0 | 1,722,255 | 2,522,255 | 3,022,255 | 1,722,255 |
| 9. | NAIC 2 | 2,068,610 | 0 | 0 | 65,916 | 2,086,355 | 2,068,610 | 2,134,526 | 2,126,638 |
| 10. | NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. | NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. | NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. | NAIC 6 | 400 | 0 | 0 | (400) | 800 | 400 | 0 | 1,800 |
| 14. | Total Preferred Stock | 4,591,265 | 500,000 | 0 | 65,516 | 3,809,410 | 4,591,265 | 5,156,781 | 3,850,693 |
| 15. | Total Bonds and Preferred Stock | 1,165,685,588 | 52,271,160 | 43,042,358 | 782,853 | 1,174,441,059 | 1,165,685,588 | 1,175,697,243 | 1,217,362,451 |

(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<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 39,000,000 | XXX | 39,000,000 | 1,655,136 | 0 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 40,008,761 | 0 |
| 2. | Cost of short-term investments acquired | 7,637,386,719 | 2,716,161,786 |
| 3. | Accrual of discount | 0 | 0 |
| 4. | Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | 0 | 0 |
| 6. | Deduct consideration received on disposals | 7,638,395,480 | 2,676,153,025 |
| 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) | 39,000,000 | 40,008,761 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 39,000,000 | 40,008,761 |

# 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) | 249,329 |
| 2. | Cost Paid/(Consideration Received) on additions | (22,500) |
| 3. | Unrealized Valuation increase/(decrease) | 0 |
| 4. | SSAP No. 108 adjustments | 0 |
| 5. | Total gain (loss) on termination recognized | 69,353 |
| 6. | Considerations received/(paid) on terminations | (35,712) |
| 7. | Amortization | 0 |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | 0 |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | (699,626) |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | (367,732) |
| 11. | Deduct nonadmitted assets | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | (367,732) |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

**NONE**

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 | (367,732) | |
| 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) | | (367,732) |
| 4. | Part D, Section 1, Column 6 | 151,538 | |
| 5. | Part D, Section 1, Column 7 | (519,270) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 446,941 | |
| 8. | Part B, Section 1, Column 13 | 0 | |
| 9. | Total (Line 7 plus Line 8) | | 446,941 |
| 10. | Part D, Section 1, Column 9 | 543,082 | |
| 11. | Part D, Section 1, Column 10 | (96,141) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | 174,197 | |
| 14. | Part B, Section 1, Column 20 | 0 | |
| 15. | Part D, Section 1, Column 12 | 174,197 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 28,300,000 | 24,000,000 |
| 2. | Cost of cash equivalents acquired | 435,313,628 | 645,700,000 |
| 3. | Accrual of discount | 5,099 | 0 |
| 4. | Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | (96) | 0 |
| 6. | Deduct consideration received on disposals | 447,319,807 | 641,400,000 |
| 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) | 16,298,824 | 28,300,000 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 16,298,824 | 28,300,000 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| 0399999 - Totals | | | | | | | | |

NONE

# SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improve-ments and Changes in Encum-brances | Book/ Adjusted Carrying Value Less Encum-brances Prior Year | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 0399999 - Totals | | | | | | | | | | | | | | | | | | | |

NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 3399999 - Totals | | | | | | | | |

NONE

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 28092 | ESCONDIDO | CA | | 02/29/2008 | | 2,588,053 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,352 | 0 | 0 | 0 |
| 29223 | SAN FRANCISCO | CA | | 06/17/2015 | | 4,215,488 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 143,941 | 0 | 0 | 0 |
| 29488 | DANA POINT | CA | | 11/01/2016 | | 7,970,557 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 82,380 | 0 | 0 | 0 |
| 29551 | SAN JOSE | CA | | 02/24/2017 | | 8,261,372 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,306 | 0 | 0 | 0 |
| 29967 | El Segundo | CA | | 03/18/2020 | | 5,426,742 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,769 | 0 | 0 | 0 |
| 28909 | DENVER | CO | | 08/01/2013 | | 4,229,203 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 148,490 | 0 | 0 | 0 |
| 29709 | Englewood | CO | | 05/07/2018 | | 5,845,519 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,363 | 0 | 0 | 0 |
| 28861 | BOCA RATON | FL | | 08/12/2013 | | 6,174,950 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,811 | 0 | 0 | 0 |
| 29157 | NORTH FORT MEYERS | FL | | 07/01/2015 | | 5,333,547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,182 | 0 | 0 | 0 |
| 30245 | Meridian | ID | | 07/06/2023 | | 16,430,987 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,177 | 0 | 0 | 0 |
| 29468 | ROCKVILLE | MD | | 08/01/2016 | | 5,469,784 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,626 | 0 | 0 | 0 |
| 29227 | KANSAS CITY | MO | | 06/11/2015 | | 3,166,142 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 213,254 | 0 | 0 | 0 |
| 29533 | HENDERSON | NV | | 02/02/2017 | | 4,285,744 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 320,176 | 0 | 0 | 0 |
| 29680 | Tigard | OR | | 02/27/2018 | | 18,385,084 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,973 | 0 | 0 | 0 |
| 29245 | RICHMOND | VA | | 08/07/2015 | | 6,786,158 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 116,673 | 0 | 0 | 0 |
| 29319 | WAUKESHA | WI | | 01/11/2016 | | 4,312,742 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,105 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 108,882,071 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,577,577 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 108,882,071 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,577,577 | 0 | 0 | 0 |

# SCHEDULE BA - PART 2

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

| 1<br>CUSIP Identification | 2<br>Name or Description | Location<br>3<br>City | Location<br>4<br>State | 5<br>Name of Vendor or General Partner | 6<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 7<br>Date Originally Acquired | 8<br>Type and Strategy | 9<br>Actual Cost at Time of Acquisition | 10<br>Additional Investment Made After Acquisition | 11<br>Amount of Encumbrances | 12<br>Commitment for Additional Investment | 13<br>Percentage of Ownership |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6299999 - Totals | | | | | | | | | | | | XXX |

NONE



# SCHEDULE BA - PART 3

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

| 1<br>CUSIP Identification | 2<br>Name or Description | Location<br>3<br>City | Location<br>4<br>State | 5<br>Name of Purchaser or Nature of Disposal | 6<br>Date Originally Acquired | 7<br>Disposal Date | 8<br>Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Change in Book/Adjusted Carrying Value<br>9<br>Unrealized Valuation Increase/ (Decrease) | 10<br>Current Year's (Depreciation) or (Amortization)/ Accretion | 11<br>Current Year's Other Than Temporary Impairment Recognized | 12<br>Capitalized Deferred Interest and Other | 13<br>Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | 14<br>Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 15<br>Book/ Adjusted Carrying Value Less Encumbrances on Disposal | 16<br>Consideration | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Investment Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BALP02-07-9 | GREEN MOUNTAIN PARTNERS III LP | QUECHEE | VT | Capital Distribution | 07/11/2002 | 07/18/2024 | 215,752 | 0 | 0 | 0 | 0 | 0 | 0 | 215,752 | 215,752 | 0 | 0 | 0 | 0 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 215,752 | 0 | 0 | 0 | 0 | 0 | 0 | 215,752 | 215,752 | 0 | 0 | 0 | 0 |
| 6099999. Total - Unaffiliated | | | | | | | 215,752 | 0 | 0 | 0 | 0 | 0 | 0 | 215,752 | 215,752 | 0 | 0 | 0 | 0 |
| 6199999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6299999 - Totals | | | | | | | 215,752 | 0 | 0 | 0 | 0 | 0 | 0 | 215,752 | 215,752 | 0 | 0 | 0 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 38380M-6D-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60 | | 09/01/2024 | Interest Capitalization | | 4,389 | 4,389 | 0 | 1.A |
| 38380M-YW-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60 | | 09/01/2024 | Interest Capitalization | | 8,866 | 8,866 | 0 | 1.A |
| 38381E-F2-9 | GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64 | | 09/01/2024 | Interest Capitalization | | 3,888 | 3,888 | 0 | 1.A |
| 38381E-XG-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64 | | 09/01/2024 | Interest Capitalization | | 5,247 | 5,247 | 0 | 1.A |
| 912810-UC-0 | US TREASURY N B 4.250% 08/15/54 | | 09/25/2024 | Various | | 8,008,955 | 7,750,000 | 33,550 | 1.A |
| 912810-UD-8 | US TREASURY N B 4.125% 08/15/44 | | 09/17/2024 | BANK OF AMERICA | | 2,801,240 | 2,750,000 | 10,481 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 10,832,585 | 10,522,390 | 44,031 | XXX |
| 04317N-B*-9 | GOVERNMENT OF ARUBA 6.320% 09/10/30 | D | 09/10/2024 | PRIVATE DIRECT | | 500,000 | 500,000 | 0 | 2.B FE |
| 77586R-AV-2 | ROMANIA SERIES 144A 5.750% 03/24/35 | D | 09/19/2024 | GOLDMAN SACHS & CO. | | 992,930 | 1,000,000 | 0 | 2.C FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 1,492,930 | 1,500,000 | 0 | XXX |
| 03959K-AD-2 | ARCHROCK PARTNERS LP FIN SERIES 144A 6.625% 09/01/32 | | 08/12/2024 | WACHOVIA | | 30,000 | 30,000 | 0 | 3.C FE |
| 05368V-AB-2 | AVIENT CORP SERIES 144A 6.250% 11/01/31 | | 09/05/2024 | JP MORGAN SECURITIES LTD | | 50,000 | 50,000 | 0 | 3.C FE |
| 10638D-AA-8 | BREAN ASSET BACKED SECURITIES SERIES 2024-RM9 CLASS A1 144A 5.000% 09/25/64 | | 09/24/2024 | BREAN CAPITAL LLC. | | 489,844 | 500,000 | 0 | 1.A FE |
| 174610-BE-4 | CITIZENS FINANCIAL GROUP 5.641% 05/21/37 | | 07/18/2024 | GOLDMAN SACHS & CO. | | 950,790 | 1,000,000 | 9,088 | 2.B FE |
| 23918K-AW-8 | DAVITA INC SERIES 144A 6.875% 09/01/32 | | 08/08/2024 | SUNTRUST | | 100,000 | 100,000 | 0 | 3.C FE |
| 268431-AA-1 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54 | | 07/31/2024 | NOMURA SECURITIES | | 919,197 | 1,000,000 | 0 | 1.A FE |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC 5.750% 12/31/30 | | 09/30/2024 | Various | | 1,002 | (15,291) | 0 | 3.C Z |
| 398905-AQ-2 | GROUP 1 AUTOMOTIVE INC SERIES 144A 6.375% 01/15/30 | | 07/25/2024 | JP MORGAN SECURITIES LTD | | 55,000 | 55,000 | 0 | 3.B FE |
| 44571#-AA-1 | HUNTER POINT ISSUER (IH) TRUST HPIH 6.530% 09/10/44 | | 09/10/2024 | PRIVATE DIRECT | | 500,000 | 500,000 | 0 | 1.G PL |
| 44571@-AA-3 | HUNTER POINT ISSUER (MH) TRUST HPMH 6.530% 09/10/44 | | 09/10/2024 | PRIVATE DIRECT | | 1,000,000 | 1,000,000 | 0 | 1.G PL |
| 446150-AX-2 | HUNTINGTON BANCSHARES SERIES WI 2.487% 08/15/36 | | 08/12/2024 | KEYBANC CAPITAL MARKETS INC | | 791,280 | 1,000,000 | 12,297 | 2.A FE |
| 47587*-AA-0 | JEN HOLDCO 24 LLC FUNDED JENHOC 8.236% 03/16/29 | | 08/15/2024 | PRIVATE DIRECT | | 495,494 | 495,494 | 0 | 2.B PL |
| 53229K-AA-7 | LIGHTNING POWER LLC SERIES 144A 7.250% 08/15/32 | | 08/07/2024 | JP MORGAN SECURITIES LTD | | 90,069 | 90,000 | 0 | 3.C FE |
| 61776Q-AH-9 | MORGAN STANLEY RESIDENTIAL MO SERIES 2024-3 CLASS AF 144A 6.630% 07/25/54 | | 07/30/2024 | MORGAN STANLEY & CO. INC. | | 499,989 | 500,000 | 1,210 | 1.A FE |
| 65163L-AD-1 | NEWMONT NEWCREST FIN SERIES WI 5.750% 11/15/41 | | 09/10/2024 | Tax Free Exchange | | 1,441,774 | 1,123,000 | 20,627 | 2.A FE |
| 69450@-AA-6 | PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37 | | 08/07/2024 | PRIVATE DIRECT | | 1,000,000 | 1,000,000 | 0 | 1.F Z |
| 71424V-AB-6 | PERMIAN RESOURC OPTG LLC SERIES 144A 6.250% 02/01/33 | | 07/29/2024 | JP MORGAN SECURITIES LTD | | 20,000 | 20,000 | 0 | 3.B FE |
| 78396*-AR-9 | SCF FUNDING LLC SCFFUN 6.400% 08/27/27 | | 08/27/2024 | PRIVATE DIRECT | | 500,000 | 500,000 | 0 | 2.B Z |
| 81748E-AB-2 | SEQUOIA MORTGAGE TRUST SERIES 2024-7 CLASS A2 144A 6.000% 08/25/54 | | 07/16/2024 | BANK OF AMERICA | | 1,988,438 | 2,000,000 | 6,000 | 1.A FE |
| 83007C-AE-2 | 6297782 LLC SERIES 144A 5.584% 10/01/34 | | 08/14/2024 | JP MORGAN SECURITIES LTD | | 500,000 | 500,000 | 0 | 2.C FE |
| 91528A-AA-7 | UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39 | | 09/17/2024 | BARCLAYS CAPITAL | | 497,763 | 500,000 | 2,257 | 2.B FE |
| 00973R-AN-3 | AKER BP ASA SERIES 144A 5.125% 10/01/34 | D | 09/24/2024 | CITIGROUP GLOBAL MARKETS | | 498,415 | 500,000 | 0 | 2.B FE |
| 03769R-AS-4 | APIDOS CLO LTD SERIES 2022-40A CLASS CR 144A 7.151% 07/15/37 | D | 07/26/2024 | GOLDMAN SACHS & CO. | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 05874J-AS-9 | BALLYROCK LTD SERIES 2022-21A CLASS BR 144A 7.232% 10/20/37 | D | 09/30/2024 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 05874U-AG-0 | BALLYROCK LTD SERIES 2024-27A CLASS B 144A 6.762% 10/25/37 | D | 07/19/2024 | JP MORGAN SECURITIES LTD | | 500,000 | 500,000 | 0 | 1.F FE |
| 06763D-AE-5 | BABSON CLO LTD SERIES 2024-4A CLASS C 144A 7.089% 10/20/37 | D | 07/19/2024 | BANK OF AMERICA | | 500,000 | 500,000 | 0 | 1.F FE |
| 26251V-AN-2 | DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS CR 144A 7.302% 10/15/37 | D | 08/26/2024 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 29003M-AS-6 | ELMWOOD CLO 18 LTD SERIES 2022-5A CLASS CRR 144A 7.219% 07/17/37 | D | 08/06/2024 | CITIGROUP GLOBAL MARKETS | | 500,000 | 500,000 | 0 | 1.F FE |
| 29245J-AP-7 | EMPRESA NACIONAL DEL PET SERIES 144A 5.950% 07/30/34 | D | 07/24/2024 | JP MORGAN SECURITIES LTD | | 492,615 | 500,000 | 0 | 2.C FE |
| 401536-AE-7 | BANCO GUAYAQUIL DPR 2024 8.750% 10/07/31 | C | 09/05/2024 | PRIVATE DIRECT | | 250,000 | 250,000 | 0 | 3.C FE |
| 55953Y-AS-5 | MAGNETITE CLO LTD SERIES 2022-33A CLASS CR 144A 6.764% 10/20/37 | D | 09/03/2024 | NOMURA SECURITIES | | 500,000 | 500,000 | 0 | 1.F FE |
| 64135J-AQ-5 | NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS CR 144A 7.135% 07/25/35 | D | 07/03/2024 | CITIGROUP GLOBAL MARKETS | | 500,000 | 500,000 | 0 | 1.F FE |
| 65345Y-AA-0 | NIAGARA ENERGY SAC SERIES 144A 5.746% 10/03/34 | D | 09/26/2024 | JP MORGAN SECURITIES LTD | | 1,000,000 | 1,000,000 | 0 | 2.C FE |
| 67092R-BG-2 | OCP CLO LTD SERIES 2016-12A CLASS CR3 144A 7.279% 10/18/37 | D | 09/16/2024 | Mizuho Securities USA Inc | | 500,000 | 500,000 | 0 | 1.F FE |
| 67097Q-AW-5 | OCP CLO LTD SERIES 2017-14A CLASS CR 144A 7.282% 07/20/37 | D | 07/19/2024 | SCOTIA USA INC | | 500,000 | 500,000 | 0 | 1.F FE |
| 67116C-AQ-6 | OAK HILL CREDIT PARTNERS SERIES 2022-13A CLASS B2R 144A 5.389% 07/20/37 | D | 07/12/2024 | BNP PARIBAS SECURITIES CORP | | 2,500,000 | 2,500,000 | 0 | 1.C FE |
| 67118Y-AU-7 | OCP CLO LTD SERIES 2022-24A CLASS CR 144A 7.149% 10/20/37 | D | 08/07/2024 | CITIGROUP GLOBAL MARKETS | | 500,000 | 500,000 | 0 | 1.F FE |
| 683879-AB-6 | OPTICS BIDCO SPA SERIES 2033 144A 6.375% 11/15/33 | D | 07/01/2024 | Tax Free Exchange | | 724,626 | 856,000 | 0 | 3.A FE |
| 92338B-BA-2 | VERDE CLO LTD SERIES 2019-1A CLASS CRR 144A 7.163% 04/15/32 | D | 08/14/2024 | GOLDMAN SACHS & CO. | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 968209-AE-6 | WILDWOOD PARK CLO LTD SERIES 2024-1A CLASS B2 144A 4.939% 10/20/37 | D | 09/12/2024 | BNP PARIBAS SECURITIES CORP | | 500,000 | 500,000 | 0 | 1.D FE |
| Q3975*-AA-5 | GIP SHARON FINCO PTY LTD GIPSHA 6.640% 09/30/46 | D | 07/23/2024 | PRIVATE DIRECT | | 1,500,000 | 1,500,000 | 0 | 2.B PL |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| Q8513#-AH-4 | SKYCITY AUCKLAND HOLDINGS LIMI SAHL 6.000% 09/15/31 | D | 09/16/2024 | PRIVATE DIRECT | | 3,000,000 | 3,000,000 | 0 | 2.C FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 30,386,296 | 30,554,203 | 51,479 | XXX |
| 21871X-AT-6 | COREBRIDGE FINANCIAL INC HYB 6.375% 09/15/54 | | 09/05/2024 | CITIGROUP GLOBAL MARKETS | | 500,000 | 500,000 | 0 | 2.C FE |
| 65339K-DB-3 | NEXTERA ENERGY CAPITAL HYB 6.750% 06/15/54 | | 09/25/2024 | BARCLAYS CAPITAL | | 1,081,250 | 1,000,000 | 20,438 | 2.B FE |
| 65473P-AT-2 | NISOURCE INC HYB 6.375% 03/31/55 | | 09/03/2024 | GOLDMAN SACHS & CO. | | 500,000 | 500,000 | 0 | 3.A FE |
| 693475-BP-9 | PNC FINANCIAL SERVICES SERIES W HYB 6.250% Perpet. | | 08/19/2024 | HSBC SECURITIES USA INC. | | 990,400 | 1,000,000 | 11,285 | 2.B FE |
| 816851-BK-4 | SEMPRA ENERGY 4.875% Perpet. | | 08/21/2024 | MORGAN STANLEY & CO. INC. | | 985,000 | 1,000,000 | 17,198 | 2.C FE |
| 857477-CM-3 | STATE STREET CORP SERIES J HYB 6.700% Perpet. | | 07/17/2024 | GOLDMAN SACHS & CO. | | 1,000,000 | 1,000,000 | 0 | 2.A FE |
| 06368L-5Q-5 | BANK OF MONTREAL 7.300% 11/26/84 | A | 07/09/2024 | BMO CAPITAL MARKETS | | 1,000,000 | 1,000,000 | 0 | 2.C FE |
| 00182Y-AC-9 | ANZ BANK NEW ZEALAND LTD SERIES 144A 5.898% 07/10/34 | D | 07/02/2024 | RBC CAPITAL MARKETS | | 500,000 | 500,000 | 0 | 1.G FE |
| 05602X-JC-3 | BNP PARIBAS SERIES 144A 7.375% Perpet. | D | 09/03/2024 | BNP PARIBAS SECURITIES CORP | | 500,000 | 500,000 | 0 | 2.C FE |
| 585270-AD-3 | MEIJI YASUDA LIFE INSURA SERIES 144A HYB 5.800% 09/11/54 | D | 09/04/2024 | BANK OF AMERICA | | 500,000 | 500,000 | 0 | 1.G FE |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 7,556,650 | 7,500,000 | 48,921 | XXX |
| 92917N-BA-5 | VOYA CLO LTD SERIES 2019-1A CLASS CRR 144A 7.301% 10/15/37 | D | 09/27/2024 | CIBC OPPENHEIMER CORP | | 500,000 | 500,000 | 0 | 1.F FE |
| 92917W-BS-6 | VOYA CLO LTD SERIES 2018-4A CLASS CRR 144A 7.163% 10/15/37 | D | 08/14/2024 | SANTANDER US CAPITAL MARKETS | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 1,500,000 | 1,500,000 | 0 | XXX |
| 55425#-AA-5 | MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29 | | 07/01/2024 | PRIVATE DIRECT | | 1,985,000 | 2,000,000 | 0 | 1.G PL |
| 70466@-AA-6 | POLYVENTIVE LLC THIRD RESTATEMENT TERM LOAN 08/02/25 | | 07/01/2024 | PRIVATE DIRECT | | 2,699 | 1,637 | 0 | 5.B GI |
| BIN24Y-KM-2 | MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29 | | 07/01/2024 | PRIVATE DIRECT | | (1,985,000) | (2,000,000) | 0 | 2.A Z |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 2,699 | 1,637 | 0 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 51,771,160 | 51,578,230 | 144,431 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 51,771,160 | 51,578,230 | 144,431 | XXX |
| 143106-B@-0 | CARLYLE TACTICAL PRIVATE CREDI | | 09/16/2024 | PRIVATE DIRECT | 20,000.000 | 500,000 | 0.00 | 0 | 1.F PL |
| 4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 500,000 | XXX | 0 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 500,000 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 500,000 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 0 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 500,000 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 52,271,160 | XXX | 144,431 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 36202F-HX-7 | GNMA II POOL 004746 4.500% 07/20/40 | | 09/01/2024 | Paydown | | 2,899 | 2,899 | 3,037 | 3,037 | 0 | (138) | 0 | (138) | 0 | 2,899 | 0 | 0 | 0 | 88 | 07/20/2040 | 1.A |
| 38379J-Q9-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ 4.000% 03/20/45 | | 09/01/2024 | Paydown | | 52,229 | 52,229 | 53,491 | 53,589 | 0 | (1,360) | 0 | (1,360) | 0 | 52,229 | 0 | 0 | 0 | 516 | 03/20/2045 | 1.A |
| 912810-TZ-1 | US TREASURY N B 4.500% 02/15/44 | | 08/01/2024 | WACHOVIA | | 1,530,293 | 1,500,000 | 1,517,637 | 0 | 0 | (177) | 0 | (177) | 0 | 1,517,460 | 0 | 12,833 | 12,833 | 31,339 | 02/15/2044 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 1,585,421 | 1,555,128 | 1,574,165 | 56,626 | 0 | (1,675) | 0 | (1,675) | 0 | 1,572,588 | 0 | 12,833 | 12,833 | 31,943 | XXX | XXX |
| 455780-AT-3 | REPUBLIC OF INDONESIA SERIES 144A 8.500% 10/12/35 | D | 09/11/2024 | ING FINANCIAL MARKETS | | 264,923 | 202,000 | 306,030 | 268,182 | 0 | (2,965) | 0 | (2,965) | 0 | 265,216 | 0 | (293) | (293) | 15,739 | 10/12/2035 | 2.B FE |
| Y20721-AE-9 | INDONESIA (REPUBLIC OF) SERIES REGS 8.500% 10/12/35 | D | 09/11/2024 | WACHOVIA | | 659,610 | 504,000 | 760,352 | 667,309 | 0 | (7,302) | 0 | (7,302) | 0 | 660,006 | 0 | (396) | (396) | 39,270 | 10/12/2035 | 2.B FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 924,533 | 706,000 | 1,066,382 | 935,491 | 0 | (10,267) | 0 | (10,267) | 0 | 925,222 | 0 | (689) | (689) | 55,009 | XXX | XXX |
| 3128JN-VU-6 | FHLMC POOL 1B3426 6.058% 05/01/37 | | 09/01/2024 | Paydown | | 4,770 | 4,770 | 4,805 | 4,907 | 0 | (137) | 0 | (137) | 0 | 4,770 | 0 | 0 | 0 | 284 | 05/01/2037 | 1.A |
| 3128KA-LC-3 | FHLMC GOLD POOL A49323 6.000% 06/01/36 | | 09/01/2024 | Paydown | | 366 | 366 | 393 | 393 | 0 | (27) | 0 | (27) | 0 | 366 | 0 | 0 | 0 | 15 | 06/01/2036 | 1.A |
| 3128M6-M6-2 | FHLMC GOLD POOL G04581 6.500% 08/01/38 | | 09/01/2024 | Paydown | | 1,583 | 1,583 | 1,717 | 1,717 | 0 | (134) | 0 | (134) | 0 | 1,583 | 0 | 0 | 0 | 68 | 08/01/2038 | 1.A |
| 312929-FS-6 | FHLMC GOLD POOL A82877 5.500% 11/01/38 | | 09/01/2024 | Paydown | | 255 | 255 | 270 | 270 | 0 | (15) | 0 | (15) | 0 | 255 | 0 | 0 | 0 | 9 | 11/01/2038 | 1.A |
| 31292K-2X-4 | FHLMC GOLD POOL C03490 4.500% 08/01/40 | | 09/01/2024 | Paydown | | 5,317 | 5,317 | 5,544 | 5,544 | 0 | (226) | 0 | (226) | 0 | 5,317 | 0 | 0 | 0 | 162 | 08/01/2040 | 1.A |
| 312939-WA-5 | FHLMC GOLD POOL A91541 5.000% 03/01/40 | | 09/01/2024 | Paydown | | 4,466 | 4,466 | 4,646 | 4,646 | 0 | (180) | 0 | (180) | 0 | 4,466 | 0 | 0 | 0 | 152 | 03/01/2040 | 1.A |
| 312941-K7-1 | FHLMC GOLD POOL A93018 5.000% 07/01/40 | | 09/01/2024 | Paydown | | 857 | 857 | 912 | 912 | 0 | (55) | 0 | (55) | 0 | 857 | 0 | 0 | 0 | 29 | 07/01/2040 | 1.A |
| 312941-UW-5 | FHLMC GOLD POOL A93297 5.000% 08/01/40 | | 09/01/2024 | Paydown | | 2,102 | 2,102 | 2,239 | 2,239 | 0 | (137) | 0 | (137) | 0 | 2,102 | 0 | 0 | 0 | 67 | 08/01/2040 | 1.A |
| 312941-ZQ-3 | FHLMC GOLD POOL A93451 4.500% 08/01/40 | | 09/01/2024 | Paydown | | 2,660 | 2,660 | 2,781 | 2,781 | 0 | (121) | 0 | (121) | 0 | 2,660 | 0 | 0 | 0 | 81 | 08/01/2040 | 1.A |
| 3132GJ-T4-1 | FHLMC GOLD POOL Q03571 4.500% 09/01/41 | | 09/01/2024 | Paydown | | 4,440 | 4,440 | 4,724 | 4,724 | 0 | (284) | 0 | (284) | 0 | 4,440 | 0 | 0 | 0 | 131 | 09/01/2041 | 1.A |
| 3132GJ-WJ-4 | FHLMC GOLD POOL Q03649 4.500% 10/01/41 | | 09/01/2024 | Paydown | | 835 | 835 | 885 | 885 | 0 | (50) | 0 | (50) | 0 | 835 | 0 | 0 | 0 | 25 | 10/01/2041 | 1.A |
| 3132GK-AU-0 | FHLMC GOLD POOL Q03919 4.000% 10/01/41 | | 09/01/2024 | Paydown | | 955 | 955 | 985 | 985 | 0 | (30) | 0 | (30) | 0 | 955 | 0 | 0 | 0 | 26 | 10/01/2041 | 1.A |
| 3132GK-CK-0 | FHLMC GOLD POOL Q03974 4.000% 10/01/41 | | 09/01/2024 | Paydown | | 1,954 | 1,954 | 2,025 | 2,025 | 0 | (71) | 0 | (71) | 0 | 1,954 | 0 | 0 | 0 | 52 | 10/01/2041 | 1.A |
| 3132GK-FD-3 | FHLMC GOLD POOL Q04064 3.500% 10/01/41 | | 09/01/2024 | Paydown | | 1,282 | 1,282 | 1,312 | 1,312 | 0 | (30) | 0 | (30) | 0 | 1,282 | 0 | 0 | 0 | 30 | 10/01/2041 | 1.A |
| 31335A-KH-0 | FHLMC GOLD POOL G60296 3.500% 07/01/45 | | 09/01/2024 | Paydown | | 23,450 | 23,450 | 24,270 | 24,270 | 0 | (821) | 0 | (821) | 0 | 23,450 | 0 | 0 | 0 | 557 | 07/01/2045 | 1.A |
| 31335A-KW-7 | FHLMC GOLD POOL G60309 4.000% 09/01/45 | | 09/01/2024 | Paydown | | 10,009 | 10,009 | 10,616 | 10,616 | 0 | (607) | 0 | (607) | 0 | 10,009 | 0 | 0 | 0 | 261 | 09/01/2045 | 1.A |
| 31359U-4M-4 | FANNIEMAE GRANTOR TRUST SERIES 1998-T2 CLASS A6 5.522% 01/25/32 | | 09/25/2024 | Paydown | | 542 | 542 | 563 | 554 | 0 | (13) | 0 | (13) | 0 | 542 | 0 | 0 | 0 | 3 | 01/25/2032 | 1.A |
| 3137H0-H7-6 | FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 2.074% 01/25/31 | | 09/01/2024 | Paydown | | 0 | 0 | 3,533 | 2,730 | 0 | (2,730) | 0 | (2,730) | 0 | 0 | 0 | 0 | 0 | 369 | 01/25/2031 | 1.A |
| 3138AQ-C9-5 | FNMA POOL AI9995 4.000% 09/01/41 | | 09/01/2024 | Paydown | | 2,467 | 2,467 | 2,561 | 2,561 | 0 | (94) | 0 | (94) | 0 | 2,467 | 0 | 0 | 0 | 66 | 09/01/2041 | 1.A |
| 3138AT-PB-0 | FNMA POOL AJ2217 4.500% 09/01/41 | | 09/01/2024 | Paydown | | 3,857 | 3,857 | 4,122 | 4,122 | 0 | (265) | 0 | (265) | 0 | 3,857 | 0 | 0 | 0 | 116 | 09/01/2041 | 1.A |
| 3138ET-PS-9 | FNMA POOL AL8532 3.426% 06/01/45 | | 09/01/2024 | Paydown | | 4,490 | 4,490 | 4,455 | 4,451 | 0 | 40 | 0 | 40 | 0 | 4,490 | 0 | 0 | 0 | 104 | 06/01/2045 | 1.A |
| 31392J-AT-6 | FANNIEMAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 5.675% 03/25/33 | | 09/25/2024 | Paydown | | 5,545 | 5,545 | 5,545 | 5,528 | 0 | 18 | 0 | 18 | 0 | 5,545 | 0 | 0 | 0 | 212 | 03/25/2033 | 1.A |
| 31393C-7G-2 | FANNIEMAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 5.249% 10/25/33 | | 09/25/2024 | Paydown | | 10 | 10 | 9 | 9 | 0 | 1 | 0 | 1 | 0 | 10 | 0 | 0 | 0 | 0 | 10/25/2033 | 1.A |
| 31393C-ZC-0 | FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33 | | 09/01/2024 | Paydown | | 1,262 | 1,262 | 1,505 | 1,472 | 0 | (210) | 0 | (210) | 0 | 1,262 | 0 | 0 | 0 | 55 | 06/25/2033 | 1.A |
| 31395A-JY-2 | FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34 | | 09/01/2024 | Paydown | | 868 | 868 | 932 | 926 | 0 | (58) | 0 | (58) | 0 | 868 | 0 | 0 | 0 | 32 | 06/15/2034 | 1.A |
| 31396X-LZ-5 | FANNIE MAE SERIES 2007-84 CLASS FN 5.894% 08/25/37 | | 09/25/2024 | Paydown | | 452 | 452 | 465 | 466 | 0 | (14) | 0 | (14) | 0 | 452 | 0 | 0 | 0 | 18 | 08/25/2037 | 1.A |
| 31397J-VU-5 | FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37 | | 09/01/2024 | Paydown | | 1,975 | 1,975 | 2,153 | 2,133 | 0 | (157) | 0 | (157) | 0 | 1,975 | 0 | 0 | 0 | 72 | 07/15/2037 | 1.A |
| 31397N-UG-8 | FANNIE MAE SERIES 2009-19 CLASS TD 5.000% 08/25/36 | | 09/01/2024 | Paydown | | 1,933 | 1,933 | 1,938 | 1,937 | 0 | (4) | 0 | (4) | 0 | 1,933 | 0 | 0 | 0 | 61 | 08/25/2036 | 1.A |
| 31397Q-PY-8 | FANNIE MAE SERIES 2011-10 CLASS ZC 5.000% 02/25/41 | | 09/01/2024 | Paydown | | 45,511 | 45,511 | 54,369 | 53,918 | 0 | (8,407) | 0 | (8,407) | 0 | 45,511 | 0 | 0 | 0 | 1,519 | 02/25/2041 | 1.A |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31398P-UU-1 | FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40 | | 09/01/2024 | Paydown | | 180 | 180 | 198 | 191 | 0 | (11) | 0 | (11) | 0 | 180 | 0 | 0 | 0 | 7 | 05/25/2040 | 1.A |
| 31398T-6S-5 | FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40 | | 09/01/2024 | Paydown | | 136 | 136 | 133 | 133 | 0 | 3 | 0 | 3 | 0 | 136 | 0 | 0 | 0 | 4 | 09/25/2040 | 1.A |
| 31407K-T7-4 | FNMA POOL 833174 5.704% 09/01/35 | | 09/01/2024 | Paydown | | 1,340 | 1,340 | 1,339 | 1,340 | 0 | 0 | 0 | 0 | 0 | 1,340 | 0 | 0 | 0 | 51 | 09/01/2035 | 1.A |
| 31410K-JK-1 | FNMA POOL 889566 6.000% 05/01/38 | | 09/01/2024 | Paydown | | 6,448 | 6,448 | 6,611 | 6,611 | 0 | (163) | 0 | (163) | 0 | 6,448 | 0 | 0 | 0 | 282 | 05/01/2038 | 1.A |
| 31414M-CR-5 | FNMA POOL 969980 5.500% 05/01/38 | | 09/01/2024 | Paydown | | 1,002 | 1,002 | 1,010 | 1,010 | 0 | (8) | 0 | (8) | 0 | 1,002 | 0 | 0 | 0 | 36 | 05/01/2038 | 1.A |
| 31415C-KH-9 | FNMA POOL 982796 5.500% 05/01/38 | | 09/01/2024 | Paydown | | 49,012 | 49,012 | 49,399 | 49,399 | 0 | (387) | 0 | (387) | 0 | 49,012 | 0 | 0 | 0 | 1,796 | 05/01/2038 | 1.A |
| 31418S-4V-8 | FNMA POOL AD5335 5.000% 07/01/40 | | 09/01/2024 | Paydown | | 543 | 543 | 579 | 576 | 0 | (33) | 0 | (33) | 0 | 543 | 0 | 0 | 0 | 18 | 07/01/2040 | 1.A |
| 31418U-BS-2 | FNMA POOL AD6348 5.500% 05/01/40 | | 09/01/2024 | Paydown | | 762 | 762 | 826 | 826 | 0 | (64) | 0 | (64) | 0 | 762 | 0 | 0 | 0 | 28 | 05/01/2040 | 1.A |
| 31418V-3A-8 | FNMA POOL AD7992 4.500% 07/01/40 | | 09/01/2024 | Paydown | | 1,132 | 1,132 | 1,180 | 1,180 | 0 | (48) | 0 | (48) | 0 | 1,132 | 0 | 0 | 0 | 33 | 07/01/2040 | 1.A |
| 31418V-UM-2 | FNMA POOL AD7787 5.500% 08/01/40 | | 09/01/2024 | Paydown | | 6,025 | 6,025 | 6,510 | 6,510 | 0 | (485) | 0 | (485) | 0 | 6,025 | 0 | 0 | 0 | 244 | 08/01/2040 | 1.A |
| 31418X-EK-0 | FNMA POOL AD9137 4.500% 08/01/40 | | 09/01/2024 | Paydown | | 6,849 | 6,849 | 7,138 | 7,138 | 0 | (289) | 0 | (289) | 0 | 6,849 | 0 | 0 | 0 | 213 | 08/01/2040 | 1.A |
| 31419B-SY-2 | FNMA POOL AE1434 4.500% 08/01/40 | | 09/01/2024 | Paydown | | 703 | 703 | 733 | 733 | 0 | (30) | 0 | (30) | 0 | 703 | 0 | 0 | 0 | 21 | 08/01/2040 | 1.A |
| 31419C-R4-7 | FNMA POOL AE2306 5.000% 08/01/40 | | 09/01/2024 | Paydown | | 4,643 | 4,643 | 4,942 | 4,942 | 0 | (300) | 0 | (300) | 0 | 4,643 | 0 | 0 | 0 | 138 | 08/01/2040 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 212,988 | 212,988 | 230,872 | 229,622 | 0 | (16,633) | 0 | (16,633) | 0 | 212,988 | 0 | 0 | 0 | 7,447 | XXX | XXX |
| 00075W-AP-4 | ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 5.079% 01/25/37 | | 09/25/2024 | Paydown | | 1,675 | 1,675 | 1,019 | 973 | 0 | 702 | 0 | 702 | 0 | 1,675 | 0 | 0 | 0 | 24 | 01/25/2037 | 1.A FM |
| 00176@-AA-4 | AMF FLORENCE LLC 3.210% 12/31/35 | | 09/30/2024 | Redemption 100.0000 | | 33,201 | 33,201 | 33,201 | 33,201 | 0 | 0 | 0 | 0 | 0 | 33,201 | 0 | 0 | 0 | 1,063 | 12/31/2035 | 2.B PL |
| 00229*-AA-3 | AP TUNDRA HOLDINGS LLC 4.750% 02/15/42 | | 08/15/2024 | Redemption 100.0000 | | 37,692 | 37,692 | 37,692 | 37,903 | 0 | (211) | 0 | (211) | 0 | 37,692 | 0 | 0 | 0 | 1,790 | 02/15/2042 | 1.G PL |
| 004421-UU-5 | ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 5.390% 12/25/35 | | 09/25/2024 | Paydown | | 2,910 | 2,910 | 1,088 | 1,563 | 0 | 1,347 | 0 | 1,347 | 0 | 2,910 | 0 | 0 | 0 | 65 | 12/25/2035 | 1.A FM |
| 00802#-AA-4 | AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35 | | 09/22/2024 | Redemption 100.0000 | | 11,082 | 11,082 | 11,082 | 11,082 | 0 | 0 | 0 | 0 | 0 | 11,082 | 0 | 0 | 0 | 637 | 03/22/2035 | 2.A FE |
| 019736-AE-7 | ALLISON TRANSMISSION INC SERIES 144A 4.750% 10/01/27 | | 08/20/2024 | Various | | 102,669 | 105,000 | 97,575 | 101,504 | 0 | 524 | 0 | 524 | 0 | 102,028 | 0 | 641 | 641 | 4,317 | 10/01/2027 | 3.A FE |
| 02377B-AB-2 | AMER AIRLN 15-2 B PTT 3.600% 09/22/27 | | 09/22/2024 | Various | | 47,394 | 47,394 | 43,994 | 44,955 | 0 | 2,440 | 0 | 2,440 | 0 | 47,394 | 0 | 0 | 0 | 1,706 | 09/22/2027 | 1.F FE |
| 03072S-VR-3 | AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 6.019% 11/25/34 | | 09/25/2024 | Paydown | | 2,723 | 2,723 | 2,608 | 2,672 | 0 | 51 | 0 | 51 | 0 | 2,723 | 0 | 0 | 0 | 75 | 11/25/2034 | 1.A FM |
| 031100-L*-9 | AMETEK INC 3.730% 09/30/24 | | 09/30/2024 | Maturity | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 18,650 | 09/30/2024 | 2.A |
| 038336-F*-9 | APTARGROUP INC 1.170% 07/19/24 | | 07/19/2024 | Maturity | | 545,750 | 545,750 | 575,925 | 552,325 | 0 | 0 | 0 | 0 | 23,600 | 575,925 | (30,175) | 0 | (30,175) | 6,155 | 07/19/2024 | 2.C |
| 038779-AB-0 | ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50 | | 07/30/2024 | Paydown | | 1,250 | 1,250 | 1,260 | 1,261 | 0 | (11) | 0 | (11) | 0 | 1,250 | 0 | 0 | 0 | 30 | 07/30/2050 | 2.C FE |
| 03881B-AJ-2 | ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A 3.061% 05/15/53 | | 09/10/2024 | JP MORGAN SECURITIES LTD | | 457,012 | 500,000 | 430,371 | 442,533 | 0 | 5,636 | 0 | 5,636 | 0 | 448,169 | 0 | 8,843 | 8,843 | 11,904 | 05/15/2053 | 1.A |
| 03881B-AL-7 | ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS B 144A 3.718% 05/15/53 | | 09/10/2024 | JP MORGAN SECURITIES LTD | | 462,344 | 500,000 | 440,859 | 450,531 | 0 | 4,636 | 0 | 4,636 | 0 | 455,166 | 0 | 7,177 | 7,177 | 14,261 | 05/15/2053 | 1.A |
| 05525Q-AA-5 | BANC OF AMERICA MERRILL LYNCH SERIES 2014-FRR8 CLASS A 144A 0.297% 11/26/47 | | 09/01/2024 | Paydown | | 1,350,000 | 1,350,000 | 1,232,751 | 1,314,924 | 0 | 35,076 | 0 | 35,076 | 0 | 1,350,000 | 0 | 0 | 0 | 15,587 | 11/26/2047 | 1.G FE |
| 05577@-AP-5 | UNION PACIFIC CORP SER A-1 3.930% 02/23/26 | | 08/23/2024 | Redemption 100.0000 | | 1,736 | 1,736 | 1,736 | 1,736 | 0 | 0 | 0 | 0 | 0 | 1,736 | 0 | 0 | 0 | 68 | 02/23/2026 | 1.D |
| 05577@-AQ-3 | UNION PACIFIC CORP SER A-2 3.930% 02/23/26 | | 08/23/2024 | Redemption 100.0000 | | 817 | 817 | 817 | 817 | 0 | 0 | 0 | 0 | 0 | 817 | 0 | 0 | 0 | 32 | 02/23/2026 | 1.D |
| 05609R-AL-8 | BX TRUST SERIES 2021-BXMF CLASS D 144A 7.041% 10/15/26 | | 09/15/2024 | Paydown | | 62,298 | 62,298 | 61,911 | 62,359 | 0 | (60) | 0 | (60) | 0 | 62,298 | 0 | 0 | 0 | 3,462 | 10/15/2026 | 1.A |
| 05610H-AG-8 | BX TRUST SERIES 2022-LP2 CLASS D 144A 7.057% 02/15/39 | | 07/15/2024 | Paydown | | 7,874 | 7,874 | 7,840 | 7,811 | 0 | 63 | 0 | 63 | 0 | 7,874 | 0 | 0 | 0 | 340 | 02/15/2039 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 05637*-AA-8 | BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33 | | 08/15/2024 | Redemption 100.0000 | | 12,936 | 12,936 | 12,936 | 12,936 | 0 | 0 | 0 | 0 | 0 | 12,936 | 0 | 0 | 0 | 668 | 02/15/2033 | 3.A |
| 05951G-BE-1 | BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 5.569% 03/25/37 | | 09/25/2024 | Paydown | | 11,011 | 11,124 | 8,284 | 8,831 | 0 | 2,180 | 0 | 2,180 | 0 | 11,011 | 0 | 0 | 0 | 614 | 03/25/2037 | 4.C FM |
| 05951G-BG-6 | BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 5.571% 03/25/37 | | 09/25/2024 | Paydown | | 11,467 | 11,586 | 8,627 | 9,198 | 0 | 2,269 | 0 | 2,269 | 0 | 11,467 | 0 | 0 | 0 | 679 | 03/25/2037 | 4.C FM |
| 06650A-AF-4 | BANK SERIES 2017-BNK8 CLASS XA 0.844% 11/15/50 | | 09/01/2024 | Paydown | | 0 | 0 | 1,252 | 945 | 0 | (945) | 0 | (945) | 0 | 0 | 0 | 0 | 0 | 223 | 11/15/2050 | 1.A FE |
| 07401N-AP-4 | BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 5.159% 01/25/37 | | 09/25/2024 | Paydown | | 2,201 | 2,201 | 2,098 | 2,126 | 0 | 75 | 0 | 75 | 0 | 2,201 | 0 | 0 | 0 | 55 | 01/25/2037 | 1.A FM |
| 09539*-AA-9 | BLUE DOLPHIN FRAC LLC 4.650% 10/31/24 | | 07/31/2024 | Redemption 100.0000 | | 18,014 | 18,014 | 18,014 | 18,014 | 0 | 0 | 0 | 0 | 0 | 18,014 | 0 | 0 | 0 | 628 | 10/31/2024 | 2.C Z |
| 12434C-AN-4 | BX TRUST SERIES 2021-SDMF CLASS E 144A 6.798% 09/15/34 | | 08/15/2024 | Paydown | | 8,666 | 8,666 | 8,375 | 8,077 | 0 | 589 | 0 | 589 | 0 | 8,666 | 0 | 0 | 0 | 464 | 09/15/2034 | 1.A |
| 1248MB-AH-8 | CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 2.085% 02/25/37 | | 09/01/2024 | Paydown | | 1,954 | 1,954 | 728 | 771 | 0 | 1,183 | 0 | 1,183 | 0 | 1,954 | 0 | 0 | 0 | 39 | 02/25/2037 | 1.A FM |
| 12515H-BJ-3 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.918% 08/15/50 | | 09/01/2024 | Paydown | | 0 | 0 | 869 | 606 | 0 | (606) | 0 | (606) | 0 | 0 | 0 | 0 | 0 | 144 | 08/15/2050 | 1.A FE |
| 12523@-AA-9 | CC TUGS LLC TUGS LLC 6.400% 09/30/30 | | 09/30/2024 | Redemption 100.0000 | | 20,238 | 20,238 | 20,238 | 20,238 | 0 | 0 | 0 | 0 | 0 | 20,238 | 0 | 0 | 0 | 971 | 09/30/2030 | 3.B PL |
| 12553X-AD-5 | CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48 | | 09/01/2024 | Paydown | | 1,378 | 1,378 | 1,365 | 1,359 | 0 | 19 | 0 | 19 | 0 | 1,378 | 0 | 0 | 0 | 38 | 08/25/2048 | 1.A |
| 12554T-AC-5 | CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49 | | 09/01/2024 | Paydown | | 3,264 | 3,264 | 3,455 | 3,536 | 0 | (272) | 0 | (272) | 0 | 3,264 | 0 | 0 | 0 | 84 | 05/25/2049 | 1.A |
| 12560A-AN-4 | CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50 | | 09/01/2024 | Paydown | | 3,331 | 3,331 | 3,513 | 3,532 | 0 | (200) | 0 | (200) | 0 | 3,331 | 0 | 0 | 0 | 68 | 04/25/2050 | 1.A |
| 12565K-AA-5 | CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46 | | 09/18/2024 | Paydown | | 11,949 | 11,949 | 11,243 | 11,383 | 0 | 566 | 0 | 566 | 0 | 11,949 | 0 | 0 | 0 | 131 | 02/18/2046 | 1.F FE |
| 12565V-BG-7 | CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51 | | 09/01/2024 | Paydown | | 7,963 | 7,963 | 8,018 | 8,017 | 0 | (54) | 0 | (54) | 0 | 7,963 | 0 | 0 | 0 | 130 | 06/25/2051 | 1.A |
| 12594X-AM-6 | CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47 | | 09/01/2024 | Paydown | | 276 | 276 | 276 | 276 | 0 | (1) | 0 | (1) | 0 | 276 | 0 | 0 | 0 | 7 | 06/25/2047 | 1.A |
| 12630B-BF-4 | COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 5.113% 11/10/46 | | 09/01/2024 | Paydown | | 11,040 | 11,040 | 11,234 | 11,062 | 0 | (22) | 0 | (22) | 0 | 11,040 | 0 | 0 | 0 | 415 | 11/10/2046 | 1.A |
| 12648H-AK-1 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.816% 04/25/44 | | 09/01/2024 | Paydown | | 4,911 | 4,911 | 5,211 | 5,263 | 0 | (353) | 0 | (353) | 0 | 4,911 | 0 | 0 | 0 | 124 | 04/25/2044 | 1.A |
| 12665W-AC-4 | CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67 | | 09/01/2024 | Paydown | | 13,441 | 13,441 | 13,440 | 13,555 | 0 | (115) | 0 | (115) | 0 | 13,441 | 0 | 0 | 0 | 404 | 05/25/2067 | 1.A FE |
| 12669G-UL-3 | COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 4.857% 04/25/35 | | 09/01/2024 | Paydown | | 825 | 825 | 747 | 908 | 0 | (83) | 0 | (83) | 0 | 825 | 0 | 0 | 0 | 26 | 04/25/2035 | 4.C FM |
| 14855W-AA-4 | CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36 | | 09/15/2024 | Paydown | | 9,554 | 9,554 | 9,311 | 9,322 | 0 | 232 | 0 | 232 | 0 | 9,554 | 0 | 0 | 0 | 447 | 07/31/2036 | 1.F PL |
| 156504-AM-4 | CENTURY COMMUNITIES SERIES 144A 3.875% 08/15/29 | | 09/13/2024 | BARCLAYS CAPITAL | | 14,039 | 15,000 | 13,613 | 13,906 | 0 | 121 | 0 | 121 | 0 | 14,026 | 0 | 12 | 12 | 631 | 08/15/2029 | 3.B FE |
| 16159G-AC-3 | CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49 | | 09/01/2024 | Paydown | | 2,686 | 2,686 | 2,759 | 2,767 | 0 | (80) | 0 | (80) | 0 | 2,686 | 0 | 0 | 0 | 63 | 07/25/2049 | 1.A |
| 167885-A#-9 | CHICAGO PARKING METERS LLC 5.070% 12/30/33 | | 09/30/2024 | Various | | 19,852 | 19,852 | 19,852 | 19,852 | 0 | 0 | 0 | 0 | 0 | 19,852 | 0 | 0 | 0 | 755 | 12/30/2033 | 2.C PL |
| 17323M-AD-7 | CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58 | | 09/01/2024 | Paydown | | 5,863 | 5,863 | 6,041 | 6,019 | 0 | (156) | 0 | (156) | 0 | 5,863 | 0 | 0 | 0 | 185 | 06/25/2058 | 1.A |
| 17326F-AF-4 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.126% 10/12/50 | | 09/01/2024 | Paydown | | 0 | 0 | 116 | 85 | 0 | (85) | 0 | (85) | 0 | 0 | 0 | 0 | 0 | 19 | 10/12/2050 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 19688L-AA-0 | COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67 | | 09/01/2024 | Paydown | | 28,459 | 28,459 | 28,450 | 28,704 | 0 | (244) | 0 | (244) | 0 | 28,459 | 0 | 0 | 0 | 874 | 04/25/2067 | 1.A FE |
| 20268M-AC-0 | COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45 | | 09/25/2024 | Paydown | | 27,418 | 27,418 | 27,399 | 27,408 | 0 | 10 | 0 | 10 | 0 | 27,418 | 0 | 0 | 0 | 730 | 09/25/2045 | 1.B FE |
| 22540V-G6-3 | CREDIT SUISSE FIRST BOSTON MOR SERIES 2002-9 CLASS 1A1 7.000% 03/25/32 | | 09/01/2024 | Paydown | | 1,912 | 1,912 | 1,763 | 1,774 | 0 | 138 | 0 | 138 | 0 | 1,912 | 0 | 0 | 0 | 93 | 03/25/2032 | 4.A FM |
| 22541Q-YG-1 | CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33 | | 09/25/2024 | Paydown | | 2,017 | 2,017 | 1,909 | 1,919 | 0 | 98 | 0 | 98 | 0 | 2,017 | 0 | 0 | 0 | 74 | 10/25/2033 | 1.A FM |
| 233046-AS-0 | DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51 | | 08/20/2024 | Paydown | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 26 | 11/20/2051 | 2.B FE |
| 23312V-AS-5 | DEUTSCHE BANK COMMERCIAL MORTG SERIES 2016-C3 CLASS D 144A 3.619% 08/10/49 | | 09/26/2024 | WACHOVIA | | 134,000 | 200,000 | 103,747 | 187,127 | 0 | 803 | 84,184 | (83,381) | 0 | 103,747 | 0 | 30,253 | 30,253 | 2,286 | 08/10/2049 | 4.B |
| 235822-AB-9 | DANA FINANCING LUX SARL SERIES 144A 5.750% 04/15/25 | | 09/12/2024 | MORGAN KEEGAN & COMPANY INC | | 3,983 | 4,000 | 3,950 | 3,989 | 0 | 6 | 0 | 6 | 0 | 3,995 | 0 | (11) | (11) | 210 | 04/15/2025 | 3.C FE |
| 255123-A*-2 | DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44 | | 09/30/2024 | Redemption 100.0000 | | 13,792 | 13,792 | 13,792 | 0 | 0 | 0 | 0 | 0 | 0 | 13,792 | 0 | 0 | 0 | 254 | 05/31/2044 | 1.F FE |
| 26209X-AF-8 | DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52 | | 07/20/2024 | Paydown | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 69 | 10/20/2052 | 2.C FE |
| 268431-AA-1 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54 | | 09/25/2024 | Paydown | | 5,575 | 5,575 | 5,125 | 0 | 0 | 450 | 0 | 450 | 0 | 5,575 | 0 | 0 | 0 | 26 | 07/25/2054 | 1.A FE |
| 268571-AB-2 | ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A2 144A 3.430% 08/25/42 | | 08/25/2024 | Paydown | | 173,497 | 173,497 | 173,450 | 173,473 | 0 | 24 | 0 | 24 | 0 | 173,497 | 0 | 0 | 0 | 3,948 | 08/25/2042 | 1.A FE |
| 268571-AC-0 | ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42 | | 08/25/2024 | Paydown | | 19,693 | 19,693 | 19,399 | 19,544 | 0 | 149 | 0 | 149 | 0 | 19,693 | 0 | 0 | 0 | 525 | 08/25/2042 | 1.A FE |
| 26986*-AA-1 | EAGLE SOLAR LLC SOLAR LLC 4.820% 12/31/42 | | 07/19/2024 | Various | | 18,283 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,283 | 0 | 0 | 0 | 18,283 | 12/31/2042 | 3.A |
| 30247D-AE-1 | FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 5.449% 10/25/36 | | 09/25/2024 | Paydown | | 1,696 | 1,696 | 1,204 | 1,196 | 0 | 501 | 0 | 501 | 0 | 1,696 | 0 | 0 | 0 | 32 | 10/25/2036 | 1.A FM |
| 30306V-AA-7 | FLNG LIQUEFACTION 3 LLC SERIES 144A 5.550% 03/31/39 | | 09/30/2024 | Redemption 100.0000 | | 30,380 | 30,380 | 30,380 | 30,380 | 0 | 0 | 0 | 0 | 0 | 30,380 | 0 | 0 | 0 | 1,686 | 03/31/2039 | 2.C FE |
| 31572Y-AA-6 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67 | | 09/01/2024 | Paydown | | 8,143 | 8,143 | 8,109 | 8,191 | 0 | (48) | 0 | (48) | 0 | 8,143 | 0 | 0 | 0 | 231 | 04/25/2067 | 1.A FE |
| 33616L-AN-0 | FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.884% 04/25/50 | | 09/01/2024 | Paydown | | 11,672 | 11,672 | 11,460 | 11,805 | 0 | (132) | 0 | (132) | 0 | 11,672 | 0 | 0 | 0 | 238 | 04/25/2050 | 1.A |
| 33850B-AG-2 | FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47 | | 09/01/2024 | Paydown | | 6,041 | 6,041 | 5,938 | 5,907 | 0 | 134 | 0 | 134 | 0 | 6,041 | 0 | 0 | 0 | 139 | 03/25/2047 | 1.A |
| 33850R-AG-7 | FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47 | | 09/01/2024 | Paydown | | 8,085 | 8,085 | 7,978 | 7,926 | 0 | 159 | 0 | 159 | 0 | 8,085 | 0 | 0 | 0 | 205 | 10/25/2047 | 1.A |
| 33850T-AN-8 | FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48 | | 09/01/2024 | Paydown | | 12,580 | 12,580 | 12,185 | 12,188 | 0 | 392 | 0 | 392 | 0 | 12,580 | 0 | 0 | 0 | 278 | 03/25/2048 | 1.A |
| 33851H-AC-7 | FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48 | | 09/01/2024 | Paydown | | 510 | 510 | 514 | 512 | 0 | (2) | 0 | (2) | 0 | 510 | 0 | 0 | 0 | 14 | 04/25/2048 | 1.A |
| 33851H-AP-8 | FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48 | | 09/01/2024 | Paydown | | 23,372 | 23,372 | 22,894 | 22,959 | 0 | 413 | 0 | 413 | 0 | 23,372 | 0 | 0 | 0 | 521 | 04/25/2048 | 1.A |
| 33851Y-AC-0 | FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50 | | 09/01/2024 | Paydown | | 3,778 | 3,778 | 3,863 | 3,885 | 0 | (107) | 0 | (107) | 0 | 3,778 | 0 | 0 | 0 | 77 | 03/25/2050 | 1.A |
| 33852B-AJ-4 | FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49 | | 09/01/2024 | Paydown | | 27,800 | 27,800 | 28,265 | 28,379 | 0 | (580) | 0 | (580) | 0 | 27,800 | 0 | 0 | 0 | 662 | 12/25/2049 | 1.A |
| 34107@-AA-7 | FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38 | | 08/15/2024 | Various | | 37,492 | 37,492 | 37,492 | 37,492 | 0 | 0 | 0 | 0 | 0 | 37,492 | 0 | 0 | 0 | 1,095 | 08/15/2038 | 2.B PL |
| 36202*-AA-8 | GE PROLEC TRANSFORMERS INC TRANSFORMERS INC 4.500% 10/15/33 | | 07/15/2024 | Call 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 33,750 | 10/15/2033 | 2.B PL |
| 362341-7S-2 | GSR MORTGAGE LOAN TRUST SERIES 2006-1F CLASS 4A1 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 895 | 4,069 | 3,076 | 3,132 | 0 | (2,237) | 0 | (2,237) | 0 | 895 | 0 | 0 | 0 | 158 | 02/25/2036 | 2.B FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 362341-7S-2 | GSR MORTGAGE LOAN TRUST SERIES 2006-1F CLASS 4A1 5.500% 02/25/36 | | 07/01/2024 | Paydown | | 172,263 | 173,856 | 131,432 | 133,819 | 0 | 38,444 | 0 | 38,444 | 0 | 172,263 | 0 | 0 | 0 | 5,578 | 02/25/2036 | 3.B FM |
| 36252W-BC-1 | GS MORTGAGE SECURITIES TRUST SERIES 2016-GC20 CLASS B 4.529% 04/10/47 | | 09/01/2024 | Paydown | | 6,997 | 6,997 | 7,039 | 7,000 | 0 | (3) | 0 | (3) | 0 | 6,997 | 0 | 0 | 0 | 211 | 04/10/2047 | 1.A |
| 36257L-AA-5 | GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49 | | 09/01/2024 | Paydown | | 1,122 | 1,122 | 1,166 | 1,189 | 0 | (67) | 0 | (67) | 0 | 1,122 | 0 | 0 | 0 | 30 | 11/25/2049 | 1.A |
| 36259V-AB-9 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51 | | 09/01/2024 | Paydown | | 5,102 | 5,102 | 5,395 | 5,448 | 0 | (346) | 0 | (346) | 0 | 5,102 | 0 | 0 | 0 | 95 | 01/25/2051 | 1.A |
| 36262D-AA-6 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50 | | 09/01/2024 | Paydown | | 7,741 | 7,741 | 8,206 | 8,317 | 0 | (576) | 0 | (576) | 0 | 7,741 | 0 | 0 | 0 | 173 | 07/25/2050 | 1.A |
| 36263C-AD-1 | GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52 | | 09/01/2024 | Paydown | | 5,946 | 5,946 | 4,966 | 4,966 | 0 | 979 | 0 | 979 | 0 | 5,946 | 0 | 0 | 0 | 99 | 02/26/2052 | 1.A |
| 36264R-BW-4 | GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52 | | 09/01/2024 | Paydown | | 1,637 | 1,637 | 1,404 | 1,404 | 0 | 234 | 0 | 234 | 0 | 1,637 | 0 | 0 | 0 | 27 | 09/25/2052 | 1.A |
| 362924-AE-2 | GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52 | | 09/01/2024 | Paydown | | 16,941 | 16,941 | 15,834 | 15,812 | 0 | 1,129 | 0 | 1,129 | 0 | 16,941 | 0 | 0 | 0 | 271 | 08/25/2052 | 1.A |
| 362938-BB-7 | GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53 | | 09/01/2024 | Paydown | | 17,572 | 17,572 | 17,286 | 17,288 | 0 | 284 | 0 | 284 | 0 | 17,572 | 0 | 0 | 0 | 641 | 05/25/2053 | 1.A |
| 36417J-BU-2 | GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57 | | 09/01/2024 | Paydown | | 7,689 | 7,689 | 7,657 | 7,662 | 0 | 27 | 0 | 27 | 0 | 7,689 | 0 | 0 | 0 | 195 | 11/25/2057 | 1.A |
| 36418A-AG-2 | GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59 | | 09/01/2024 | Paydown | | 358 | 358 | 360 | 362 | 0 | (4) | 0 | (4) | 0 | 358 | 0 | 0 | 0 | 10 | 06/25/2059 | 1.A |
| 382371-AA-0 | GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48 | | 09/20/2024 | Paydown | | 7,668 | 7,668 | 7,664 | 7,665 | 0 | 3 | 0 | 3 | 0 | 7,668 | 0 | 0 | 0 | 107 | 05/20/2048 | 1.D FE |
| 41165A-AB-8 | HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 5.224% 09/19/37 | | 09/19/2024 | Paydown | | 2,371 | 2,371 | 2,176 | 2,213 | 0 | 158 | 0 | 158 | 0 | 2,371 | 0 | 0 | 0 | 40 | 09/19/2037 | 1.A FM |
| 44416*-AB-2 | HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33 | | 08/31/2024 | Redemption 100.0000 | | 6,257 | 6,257 | 6,257 | 6,257 | 0 | 0 | 0 | 0 | 0 | 6,257 | 0 | 0 | 0 | 207 | 05/31/2033 | 1.G PL |
| 45276K-AA-5 | IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67 | | 09/01/2024 | Paydown | | 23,881 | 23,881 | 23,881 | 24,085 | 0 | (204) | 0 | (204) | 0 | 23,881 | 0 | 0 | 0 | 689 | 05/25/2067 | 1.A FE |
| 46591T-AC-8 | JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50 | | 09/01/2024 | Paydown | | 3,361 | 3,361 | 3,605 | 3,695 | 0 | (334) | 0 | (334) | 0 | 3,361 | 0 | 0 | 0 | 78 | 07/25/2050 | 1.A |
| 46591V-AC-3 | JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A 3.500% 08/25/50 | | 09/01/2024 | Paydown | | 3,073 | 3,073 | 2,941 | 2,995 | 0 | 78 | 0 | 78 | 0 | 3,073 | 0 | 0 | 0 | 72 | 08/25/2050 | 1.A |
| 46592A-BH-6 | JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50 | | 09/01/2024 | Paydown | | 11,716 | 11,716 | 12,571 | 12,707 | 0 | (991) | 0 | (991) | 0 | 11,716 | 0 | 0 | 0 | 287 | 08/25/2050 | 1.A |
| 46592W-BP-0 | JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52 | | 09/01/2024 | Paydown | | 6,058 | 6,058 | 5,066 | 5,048 | 0 | 1,010 | 0 | 1,010 | 0 | 6,058 | 0 | 0 | 0 | 99 | 02/25/2052 | 1.A |
| 46592X-BP-8 | JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52 | | 09/01/2024 | Paydown | | 7,394 | 7,394 | 6,194 | 6,177 | 0 | 1,218 | 0 | 1,218 | 0 | 7,394 | 0 | 0 | 0 | 124 | 04/25/2052 | 1.A |
| 465978-AF-1 | JP MORGAN MORTGAGE TRUST SERIES 2023-1 CLASS A2 144A 5.500% 06/25/53 | | 09/01/2024 | Paydown | | 35,951 | 35,951 | 35,821 | 35,669 | 0 | 282 | 0 | 282 | 0 | 35,951 | 0 | 0 | 0 | 1,348 | 06/25/2053 | 1.A |
| 46620V-AA-2 | J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72 | | 09/16/2024 | Paydown | | 2,641 | 2,641 | 2,656 | 2,656 | 0 | (14) | 0 | (14) | 0 | 2,641 | 0 | 0 | 0 | 63 | 09/15/2072 | 1.A FE |
| 46640J-AC-1 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46 | | 09/01/2024 | Paydown | | 1,488 | 1,488 | 1,453 | 1,484 | 0 | 4 | 0 | 4 | 0 | 1,488 | 0 | 0 | 0 | 40 | 01/15/2046 | 1.A |
| 46644K-AG-5 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-FRR2 CLASS AK39 14 0.296% 08/27/47 | | 08/01/2024 | Paydown | | 1,200,000 | 1,200,000 | 1,149,074 | 1,184,637 | 0 | 15,363 | 0 | 15,363 | 0 | 1,200,000 | 0 | 0 | 0 | 14,567 | 08/27/2047 | 2.A FE |
| 46647E-AE-1 | JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.387% 10/25/46 | | 09/01/2024 | Paydown | | 16,368 | 16,368 | 16,468 | 16,471 | 0 | (103) | 0 | (103) | 0 | 16,368 | 0 | 0 | 0 | 399 | 10/25/2046 | 1.A |
| 46648C-AH-7 | JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.448% 01/25/47 | | 09/01/2024 | Paydown | | 1,571 | 1,571 | 1,567 | 1,566 | 0 | 5 | 0 | 5 | 0 | 1,571 | 0 | 0 | 0 | 37 | 01/25/2047 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 46648H-AG-8 | JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47 | | 09/01/2024 | Paydown | | 2,685 | 2,685 | 2,664 | 2,656 | 0 | 30 | 0 | 30 | 0 | 2,685 | 0 | 0 | 0 | 62 | 05/25/2047 | 1.A |
| 46648H-AZ-6 | JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.649% 05/25/47 | | 09/01/2024 | Paydown | | 1,628 | 1,628 | 1,622 | 1,623 | 0 | 5 | 0 | 5 | 0 | 1,628 | 0 | 0 | 0 | 39 | 05/25/2047 | 1.A |
| 46648R-AG-6 | JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48 | | 09/01/2024 | Paydown | | 32,268 | 32,268 | 31,984 | 31,903 | 0 | 365 | 0 | 365 | 0 | 32,268 | 0 | 0 | 0 | 704 | 06/25/2048 | 1.A |
| 46648U-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48 | | 09/01/2024 | Paydown | | 1,338 | 1,338 | 1,335 | 1,333 | 0 | 4 | 0 | 4 | 0 | 1,338 | 0 | 0 | 0 | 30 | 11/25/2048 | 1.A |
| 46649T-AG-1 | JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48 | | 09/01/2024 | Paydown | | 29,875 | 29,875 | 28,348 | 27,565 | 0 | 2,311 | 0 | 2,311 | 0 | 29,875 | 0 | 0 | 0 | 664 | 09/25/2048 | 1.A |
| 46649Y-AG-0 | JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49 | | 09/01/2024 | Paydown | | 2,541 | 2,541 | 2,451 | 2,430 | 0 | 111 | 0 | 111 | 0 | 2,541 | 0 | 0 | 0 | 67 | 02/25/2049 | 1.A |
| 46649Y-BG-9 | JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.254% 02/25/49 | | 09/01/2024 | Paydown | | 12,390 | 12,390 | 12,490 | 12,468 | 0 | (78) | 0 | (78) | 0 | 12,390 | 0 | 0 | 0 | 351 | 02/25/2049 | 1.A |
| 46650J-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48 | | 09/01/2024 | Paydown | | 30,331 | 30,331 | 29,687 | 29,545 | 0 | 786 | 0 | 786 | 0 | 30,331 | 0 | 0 | 0 | 690 | 12/25/2048 | 1.A |
| 46651A-BA-9 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.668% 12/25/49 | | 09/01/2024 | Paydown | | 5,633 | 5,633 | 6,065 | 5,998 | 0 | (365) | 0 | (365) | 0 | 5,633 | 0 | 0 | 0 | 177 | 12/25/2049 | 1.A |
| 46651A-BB-7 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.668% 12/25/49 | | 09/01/2024 | Paydown | | 2,987 | 2,987 | 3,182 | 3,152 | 0 | (165) | 0 | (165) | 0 | 2,987 | 0 | 0 | 0 | 94 | 12/25/2049 | 1.A |
| 46651T-AA-9 | J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72 | | 09/16/2024 | Paydown | | 21,028 | 21,028 | 21,501 | 21,467 | 0 | (439) | 0 | (439) | 0 | 21,028 | 0 | 0 | 0 | 523 | 10/17/2072 | 1.A FE |
| 46651Y-AH-3 | JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50 | | 09/01/2024 | Paydown | | 61,895 | 61,895 | 63,190 | 63,594 | 0 | (1,700) | 0 | (1,700) | 0 | 61,895 | 0 | 0 | 0 | 1,369 | 05/25/2050 | 1.A |
| 46652T-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51 | | 09/01/2024 | Paydown | | 8,570 | 8,570 | 8,979 | 9,016 | 0 | (447) | 0 | (447) | 0 | 8,570 | 0 | 0 | 0 | 175 | 03/25/2051 | 1.A |
| 46654T-BQ-0 | JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52 | | 09/01/2024 | Paydown | | 9,333 | 9,333 | 7,818 | 7,811 | 0 | 1,522 | 0 | 1,522 | 0 | 9,333 | 0 | 0 | 0 | 156 | 06/25/2052 | 1.A |
| 46654U-AC-9 | JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52 | | 09/01/2024 | Paydown | | 11,779 | 11,779 | 10,916 | 10,878 | 0 | 901 | 0 | 901 | 0 | 11,779 | 0 | 0 | 0 | 193 | 08/25/2052 | 1.A |
| 46655G-AB-1 | JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52 | | 09/01/2024 | Paydown | | 9,986 | 9,986 | 9,483 | 9,486 | 0 | 500 | 0 | 500 | 0 | 9,986 | 0 | 0 | 0 | 232 | 10/25/2052 | 1.A |
| 46655G-AD-7 | JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52 | | 09/01/2024 | Paydown | | 9,986 | 9,986 | 9,191 | 9,196 | 0 | 789 | 0 | 789 | 0 | 9,986 | 0 | 0 | 0 | 199 | 10/25/2052 | 1.A |
| 46656D-AF-8 | JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53 | | 09/01/2024 | Paydown | | 23,888 | 23,888 | 23,560 | 23,539 | 0 | 349 | 0 | 349 | 0 | 23,888 | 0 | 0 | 0 | 919 | 07/25/2053 | 1.A |
| 46656R-AN-0 | JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53 | | 09/01/2024 | Paydown | | 19,872 | 19,872 | 19,686 | 19,622 | 0 | 250 | 0 | 250 | 0 | 19,872 | 0 | 0 | 0 | 710 | 10/25/2053 | 1.A |
| 48255@-AA-7 | KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51 | | 09/15/2024 | Redemption 100.0000 | | 6,404 | 6,404 | 6,404 | 6,404 | 0 | 0 | 0 | 0 | 0 | 6,404 | 0 | 0 | 0 | 144 | 03/15/2051 | 2.A PL |
| 50200X-AA-8 | LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62 | | 09/15/2024 | Paydown | | 9,192 | 9,192 | 9,192 | 9,192 | 0 | 0 | 0 | 0 | 0 | 9,192 | 0 | 0 | 0 | 288 | 12/15/2062 | 1.A FE |
| 52678@-AB-6 | LERADO INVESTMENTS LLC 6.290% 03/31/36 | | 09/30/2024 | Redemption 100.0000 | | 9,508 | 9,508 | 9,508 | 9,508 | 0 | 0 | 0 | 0 | 0 | 9,508 | 0 | 0 | 0 | 450 | 03/31/2036 | 2.B PL |
| 53218C-AG-5 | LIFE FINANCIAL SERVICES TRUST SERIES 2021-BMR CLASS D 144A 6.611% 03/15/38 | | 08/15/2024 | Paydown | | 94,918 | 94,918 | 92,426 | 95,234 | 0 | (316) | 0 | (316) | 0 | 94,918 | 0 | 0 | 0 | 4,403 | 03/15/2038 | 1.A |
| 53948K-AA-7 | LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47 | | 09/20/2024 | Paydown | | 7,304 | 7,304 | 7,297 | 7,297 | 0 | 6 | 0 | 6 | 0 | 7,304 | 0 | 0 | 0 | 135 | 07/20/2047 | 1.D FE |
| 53948P-AA-6 | LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48 | | 09/20/2024 | Paydown | | 7,475 | 7,475 | 7,458 | 7,460 | 0 | 15 | 0 | 15 | 0 | 7,475 | 0 | 0 | 0 | 114 | 01/20/2048 | 1.D FE |
| 55282M-AJ-3 | MADISON AVENUE TRUST SERIES 2017-330M CLASS D 144A 4.108% 08/15/34 | | 08/01/2024 | Paydown | | 1,000,000 | 1,000,000 | 991,591 | 995,031 | 0 | 4,969 | 0 | 4,969 | 0 | 1,000,000 | 0 | 0 | 0 | 26,945 | 08/15/2034 | 1.F |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 55282M-AL-8 | MADISON AVENUE TRUST SERIES 2017-330M CLASS E 144A 4.167% 08/15/34 | | 08/01/2024 | Paydown | | 1,000,000 | 1,000,000 | 974,177 | 985,820 | 0 | 14,180 | 0 | 14,180 | 0 | 1,000,000 | 0 | 0 | 0 | 27,329 | 08/15/2034 | 4.A |
| 55285A-AG-2 | MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL9 CLASS C 144A 8.797% 06/19/37 | | 08/21/2024 | GOLDMAN SACHS & CO. | | 998,125 | 1,000,000 | 985,000 | 977,943 | 0 | 1,190 | 0 | 1,190 | 0 | 979,133 | 0 | 18,992 | 18,992 | 61,971 | 06/19/2037 | 1.G FE |
| 55285Q-AA-0 | MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67 | | 09/01/2024 | Paydown | | 5,729 | 5,729 | 5,604 | 5,658 | 0 | 71 | 0 | 71 | 0 | 5,729 | 0 | 0 | 0 | 150 | 05/25/2067 | 1.A FE |
| 55317X-A*-0 | MNR ABS ISSUER I LLC MNR 8.120% 12/15/38 | | 09/15/2024 | Redemption 100.0000 | | 42,404 | 42,404 | 42,404 | 42,404 | 0 | 0 | 0 | 0 | 0 | 42,404 | 0 | 0 | 0 | 2,771 | 12/15/2038 | 1.G PL |
| 56540#-AA-3 | MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25 | | 09/27/2024 | BANK OF NEW YORK | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/30/2025 | 4.A PL |
| 56540#-AA-3 | MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25 | | 07/05/2024 | Redemption 100.0000 | | 92,019 | 92,019 | 92,019 | 92,011 | 0 | 8 | 0 | 8 | 0 | 92,019 | 0 | 0 | 0 | 4,196 | 09/30/2025 | 3.C PL |
| 57110P-AA-9 | MARLETTE FUNDING TRUST SERIES 2023-1A CLASS A 144A 6.070% 04/15/33 | | 09/15/2024 | Paydown | | 65,544 | 65,544 | 65,543 | 65,555 | 0 | (11) | 0 | (11) | 0 | 65,544 | 0 | 0 | 0 | 2,624 | 04/15/2033 | 1.A FE |
| 585491-BC-6 | MELLO MORTGAGE CAPITAL ACCEPA SERIES 2021-INV3 CLASS A11 144 5.000% 10/25/51 | | 09/25/2024 | Paydown | | 18,068 | 18,068 | 16,578 | 16,370 | 0 | 1,698 | 0 | 1,698 | 0 | 18,068 | 0 | 0 | 0 | 596 | 10/25/2051 | 1.A |
| 585499-AJ-5 | MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.363% 10/25/48 | | 09/01/2024 | Paydown | | 2,159 | 2,159 | 2,177 | 2,173 | 0 | (14) | 0 | (14) | 0 | 2,159 | 0 | 0 | 0 | 62 | 10/25/2048 | 1.A |
| 599191-AA-1 | MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27 | | 09/20/2024 | Redemption 100.0000 | | 25,000 | 25,000 | 24,720 | 24,867 | 0 | 133 | 0 | 133 | 0 | 25,000 | 0 | 0 | 0 | 1,219 | 06/20/2027 | 2.C FE |
| 59980A-AB-3 | MILL CITY MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A 3.250% 07/25/59 | | 09/01/2024 | Paydown | | 13,966 | 13,966 | 14,018 | 13,984 | 0 | (19) | 0 | (19) | 0 | 13,966 | 0 | 0 | 0 | 304 | 07/25/2059 | 1.A |
| 59980C-AF-0 | MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61 | | 09/01/2024 | Paydown | | 236 | 236 | 232 | 233 | 0 | 3 | 0 | 3 | 0 | 236 | 0 | 0 | 0 | 5 | 01/25/2061 | 1.A |
| 59982V-AA-7 | MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43 | | 09/20/2024 | Paydown | | 6,612 | 6,612 | 6,607 | 6,607 | 0 | 5 | 0 | 5 | 0 | 6,612 | 0 | 0 | 0 | 162 | 07/20/2043 | 1.D FE |
| 60040#-AB-8 | MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32 | | 07/27/2024 | Redemption 100.0000 | | 414 | 414 | 414 | 402 | 0 | 13 | 0 | 13 | 0 | 414 | 0 | 0 | 0 | 1,316 | 06/30/2032 | 2.A Z |
| 61776Q-AH-9 | MORGAN STANLEY RESIDENTIAL MO SERIES 2024-3 CLASS AF 144A 6.630% 07/25/54 | | 09/25/2024 | Paydown | | 37,283 | 37,283 | 37,283 | 0 | 0 | 1 | 0 | 1 | 0 | 37,283 | 0 | 0 | 0 | 271 | 07/25/2054 | 1.A FE |
| 61777W-AA-0 | MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52 | | 09/01/2024 | Paydown | | 5,521 | 5,521 | 5,012 | 4,994 | 0 | 526 | 0 | 526 | 0 | 5,521 | 0 | 0 | 0 | 109 | 03/25/2052 | 1.A |
| 61946F-AA-3 | MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43 | | 09/20/2024 | Paydown | | 8,034 | 8,034 | 8,023 | 8,024 | 0 | 10 | 0 | 10 | 0 | 8,034 | 0 | 0 | 0 | 214 | 06/22/2043 | 1.D FE |
| 61946L-AA-0 | MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44 | | 09/27/2024 | BANK OF NEW YORK | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/22/2044 | 1.G FE |
| 61946L-AA-0 | MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44 | | 09/20/2024 | Paydown | | 28,724 | 28,724 | 28,644 | 28,653 | 0 | 71 | 0 | 71 | 0 | 28,724 | 0 | 0 | 0 | 800 | 02/22/2044 | 1.G FE |
| 61946N-AA-6 | MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A 2.100% 04/20/46 | | 09/20/2024 | Paydown | | 25,438 | 25,438 | 25,278 | 25,289 | 0 | 149 | 0 | 149 | 0 | 25,438 | 0 | 0 | 0 | 358 | 04/20/2046 | 1.A FE |
| 61946N-AB-4 | MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46 | | 09/20/2024 | Paydown | | 16,959 | 16,959 | 16,801 | 16,807 | 0 | 152 | 0 | 152 | 0 | 16,959 | 0 | 0 | 0 | 352 | 04/20/2046 | 1.E FE |
| 61946R-AB-5 | MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47 | | 09/20/2024 | Paydown | | 9,016 | 9,016 | 8,970 | 8,974 | 0 | 42 | 0 | 42 | 0 | 9,016 | 0 | 0 | 0 | 126 | 04/22/2047 | 1.E FE |
| 63940P-AD-7 | NAVIENT STUDENT LOAN TRUST SERIES 2018-A CLASS B 144A 3.680% 02/18/42 | | 09/15/2024 | Paydown | | 12,724 | 12,724 | 12,705 | 12,722 | 0 | 1 | 0 | 1 | 0 | 12,724 | 0 | 0 | 0 | 315 | 02/18/2042 | 1.A FE |
| 64755@-AA-9 | NEW MOUNTAIN GUARDIAN III BDC LLC 3.570% 07/15/25 | | 08/16/2024 | Redemption 100.0000 | | 36,761 | 36,761 | 36,761 | 36,761 | 0 | 0 | 0 | 0 | 0 | 36,761 | 0 | 0 | 0 | 1,325 | 07/15/2025 | 2.C PL |
| 64755@-AB-7 | NEW MOUNTAIN GUARDIAN III BDC LLC 3.620% 07/15/25 | | 08/16/2024 | Redemption 100.0000 | | 18,234 | 18,234 | 18,234 | 18,234 | 0 | 0 | 0 | 0 | 0 | 18,234 | 0 | 0 | 0 | 666 | 07/15/2025 | 2.C PL |
| 64831Q-AA-1 | NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62 | | 09/01/2024 | Paydown | | 21,646 | 21,646 | 21,347 | 21,371 | 0 | 275 | 0 | 275 | 0 | 21,646 | 0 | 0 | 0 | 560 | 04/25/2062 | 1.A |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 65163L-AC-3 | NEWMONT NEWCREST FIN SERIES 144A 5.750% 11/15/41 | | 09/10/2024 | Tax Free Exchange | | 1,441,774 | 1,123,000 | 1,451,313 | 1,451,166 | 0 | (9,392) | 0 | (9,392) | 0 | 1,441,774 | 0 | 0 | 0 | 52,914 | 11/15/2041 | 2.A FE |
| 67113C-AE-6 | ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49 | | 09/01/2024 | Paydown | | 5,631 | 5,631 | 5,925 | 6,021 | 0 | (391) | 0 | (391) | 0 | 5,631 | 0 | 0 | 0 | 123 | 12/25/2049 | 1.A |
| 67113K-AX-6 | ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59 | | 09/01/2024 | Paydown | | 3,842 | 3,842 | 3,926 | 3,960 | 0 | (118) | 0 | (118) | 0 | 3,842 | 0 | 0 | 0 | 103 | 06/25/2059 | 1.A |
| 67115D-AA-0 | ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61 | | 09/01/2024 | Paydown | | 24,627 | 24,627 | 22,226 | 22,218 | 0 | 2,409 | 0 | 2,409 | 0 | 24,627 | 0 | 0 | 0 | 338 | 10/25/2061 | 1.A |
| 67116M-AC-5 | ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53 | | 09/01/2024 | Paydown | | 44,988 | 44,988 | 43,216 | 43,255 | 0 | 1,733 | 0 | 1,733 | 0 | 44,988 | 0 | 0 | 0 | 1,394 | 01/25/2053 | 1.A |
| 67116W-AP-4 | ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52 | | 09/01/2024 | Paydown | | 10,768 | 10,768 | 9,150 | 9,151 | 0 | 1,618 | 0 | 1,618 | 0 | 10,768 | 0 | 0 | 0 | 172 | 02/25/2052 | 1.A |
| 67448J-AA-5 | ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52 | | 09/01/2024 | Paydown | | 11,155 | 11,155 | 10,040 | 10,063 | 0 | 1,092 | 0 | 1,092 | 0 | 11,155 | 0 | 0 | 0 | 289 | 10/25/2052 | 1.A |
| 67448K-AA-2 | ONSLOW BAY FINANCIAL LLC SERIES 2023-INV1 CLASS A1 144A 3.000% 01/25/52 | | 09/01/2024 | Paydown | | 14,824 | 14,824 | 12,348 | 12,343 | 0 | 2,480 | 0 | 2,480 | 0 | 14,824 | 0 | 0 | 0 | 293 | 01/25/2052 | 1.A |
| 67448Q-AC-5 | ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59 | | 09/01/2024 | Paydown | | 11,554 | 11,554 | 11,637 | 11,686 | 0 | (132) | 0 | (132) | 0 | 11,554 | 0 | 0 | 0 | 336 | 01/25/2059 | 1.A |
| 67647A-AA-3 | OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52 | | 09/01/2024 | Paydown | | 4,198 | 4,198 | 3,849 | 3,845 | 0 | 353 | 0 | 353 | 0 | 4,198 | 0 | 0 | 0 | 119 | 11/25/2052 | 1.A |
| 67647F-AA-2 | BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52 | | 09/01/2024 | Paydown | | 9,702 | 9,702 | 9,235 | 9,238 | 0 | 464 | 0 | 464 | 0 | 9,702 | 0 | 0 | 0 | 228 | 05/25/2052 | 1.A |
| 693652-AP-4 | PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50 | | 09/01/2024 | Paydown | | 19,899 | 19,899 | 20,343 | 20,470 | 0 | (571) | 0 | (571) | 0 | 19,899 | 0 | 0 | 0 | 398 | 05/25/2050 | 1.A |
| 69371V-AM-9 | PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48 | | 09/01/2024 | Paydown | | 7,258 | 7,258 | 7,181 | 7,072 | 0 | 186 | 0 | 186 | 0 | 7,258 | 0 | 0 | 0 | 178 | 02/25/2048 | 1.A |
| 69377T-AA-4 | PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57 | | 09/01/2024 | Paydown | | 41,749 | 41,749 | 41,748 | 41,982 | 0 | (233) | 0 | (233) | 0 | 41,749 | 0 | 0 | 0 | 1,464 | 08/25/2057 | 1.A FE |
| 69450@-AA-6 | PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37 | | 09/28/2024 | Redemption 100.0000 | | 11,338 | 11,338 | 11,338 | 0 | 0 | 0 | 0 | 0 | 0 | 11,338 | 0 | 0 | 0 | 80 | 02/28/2037 | 1.F Z |
| 74166Y-AA-8 | PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49 | | 07/30/2024 | Paydown | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 42 | 07/30/2049 | 2.B FE |
| 743874-AC-3 | PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50 | | 09/01/2024 | Paydown | | 2,267 | 2,267 | 2,368 | 2,384 | 0 | (117) | 0 | (117) | 0 | 2,267 | 0 | 0 | 0 | 47 | 02/25/2050 | 1.A |
| 749389-AA-0 | RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50 | | 09/01/2024 | Paydown | | 6,145 | 6,145 | 6,284 | 6,353 | 0 | (208) | 0 | (208) | 0 | 6,145 | 0 | 0 | 0 | 123 | 02/25/2050 | 1.A |
| 78445X-AA-4 | SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 5.794% 03/25/25 | | 09/25/2024 | Paydown | | 734 | 734 | 738 | 756 | 0 | (22) | 0 | (22) | 0 | 734 | 0 | 0 | 0 | 28 | 03/25/2025 | 5.B FE |
| 78450F-AD-9 | SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54 | | 09/15/2024 | Paydown | | 12,049 | 12,049 | 11,903 | 11,935 | 0 | 114 | 0 | 114 | 0 | 12,049 | 0 | 0 | 0 | 261 | 11/16/2054 | 1.D FE |
| 81743P-AA-4 | SEQUOIA MORTGAGE TRUST SERIES 2003-1 CLASS 1A 5.839% 04/20/33 | | 09/20/2024 | Paydown | | 2,924 | 2,924 | 2,613 | 2,617 | 0 | 307 | 0 | 307 | 0 | 2,924 | 0 | 0 | 0 | 121 | 04/20/2033 | 1.A FM |
| 81745X-AG-2 | SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47 | | 09/01/2024 | Paydown | | 781 | 781 | 783 | 783 | 0 | (2) | 0 | (2) | 0 | 781 | 0 | 0 | 0 | 20 | 07/25/2047 | 1.A |
| 81746H-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47 | | 09/01/2024 | Paydown | | 20 | 20 | 21 | 23 | 0 | (3) | 0 | (3) | 0 | 20 | 0 | 0 | 0 | 1 | 08/25/2047 | 1.A |
| 81746H-AN-1 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47 | | 09/01/2024 | Paydown | | 100 | 100 | 103 | 106 | 0 | (6) | 0 | (6) | 0 | 100 | 0 | 0 | 0 | 3 | 08/25/2047 | 1.A |
| 81746J-AN-7 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47 | | 09/01/2024 | Paydown | | 8,639 | 8,639 | 8,768 | 8,799 | 0 | (159) | 0 | (159) | 0 | 8,639 | 0 | 0 | 0 | 237 | 12/25/2047 | 1.A |
| 81746K-AN-4 | SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47 | | 09/01/2024 | Paydown | | 50,468 | 50,468 | 47,796 | 47,510 | 0 | 2,958 | 0 | 2,958 | 0 | 50,468 | 0 | 0 | 0 | 1,242 | 02/25/2047 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 81746Q-AG-6 | SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48 | | 09/01/2024 | Paydown | | 8,620 | 8,620 | 8,599 | 8,602 | 0 | 18 | 0 | 18 | 0 | 8,620 | 0 | 0 | 0 | 207 | 02/25/2048 | 1.A |
| 81746W-AN-8 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48 | | 09/01/2024 | Paydown | | 7,333 | 7,333 | 7,390 | 7,457 | 0 | (124) | 0 | (124) | 0 | 7,333 | 0 | 0 | 0 | 220 | 08/25/2048 | 1.A |
| 81746Y-AA-2 | SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49 | | 09/01/2024 | Paydown | | 4,043 | 4,043 | 4,320 | 4,371 | 0 | (328) | 0 | (328) | 0 | 4,043 | 0 | 0 | 0 | 108 | 06/25/2049 | 1.A |
| 81747C-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49 | | 09/01/2024 | Paydown | | 2,623 | 2,623 | 2,727 | 2,874 | 0 | (250) | 0 | (250) | 0 | 2,623 | 0 | 0 | 0 | 88 | 08/25/2049 | 1.A |
| 81747D-AN-9 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48 | | 09/01/2024 | Paydown | | 8,377 | 8,377 | 8,418 | 8,447 | 0 | (70) | 0 | (70) | 0 | 8,377 | 0 | 0 | 0 | 244 | 03/25/2048 | 1.A |
| 81747E-AQ-0 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48 | | 09/01/2024 | Paydown | | 4,999 | 4,999 | 4,983 | 4,978 | 0 | 22 | 0 | 22 | 0 | 4,999 | 0 | 0 | 0 | 131 | 06/25/2048 | 1.A |
| 81748E-AB-2 | SEQUOIA MORTGAGE TRUST SERIES 2024-7 CLASS A2 144A 6.000% 08/25/54 | | 09/01/2024 | Paydown | | 70,924 | 70,924 | 70,514 | 0 | 0 | 410 | 0 | 410 | 0 | 70,924 | 0 | 0 | 0 | 781 | 08/25/2054 | 1.A FE |
| 81748G-BN-0 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49 | | 09/01/2024 | Paydown | | 660 | 660 | 644 | 637 | 0 | 24 | 0 | 24 | 0 | 660 | 0 | 0 | 0 | 20 | 09/25/2049 | 1.A |
| 81748K-AA-0 | SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50 | | 09/01/2024 | Paydown | | 2,868 | 2,868 | 2,988 | 3,019 | 0 | (151) | 0 | (151) | 0 | 2,868 | 0 | 0 | 0 | 68 | 03/25/2050 | 1.A |
| 81748M-AG-3 | SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50 | | 09/01/2024 | Paydown | | 9,211 | 9,211 | 9,395 | 9,406 | 0 | (194) | 0 | (194) | 0 | 9,211 | 0 | 0 | 0 | 222 | 02/25/2050 | 1.A |
| 81749B-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53 | | 09/01/2024 | Paydown | | 4,556 | 4,556 | 4,508 | 4,491 | 0 | 66 | 0 | 66 | 0 | 4,556 | 0 | 0 | 0 | 156 | 01/25/2053 | 1.A |
| 817743-AJ-6 | SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54 | | 07/25/2024 | Paydown | | 625 | 625 | 625 | 0 | 0 | 0 | 0 | 0 | 0 | 625 | 0 | 0 | 0 | 19 | 01/25/2054 | 2.C FE |
| 82967N-BA-5 | SIRIUS XM RADIO INC SERIES 144A 5.000% 08/01/27 | | 09/12/2024 | MORGAN STANLEY & CO. INC. | | 88,281 | 90,000 | 86,600 | 88,466 | 0 | 276 | 0 | 276 | 0 | 88,742 | 0 | (461) | (461) | 5,025 | 08/01/2027 | 3.C FE |
| 83546D-AG-3 | SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50 | | 09/27/2024 | BANK OF NEW YORK | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/20/2050 | 2.B FE |
| 83546D-AG-3 | SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50 | | 09/20/2024 | Paydown | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 32 | 01/20/2050 | 2.B FE |
| 853496-AD-9 | STANDARD INDUSTRIES INC SERIES 144A 4.750% 01/15/28 | | 09/12/2024 | TD SECURITIES USA | | 63,213 | 65,000 | 59,638 | 62,354 | 0 | 417 | 0 | 417 | 0 | 62,771 | 0 | 442 | 442 | 3,585 | 01/15/2028 | 3.B FE |
| 85573R-AA-6 | STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66 | | 09/01/2024 | Paydown | | 13,218 | 13,218 | 11,434 | 11,445 | 0 | 1,773 | 0 | 1,773 | 0 | 13,218 | 0 | 0 | 0 | 171 | 11/25/2066 | 1.A FE |
| 86361Y-AA-5 | STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38 | | 09/15/2024 | Paydown | | 15,825 | 15,825 | 15,825 | 15,824 | 0 | 1 | 0 | 1 | 0 | 15,825 | 0 | 0 | 0 | 541 | 03/15/2038 | 1.A FE |
| 86361Y-AB-3 | STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A 6.302% 03/15/38 | | 08/15/2024 | Paydown | | 2,017 | 2,017 | 2,017 | 2,017 | 0 | 0 | 0 | 0 | 0 | 2,017 | 0 | 0 | 0 | 81 | 03/15/2038 | 1.A FE |
| 86744T-AB-2 | HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48 | | 09/20/2024 | Paydown | | 3,049 | 3,049 | 3,043 | 3,085 | 0 | (37) | 0 | (37) | 0 | 3,049 | 0 | 0 | 0 | 41 | 07/20/2048 | 1.G FE |
| 86745A-AB-2 | SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49 | | 09/20/2024 | Paydown | | 2,801 | 2,801 | 2,738 | 2,781 | 0 | 20 | 0 | 20 | 0 | 2,801 | 0 | 0 | 0 | 59 | 02/22/2049 | 1.G FE |
| 86745Q-AA-9 | HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56 | | 07/30/2024 | Paydown | | 6,505 | 6,505 | 6,495 | 6,496 | 0 | 8 | 0 | 8 | 0 | 6,505 | 0 | 0 | 0 | 126 | 04/28/2056 | 1.G FE |
| 86746C-AA-9 | HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A 2.980% 06/20/47 | | 09/20/2024 | Paydown | | 15,840 | 15,840 | 15,621 | 15,926 | 0 | (86) | 0 | (86) | 0 | 15,840 | 0 | 0 | 0 | 315 | 06/20/2047 | 1.G FE |
| 86746E-AA-5 | HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A 1.800% 02/20/48 | | 09/20/2024 | Paydown | | 6,829 | 6,829 | 8,199 | 7,925 | 0 | (1,095) | 0 | (1,095) | 0 | 6,829 | 0 | 0 | 0 | 82 | 02/20/2048 | 1.G FE |
| 86765L-AN-7 | SUNOCO LP FINANCE CORP SERIES WI 5.875% 03/15/28 | | 08/30/2024 | JANE STREET CAPITAL | | 5,008 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 8 | 8 | 284 | 03/15/2028 | 3.A FE |
| 86772R-AA-3 | SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57 | | 07/30/2024 | Paydown | | 2,253 | 2,253 | 2,234 | 2,237 | 0 | 16 | 0 | 16 | 0 | 2,253 | 0 | 0 | 0 | 80 | 07/30/2057 | 1.G FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 86772Y-AA-8 | SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59 | | 07/30/2024 | Paydown | | 6,091 | 6,091 | 5,974 | 5,982 | 0 | 109 | 0 | 109 | 0 | 6,091 | 0 | 0 | 0 | 263 | 01/30/2059 | 1.G FE |
| 86773C-AA-5 | SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55 | | 07/30/2024 | Paydown | | 8,709 | 8,709 | 8,705 | 0 | 0 | 4 | 0 | 4 | 0 | 8,709 | 0 | 0 | 0 | 156 | 02/01/2055 | 1.F FE |
| 86773P-AA-6 | SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54 | | 09/30/2024 | Paydown | | 19,555 | 19,555 | 19,390 | 19,416 | 0 | 138 | 0 | 138 | 0 | 19,555 | 0 | 0 | 0 | 584 | 06/30/2054 | 1.D FE |
| 87054#-AA-6 | SWEETWATER ROYALTIES LLC 5.320% 09/30/40 | | 09/30/2024 | Redemption 100.0000 | | 14,055 | 14,055 | 14,055 | 14,055 | 0 | 0 | 0 | 0 | 0 | 14,055 | 0 | 0 | 0 | 748 | 09/30/2040 | 2.B PL |
| 87265H-AF-6 | TRI POINTE GROUP INC 5.250% 06/01/27 | | 09/12/2024 | MILLENNIUM ADVISORS LLC. | | 19,872 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | (128) | (128) | 823 | 06/01/2027 | 3.B FE |
| 87265X-AA-2 | TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57 | | 09/01/2024 | Paydown | | 17,033 | 17,033 | 16,889 | 17,027 | 0 | 7 | 0 | 7 | 0 | 17,033 | 0 | 0 | 0 | 490 | 06/25/2057 | 1.A FE |
| 879369-AF-3 | TELEFLEX INC 4.625% 11/15/27 | | 07/25/2024 | GOLDMAN SACHS & CO. | | 63,213 | 65,000 | 60,613 | 62,850 | 0 | 287 | 0 | 287 | 0 | 63,137 | 0 | 75 | 75 | 2,096 | 11/15/2027 | 3.B FE |
| 89171Y-BA-8 | TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A 4.930% 11/25/57 | | 09/01/2024 | Paydown | | 25,771 | 25,771 | 26,770 | 26,414 | 0 | (643) | 0 | (643) | 0 | 25,771 | 0 | 0 | 0 | 865 | 11/25/2057 | 1.A |
| 89172P-AC-3 | TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M1 144A 3.000% 08/25/55 | | 09/01/2024 | Paydown | | 14,795 | 14,795 | 14,566 | 14,704 | 0 | 91 | 0 | 91 | 0 | 14,795 | 0 | 0 | 0 | 293 | 08/25/2055 | 1.A |
| 89255#-AA-9 | VANDERBILT TRADEMARK ROYA 4.920% 07/01/48 | | 09/01/2024 | Redemption 100.0000 | | 1,320 | 1,320 | 1,320 | 1,320 | 0 | 0 | 0 | 0 | 0 | 1,320 | 0 | 0 | 0 | 44 | 07/01/2048 | 1.F PL |
| 911365-BG-8 | UNITED RENTALS NORTH AM 4.875% 01/15/28 | | 07/25/2024 | GOLDMAN SACHS & CO. | | 82,875 | 85,000 | 79,538 | 82,339 | 0 | 338 | 0 | 338 | 0 | 82,677 | 0 | 198 | 198 | 4,270 | 01/15/2028 | 3.A FE |
| 918204-AT-5 | VF CORP 6.450% 11/01/37 | | 09/27/2024 | STIFEL NICOLAUS & CO | | 8,080,000 | 8,000,000 | 7,951,280 | 7,966,762 | 0 | 1,141 | 0 | 1,141 | 0 | 7,967,903 | 0 | 112,097 | 112,097 | 471,567 | 11/01/2037 | 2.C FE |
| 924921-AA-7 | VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 3.800% 04/25/67 | | 09/01/2024 | Paydown | | 23,462 | 23,462 | 22,959 | 23,166 | 0 | 296 | 0 | 296 | 0 | 23,462 | 0 | 0 | 0 | 589 | 04/25/2067 | 1.A FE |
| 92538N-AA-5 | VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67 | | 09/01/2024 | Paydown | | 8,744 | 8,744 | 8,744 | 8,817 | 0 | (73) | 0 | (73) | 0 | 8,744 | 0 | 0 | 0 | 261 | 04/25/2067 | 1.A FE |
| 92538Q-AA-8 | VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66 | | 09/01/2024 | Paydown | | 9,440 | 9,440 | 8,507 | 8,599 | 0 | 841 | 0 | 841 | 0 | 9,440 | 0 | 0 | 0 | 117 | 10/25/2066 | 1.A FE |
| 92838@-AA-1 | VISTA RIDGE LLC 2.570% 10/14/49 | | 07/10/2024 | Call 100.0000 | | (3,199) | (3,199) | (3,199) | (3,199) | 0 | 0 | 0 | 0 | 0 | (3,199) | 0 | 0 | 0 | (2,954) | 10/14/2049 | 1.F PL |
| 92838@-AA-1 | VISTA RIDGE LLC 2.570% 10/14/49 | | 09/30/2024 | Redemption 100.0000 | | 6,486 | 6,486 | 6,486 | 6,486 | 0 | 0 | 0 | 0 | 0 | 6,486 | 0 | 0 | 0 | 104 | 10/14/2049 | 1.F PL |
| 92922F-4V-7 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 6.000% 10/25/45 | | 09/25/2024 | Paydown | | 796 | 796 | 803 | 814 | 0 | (18) | 0 | (18) | 0 | 796 | 0 | 0 | 0 | 28 | 10/25/2045 | 1.A FM |
| 92922F-TB-4 | WAMU MORTGAGE PASS THROUGH SERIES 2004-AR7 CLASS A6 6.165% 07/25/34 | | 09/25/2024 | Paydown | | 92,527 | 92,527 | 85,444 | 85,766 | 0 | 6,761 | 0 | 6,761 | 0 | 92,527 | 0 | 0 | 0 | 3,195 | 07/25/2034 | 1.A FM |
| 92966*-AG-4 | WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28 | | 07/31/2024 | Redemption 100.0000 | | 19,075 | 19,075 | 19,075 | 19,074 | 0 | 0 | 0 | 0 | 0 | 19,075 | 0 | 0 | 0 | 878 | 01/31/2028 | 1.F |
| 931422-AK-5 | WALGREEN CO 4.400% 09/15/42 | | 07/29/2024 | 1150_600_CORPORLI | | 3,354,540 | 4,900,000 | 4,517,408 | 4,556,173 | 0 | 6,507 | 0 | 6,507 | 0 | 4,562,680 | 0 | (1,208,140) | (1,208,140) | 186,853 | 09/15/2042 | 2.C FE |
| 93363X-AD-5 | WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 5.138% 07/25/47 | | 09/25/2024 | Paydown | | 2,755 | 2,755 | 1,782 | 1,743 | 0 | 1,011 | 0 | 1,011 | 0 | 2,755 | 0 | 0 | 0 | 37 | 07/25/2047 | 1.A FM |
| 93935F-AC-5 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.083% 08/25/46 | | 09/01/2024 | Paydown | | 8 | 77 | 48 | 46 | 0 | (38) | 0 | (38) | 0 | 8 | 0 | 0 | 0 | 2 | 08/25/2046 | 1.G FM |
| 93935F-AC-5 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.083% 08/25/46 | | 08/01/2024 | Paydown | | 496 | 546 | 342 | 326 | 0 | 169 | 0 | 169 | 0 | 496 | 0 | 0 | 0 | 14 | 08/25/2046 | 2.B FM |
| 93935Y-AA-8 | WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 5.168% 12/25/36 | | 09/25/2024 | Paydown | | 1,040 | 1,040 | 614 | 579 | 0 | 461 | 0 | 461 | 0 | 1,040 | 0 | 0 | 0 | 17 | 12/25/2036 | 1.A FM |
| 949796-AA-4 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50 | | 09/01/2024 | Paydown | | 2,954 | 2,954 | 3,131 | 3,177 | 0 | (223) | 0 | (223) | 0 | 2,954 | 0 | 0 | 0 | 56 | 05/25/2050 | 1.A |
| 949831-AS-0 | WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49 | | 09/01/2024 | Paydown | | 341 | 341 | 341 | 341 | 0 | 0 | 0 | 0 | 0 | 341 | 0 | 0 | 0 | 7 | 07/25/2049 | 1.A |
| 949930-AD-3 | WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51 | | 09/01/2024 | Paydown | | 10,644 | 10,644 | 9,804 | 9,829 | 0 | 815 | 0 | 815 | 0 | 10,644 | 0 | 0 | 0 | 173 | 12/25/2051 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 95002F-AE-4 | WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A 3.500% 09/25/49 | | 09/01/2024 | Paydown | | 27,937 | 27,937 | 28,418 | 28,521 | 0 | (584) | 0 | (584) | 0 | 27,937 | 0 | 0 | 0 | 638 | 09/25/2049 | 1.A |
| 95002K-AA-1 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49 | | 09/01/2024 | Paydown | | 6,613 | 6,613 | 6,775 | 6,813 | 0 | (200) | 0 | (200) | 0 | 6,613 | 0 | 0 | 0 | 130 | 12/25/2049 | 1.A |
| 95002Q-AA-8 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A 3.000% 12/25/49 | | 09/01/2024 | Paydown | | 12,171 | 12,171 | 12,831 | 12,928 | 0 | (756) | 0 | (756) | 0 | 12,171 | 0 | 0 | 0 | 241 | 12/25/2049 | 1.A |
| 95002T-AS-3 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50 | | 09/01/2024 | Paydown | | 1,995 | 1,995 | 2,079 | 2,091 | 0 | (96) | 0 | (96) | 0 | 1,995 | 0 | 0 | 0 | 41 | 06/25/2050 | 1.A |
| 95058X-AE-8 | WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48 | | 09/15/2024 | Paydown | | 4,935 | 4,935 | 4,932 | 4,933 | 0 | 2 | 0 | 2 | 0 | 4,935 | 0 | 0 | 0 | 144 | 03/15/2048 | 2.B FE |
| 95058X-AL-2 | WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51 | | 09/15/2024 | Paydown | | 3,751 | 3,751 | 3,721 | 3,717 | 0 | 34 | 0 | 34 | 0 | 3,751 | 0 | 0 | 0 | 104 | 06/15/2051 | 2.B FE |
| 95058X-AP-3 | WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52 | | 09/16/2024 | Paydown | | 631 | (1,736) | (1,736) | (1,732) | 0 | 2,363 | 0 | 2,363 | 0 | 631 | 0 | 0 | 0 | 72 | 03/15/2052 | 2.B FE |
| 955306-B#-1 | WEST PHARMACEUTICAL SERVICES I PHARMACEUTICAL SERVI 3.820% 07/05/24 | | 07/05/2024 | Maturity | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 38,200 | 07/05/2024 | 1.G |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34 | | 09/30/2024 | Redemption 100.0000 | | 7,345 | 7,345 | 7,371 | 7,368 | 0 | (23) | 0 | (23) | 0 | 7,345 | 0 | 0 | 0 | 202 | 12/18/2034 | 1.F PL |
| 98920M-AA-0 | ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51 | | 07/30/2024 | Paydown | | 1,250 | 1,250 | 1,250 | 1,251 | 0 | (1) | 0 | (1) | 0 | 1,250 | 0 | 0 | 0 | 30 | 07/30/2051 | 2.B FE |
| 00908P-AA-5 | AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30 | A | 07/15/2024 | Redemption 100.0000 | | 25,600 | 25,600 | 23,184 | 23,777 | 0 | 1,823 | 0 | 1,823 | 0 | 25,600 | 0 | 0 | 0 | 845 | 01/15/2030 | 1.C FE |
| 00901F-AG-1 | AIMCO SERIES 2021-16A CLASS D 144A 8.448% 01/17/35 | D | 07/10/2024 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 986,828 | 0 | 13,172 | 0 | 13,172 | 0 | 1,000,000 | 0 | 0 | 0 | 63,104 | 01/17/2035 | 2.C FE |
| 03769R-AG-0 | APIDOS CLO SERIES 2022-40A CLASS C 144A 8.551% 07/15/35 | D | 08/09/2024 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 987,923 | 0 | 12,077 | 0 | 12,077 | 0 | 1,000,000 | 0 | 0 | 0 | 71,123 | 07/15/2035 | 1.F FE |
| 03880R-AL-3 | ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS E 144A 8.611% 11/15/36 | D | 09/09/2024 | GOLDMAN SACHS & CO. | | 476,875 | 500,000 | 500,000 | 498,796 | 0 | (1,751) | 0 | (1,751) | 0 | 497,045 | 0 | (20,170) | (20,170) | 33,165 | 11/15/2036 | 2.C FE |
| 05330K-A@-4 | AUTO METRO PUERTO RICO METROPOLITANAS 7.500% 12/31/38 | D | 09/30/2024 | Redemption 100.0000 | | 4,800 | 4,800 | 4,800 | 4,800 | 0 | 0 | 0 | 0 | 0 | 4,800 | 0 | 0 | 0 | 270 | 12/31/2038 | 2.C FE |
| 05330K-AA-3 | AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35 | D | 09/30/2024 | Redemption 100.0000 | | 11,250 | 11,250 | 11,044 | 11,071 | 0 | 179 | 0 | 179 | 0 | 11,250 | 0 | 0 | 0 | 570 | 06/30/2035 | 2.C FE |
| 05551C-AA-3 | BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30 | D | 07/07/2024 | Redemption 100.0000 | | 46,183 | 46,183 | 46,183 | 46,183 | 0 | 0 | 0 | 0 | 0 | 46,183 | 0 | 0 | 0 | 1,212 | 01/07/2030 | 1.G FE |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28 | D | 07/07/2024 | Redemption 100.0000 | | 18,681 | 18,681 | 18,681 | 18,681 | 0 | 0 | 0 | 0 | 0 | 18,681 | 0 | 0 | 0 | 586 | 04/07/2028 | 1.G FE |
| 11042T-AA-1 | BRITISH AIR 18 1 AA PTT SERIES 144A 3.800% 09/20/31 | C | 09/20/2024 | Redemption 100.0000 | | 51,329 | 51,329 | 51,329 | 51,329 | 0 | 0 | 0 | 0 | 0 | 51,329 | 0 | 0 | 0 | 1,463 | 09/20/2031 | 1.D FE |
| 168829-AA-7 | CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33 | D | 07/20/2024 | Redemption 100.0000 | | 10,500 | 10,500 | 10,501 | 10,500 | 0 | 0 | 0 | 0 | 0 | 10,500 | 0 | 0 | 0 | 561 | 01/20/2033 | 1.F FE |
| 26251V-AE-2 | DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS C 144A 7.651% 07/15/37 | D | 09/05/2024 | Paydown | | 500,000 | 500,000 | 500,000 | 490,592 | 0 | 9,408 | 0 | 9,408 | 0 | 500,000 | 0 | 0 | 0 | 34,706 | 07/15/2037 | 1.F FE |
| 26252W-AY-5 | DRYDEN SENIOR LOAN FUND SERIES 2019-76A CLASS CR 144A 7.544% 10/20/34 | D | 08/28/2024 | Paydown | | 500,000 | 500,000 | 470,305 | 470,097 | 0 | 29,903 | 0 | 29,903 | 0 | 500,000 | 0 | 0 | 0 | 33,069 | 10/20/2034 | 1.F FE |
| 55285G-AC-8 | MDGH GMTN RSC LTD SERIES 144A 5.084% 05/22/53 | D | 09/11/2024 | JP MORGAN SECURITIES LTD | | 498,855 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (1,145) | (1,145) | 20,477 | 05/22/2053 | 1.C FE |
| 55953Y-AE-6 | MAGNETITE CLO LTD SERIES 2022-33A CLASS C 144A 8.032% 07/20/35 | D | 09/20/2024 | Paydown | | 500,000 | 500,000 | 500,000 | 490,416 | 0 | 9,584 | 0 | 9,584 | 0 | 500,000 | 0 | 0 | 0 | 37,756 | 07/20/2035 | 1.F FE |
| 55954H-AQ-5 | MAGNETITE CLO LTD SERIES 2019-22A CLASS CR 144A 7.513% 04/15/31 | D | 07/31/2024 | Paydown | | 800,000 | 800,000 | 800,000 | 795,872 | 0 | 4,128 | 0 | 4,128 | 0 | 800,000 | 0 | 0 | 0 | 48,518 | 04/15/2031 | 1.F FE |
| 62877C-AA-1 | NAC AVIATION 29 DAC 4.750% 06/30/26 | D | 09/23/2024 | Call 100.0000 | | 139,052 | 139,052 | 139,052 | 135,151 | 0 | 3,901 | 0 | 3,901 | 0 | 139,052 | 0 | 0 | 0 | 4,642 | 06/30/2026 | 4.B FE |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Ident-ification | 2<br>Description | 3<br>For-eign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consid-eration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amor-tization)/ Accretion | 13<br>Current Year's Other Than Temporary Impairment Recog-nized | 14<br>Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15<br>Total Foreign Exchange Change in Book /Adjusted Carrying Value | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Con-tractual Maturity Date | 22<br>NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 64135B-AG-4 | NEUBERGER BERMAN CLO LTD SERIES 2022-51A CLASS C 144A 9.233% 10/23/35 | D | 07/30/2024 | Paydown | | 250,000 | 250,000 | 250,000 | 247,260 | 0 | 2,740 | 0 | 2,740 | 0 | 250,000 | 0 | 0 | 0 | 18,148 | 10/23/2035 | 1.F FE |
| 64135J-AE-2 | NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS C 144A 7.585% 07/25/34 | D | 07/25/2024 | Paydown | | 500,000 | 500,000 | 500,000 | 493,234 | 0 | 6,766 | 0 | 6,766 | 0 | 500,000 | 0 | 0 | 0 | 29,083 | 07/25/2034 | 1.E FE |
| 67118Y-AG-8 | OCP CLO LTD SERIES 2022-24A CLASS C 144A 7.832% 07/20/35 | D | 08/27/2024 | Paydown | | 500,000 | 500,000 | 500,000 | 492,319 | 0 | 7,681 | 0 | 7,681 | 0 | 500,000 | 0 | 0 | 0 | 34,212 | 07/20/2035 | 1.E FE |
| 683879-AB-6 | OPTICS BIDCO SPA SERIES 2033 144A 6.375% 11/15/33 | D | 07/31/2024 | JP MORGAN SECURITIES LTD | | 349,770 | 356,000 | 301,363 | 0 | 0 | 314 | 0 | 314 | 0 | 301,677 | 0 | 48,093 | 48,093 | 1,891 | 11/15/2033 | 3.A FE |
| 74165G-AB-6 | PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49 | D | 09/20/2024 | Paydown | | 560,015 | 560,015 | 557,229 | 558,891 | 0 | 1,124 | 0 | 1,124 | 0 | 560,015 | 0 | 0 | 0 | 14,934 | 08/24/2049 | 1.G FE |
| 870674-AA-6 | SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49 | D | 07/31/2024 | Redemption 100.0000 | | 1,315 | 1,315 | 1,315 | 1,315 | 0 | 0 | 0 | 0 | 0 | 1,315 | 0 | 0 | 0 | 48 | 01/31/2049 | 2.A FE |
| 87168R-AE-5 | SYMPHONY CLO LTD SERIES 2022-36A CLASS B1 144A 8.283% 10/24/35 | D | 09/27/2024 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 976,022 | 0 | 23,978 | 0 | 23,978 | 0 | 1,000,000 | 0 | 0 | 0 | 78,485 | 10/24/2035 | 1.C FE |
| 87927V-AX-6 | TELECOM ITALIA CAPITAL SERIES 144A 6.375% 11/15/33 | D | 07/01/2024 | Tax Free Exchange | | 724,626 | 856,000 | 723,604 | 0 | 0 | 1,021 | 0 | 1,021 | 0 | 724,626 | 0 | 0 | 0 | 6,063 | 11/15/2033 | 3.C FE |
| 92338B-AS-4 | VERDE CLO LTD SERIES 2019-1A CLASS CR 144A 7.563% 04/15/32 | D | 09/04/2024 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 994,795 | 0 | 5,205 | 0 | 5,205 | 0 | 1,000,000 | 0 | 0 | 0 | 68,407 | 04/15/2032 | 1.F FE |
| G1981*-AA-2 | CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45 | D | 09/30/2024 | Redemption 100.0000 | | 17,331 | 17,331 | 17,331 | 17,223 | 0 | 108 | 0 | 108 | 0 | 17,331 | 0 | 0 | 0 | 616 | 09/30/2045 | 1.D PL |
| G2956@-AK-7 | ABP ACQUISITIONS UK LTD 4.110% 07/17/24 | D | 07/17/2024 | Maturity | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 4,110 | 07/17/2024 | 2.B |
| G3R238-AD-5 | GALAXY PIPELINE ASSETS BIDCO L SERIES REGS 2.940% 09/30/40 | D | 09/30/2024 | Redemption 100.0000 | | 8,020 | 8,020 | 6,512 | 6,604 | 0 | 1,416 | 0 | 1,416 | 0 | 8,020 | 0 | 0 | 0 | 236 | 09/30/2040 | 1.C FE |
| G6390@-AD-8 | NAMPAK LTD 11.500% 03/31/25 | D | 09/20/2024 | DIRECT | | 0 | 8 | 8 | 7 | 0 | 1 | 0 | 1 | 0 | 8 | 0 | (8) | (8) | 1 | 03/31/2025 | 4.C |
| G6390@-AD-8 | NAMPAK LTD 11.500% 03/31/25 | D | 09/25/2024 | Call 100.0000 | | 61,777 | 61,777 | 62,045 | 54,132 | 0 | 7,742 | 0 | 7,742 | 0 | 61,874 | 0 | (97) | (97) | 5,410 | 03/31/2025 | 4.C |
| G6390@-AD-8 | NAMPAK LTD 11.500% 03/31/25 | D | 09/15/2024 | Redemption 100.0000 | | 114,920 | 114,920 | 115,418 | 100,698 | 0 | 14,222 | 0 | 14,222 | 0 | 114,920 | 0 | 0 | 0 | 9,578 | 03/31/2025 | 4.C |
| K7017#-AA-8 | MERIDIAN SPIRIT APS SPIRIT APS 4.110% 08/01/30 | D | 09/30/2024 | Redemption 100.0000 | | 7,410 | 7,410 | 7,410 | 7,410 | 0 | 0 | 0 | 0 | 0 | 7,410 | 0 | 0 | 0 | 228 | 08/01/2030 | 2.A FE |
| L8038*-AA-4 | SBM BALEIA AZUL SARL BALEAI AZUL 5.500% 09/15/27 | D | 09/15/2024 | Redemption 100.0000 | | 10,500 | 10,500 | 10,500 | 10,500 | 0 | 0 | 0 | 0 | 0 | 10,500 | 0 | 0 | 0 | 433 | 09/15/2027 | 3.B |
| P4001#-AA-8 | EOLICA MESA LA PAZ S DE RL DE 5.980% 12/20/44 | D | 09/20/2024 | Redemption 100.0000 | | 1,233 | 1,233 | 1,233 | 1,233 | 0 | 0 | 0 | 0 | 0 | 1,233 | 0 | 0 | 0 | 55 | 12/20/2044 | 2.C PL |
| P7003*-AA-3 | LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37 | D | 09/30/2024 | Redemption 100.0000 | | 7,820 | 7,820 | 7,820 | 7,752 | 0 | 68 | 0 | 68 | 0 | 7,820 | 0 | 0 | 0 | 245 | 09/30/2037 | 3.B PL |
| Q6489*-AA-7 | NHK PTY LTD 7.130% 11/15/32 | D | 08/15/2024 | Redemption 100.0000 | | 5,579 | 5,579 | 5,579 | 5,579 | 0 | 0 | 0 | 0 | 0 | 5,579 | 0 | 0 | 0 | 298 | 11/15/2032 | 3.A FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 36,778,534 | 38,230,936 | 37,373,687 | 36,366,540 | 0 | 315,451 | 84,184 | 231,267 | 23,600 | 37,812,036 | (30,175) | (1,003,329) | (1,033,504) | 1,736,949 | XXX | XXX |
| 48128B-AF-8 | JPMORGAN CHASE & CO SERIES FF 5.000% Perpet. | | 08/01/2024 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 50,000 | 01/01/9999 | 2.B FE |
| 65339K-DB-3 | NEXTERA ENERGY CAPITAL HYB 6.750% 06/15/54 | | 09/23/2024 | INTL FCSTONE FINANCIA INC | | 538,125 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 38,125 | 38,125 | 10,031 | 06/15/2054 | 2.B FE |
| 857477-BA-0 | STATE STREET CORP SERIES H 7.747% Perpet. | | 09/16/2024 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 62,507 | 01/01/9999 | 2.A FE |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 2,538,125 | 2,500,000 | 2,500,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 38,125 | 38,125 | 122,538 | XXX | XXX |
| 45938B-AB-3 | INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25 | | 07/01/2024 | Redemption 100.0000 | | 3,000 | 3,000 | 2,970 | 2,983 | 0 | 17 | 0 | 17 | 0 | 3,000 | 0 | 0 | 0 | 161 | 06/06/2025 | 3.A PL |
| 59160U-AC-9 | METREA SPECIAL AEROSPACE LLC 02/14/28 | | 09/30/2024 | Redemption 100.0000 | | 12,500 | 12,500 | 11,750 | 11,701 | 0 | 799 | 0 | 799 | 0 | 12,500 | 0 | 0 | 0 | 2,061 | 02/14/2028 | 2.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 73940B-AC-9 | POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28 | | 09/30/2024 | Redemption 100.0000 | | 500 | 500 | 495 | 496 | 0 | 4 | 0 | 4 | 0 | 500 | 0 | 0 | 0 | 54 | 09/21/2028 | 2.C PL |
| 73940B-AD-7 | POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28 | | 09/30/2024 | Redemption 100.0000 | | 825 | 825 | 804 | 807 | 0 | 18 | 0 | 18 | 0 | 825 | 0 | 0 | 0 | 95 | 09/21/2028 | 2.C PL |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 16,825 | 16,825 | 16,019 | 15,987 | 0 | 838 | 0 | 838 | 0 | 16,825 | 0 | 0 | 0 | 2,371 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 42,056,426 | 43,221,877 | 42,761,125 | 39,604,266 | 0 | 287,714 | 84,184 | 203,530 | 23,600 | 43,039,659 | (30,175) | (953,060) | (983,235) | 1,956,257 | XXX | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 42,056,426 | 43,221,877 | 42,761,125 | 39,604,266 | 0 | 287,714 | 84,184 | 203,530 | 23,600 | 43,039,659 | (30,175) | (953,060) | (983,235) | 1,956,257 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 6009999999 - Totals | | | | | | 42,056,426 | XXX | 42,761,125 | 39,604,266 | 0 | 287,714 | 84,184 | 203,530 | 23,600 | 43,039,659 | (30,175) | (953,060) | (983,235) | 1,956,257 | XXX | XXX |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/14/2016 | 09/23/2026 | 1 | 112,400 | CSWAP: EUR/USD 9/23/2026 | 205 | 0 | 1,663 | 795 | | 2,016 | 0 | (1,140) | 0 | 0 | 792 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 09/14/2016 | 09/23/2028 | 1 | 112,400 | CSWAP: EUR/USD 9/23/2028 | 205 | 0 | 1,612 | 795 | | 3,228 | 0 | (1,140) | 0 | 0 | 1,122 | | (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 | 511 | (11,985) | | (6,464) | 0 | (6,655) | 0 | 0 | 1,244 | | (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 | 2,042 | (47,940) | | (25,851) | 0 | (26,620) | 0 | 0 | 4,977 | | (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 | 592 | (11,015) | | (7,759) | 0 | (6,655) | 0 | 0 | 895 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | 1 | 369,360 | CSWAP: GBP/USD 11/10/2026 | (5,145) | 0 | 1,777 | (33,045) | | (23,276) | 0 | (19,964) | 0 | 0 | 2,684 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/18/2016 | 12/08/2028 | 1 | 105,800 | CSWAP: EUR/USD 12/8/2028 | (315) | 0 | 1,648 | (5,805) | | (2,365) | 0 | (1,140) | 0 | 0 | 1,083 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 508,720 | CSWAP: GBP/USD 2/27/2029 | 9,980 | 0 | 3,993 | (27,820) | | 3,427 | 0 | (26,620) | 0 | 0 | 5,344 | | (100/100) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 763,080 | CSWAP: GBP/USD 2/27/2029 | 14,970 | 0 | 5,990 | (41,730) | | 5,141 | 0 | (39,930) | 0 | 0 | 8,016 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/08/2017 | 09/13/2027 | 1 | 561,100 | CSWAP: EUR/USD 9/13/2027 | (34,725) | 0 | 8,751 | 3,075 | | 14,041 | 0 | (5,700) | 0 | 0 | 4,822 | | (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 | 17,501 | 6,150 | | 28,082 | 0 | (11,400) | 0 | 0 | 9,643 | | (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 | (215) | 12,290 | | 10,644 | 0 | (2,280) | 0 | 0 | 1,268 | | (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 | (644) | 36,870 | | 31,933 | 0 | (6,840) | 0 | 0 | 3,804 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I70UK5573 | 07/27/2017 | 08/17/2027 | 1 | 262,500 | CSWAP: GBP/USD 8/17/2027 | 4,740 | 0 | 2,572 | (5,770) | | 6,231 | 0 | (13,310) | 0 | 0 | 2,227 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I70UK5573 | 07/27/2017 | 08/17/2027 | 1 | 656,250 | CSWAP: GBP/USD 8/17/2027 | 11,850 | 0 | 6,430 | (14,425) | | 15,579 | 0 | (33,275) | 0 | 0 | 5,568 | | (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 | 2,312 | (2,670) | | 8,857 | 0 | (13,310) | 0 | 0 | 2,332 | | (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 | 9,246 | (10,680) | | 35,427 | 0 | (53,240) | 0 | 0 | 9,330 | | (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 | 9,387 | (10,680) | | 59,097 | 0 | (53,240) | 0 | 0 | 11,982 | | (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 | 2,347 | (2,670) | | 14,774 | 0 | (13,310) | 0 | 0 | 2,995 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 10/18/2017 | 10/30/2024 | 1 | 117,770 | CSWAP: EUR/USD 10/30/2024 | 1,495 | 0 | 2,107 | 6,165 | | 6,273 | 0 | (1,140) | 0 | 0 | 169 | | (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 | (59) | 9,278 | | 8,411 | 0 | (1,491) | 0 | 0 | 930 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 143,100 | CSWAP: GBP/USD 14-MAR-2030 | 3,645 | 0 | 1,773 | 8,965 | | 20,706 | 0 | (6,655) | 0 | 0 | 1,671 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 143,100 | CSWAP: GBP/USD 14-MAR-2030 | 3,645 | 0 | 1,773 | 8,965 | | 20,706 | 0 | (6,655) | 0 | 0 | 1,671 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 143,100 | CSWAP: GBP/USD 14-MAR-2030 | 3,645 | 0 | 1,773 | 8,965 | | 20,706 | 0 | (6,655) | 0 | 0 | 1,671 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2027 | 1 | 142,920 | CSWAP: GBP/USD 14-MAR-2027 | 3,465 | 0 | 1,727 | 8,785 | | 14,577 | 0 | (6,655) | 0 | 0 | 1,119 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2027 | 1 | 142,920 | CSWAP: GBP/USD 14-MAR-2027 | 3,465 | 0 | 1,727 | 8,785 | | 14,577 | 0 | (6,655) | 0 | 0 | 1,119 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 116,860 | CSWAP: EUR/USD 29-JUN-2030 | 1,080 | 0 | 2,392 | 5,255 | | 12,994 | 0 | (1,140) | 0 | 0 | 1,401 | | (100/100) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 116,860 | CSWAP: EUR/USD 29-JUN-2030 | 1,080 | 0 | 2,392 | 5,255 | | 12,994 | 0 | (1,140) | 0 | 0 | 1,401 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 116,860 | CSWAP: EUR/USD 29-JUN-2030 | 1,080 | 0 | 2,392 | 5,255 | | 12,994 | 0 | (1,140) | 0 | 0 | 1,401 | | (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 | 28,702 | (115,830) | | 68,801 | 0 | (119,790) | 0 | 0 | 23,461 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/31/2018 | 11/29/2028 | 1 | 893,900 | CSWAP: GBP/USD 29-NOV-2028 | (525) | 0 | 11,162 | (45,045) | | 26,756 | 0 | (46,585) | 0 | 0 | 9,124 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Societe Generale O2RNE8IBXP4R0TD8PU41 | 03/11/2019 | 03/27/2028 | 1 | 336,960 | CSWAP: EUR/USD 27-MAR-2028 | (600) | 0 | 6,910 | 2,145 | | 17,036 | 0 | (3,420) | 0 | 0 | 3,148 | | (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 | 9,213 | 2,860 | | 22,715 | 0 | (4,560) | 0 | 0 | 4,197 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 07/17/2019 | 09/17/2031 | 1 | 372,870 | CSWAP: GBP/USD 17-SEP-2031 | (1,635) | 0 | 2,804 | (29,535) | | 3,628 | 0 | (19,965) | 0 | 0 | 4,921 | | (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 | 935 | (9,845) | | 1,209 | 0 | (6,655) | 0 | 0 | 1,640 | | (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 | 935 | (9,845) | | 1,209 | 0 | (6,655) | 0 | 0 | 1,640 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 02/06/2020 | 06/20/2026 | 1 | 767,900 | CSWAP: EUR/USD 20-JUN-2026 | 3,220 | 0 | 11,821 | (13,335) | | (4,790) | 0 | (7,980) | 0 | 0 | 5,036 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 09/23/2020 | 12/02/2030 | 1 | 496,510 | CSWAP: AUD/USD 02-DEC-2030 | (20,195) | 0 | (413) | 10,885 | | 18,309 | 0 | (7,980) | 0 | 0 | 6,169 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 04/30/2024 | 06/05/2031 | 1 | 1,070,600 | CSWAP: EUR/USD 05-JUN-2031 | 0 | (16,012) | 6,246 | (45,450) | | (15,610) | 0 | (29,438) | 0 | 0 | 13,837 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/09/2024 | 06/05/2031 | 1 | 645,480 | CSWAP: EUR/USD 05-JUN-2031 | 0 | (6,488) | 3,567 | (24,150) | | (10,022) | 0 | (17,663) | 0 | 0 | 8,343 | | (100/100) |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | 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 |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | 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 | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | 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 |

# 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) |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | | | | | | (110,945) | (22,500) | 177,394 | (367,732) | XXX | 446,941 | 0 | (645,786) | 0 | 0 | 174,197 | 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 |
|---|---|
| | |

# 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 | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1759999999 - Totals | | | | | | | | | | | | | | | | | | | | XXX | XXX |

NONE

| 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 |
|---|---|
| | |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Barclays Bank, PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 0 | 0 | 0 | (20,195) | 0 | 21,810 | 0 | 21,810 | 7,795 | 0 |
| BNP Paribas | R0MUWSFPU8MPRO8K5P83 | Y | Y | 0 | 0 | 795 | (139,150) | 0 | 10,587 | (25,633) | 0 | 36,331 | 0 |
| Citibank, N.A. | 570DZWZ7FF32TWEFA76 | Y | Y | 315,821 | 0 | 128,688 | (70,745) | 0 | 300,465 | (35,825) | 0 | 56,634 | 0 |
| CREDIT AGRICOLE CORPORATE & INVESTMENT BANK | 1VUV7VQFKUOQSJ21A208 | Y | Y | 0 | 0 | 0 | (49,225) | 0 | 6,047 | 0 | 6,047 | 8,202 | 0 |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | 510,000 | 0 | 0 | (226,605) | 0 | 95,557 | (34,683) | 0 | 39,890 | 0 |
| Morgan Stanley Capital Services LLC | I7331LVCZKQKX5T7XV54 | Y | Y | 0 | 0 | 10,885 | 0 | 10,885 | 18,309 | 0 | 18,309 | 6,169 | 6,169 |
| Societe Generale | O2RNE8IBXP4R0TD8PU41 | Y | Y | 0 | 0 | 5,005 | 0 | 5,005 | 39,751 | 0 | 39,751 | 7,345 | 7,345 |
| Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | Y | Y | 0 | 0 | 6,165 | (13,350) | 0 | 50,556 | 0 | 50,556 | 11,831 | 4,646 |
| 0299999999. Total NAIC 1 Designation | | | | 825,821 | 0 | 151,538 | (519,270) | 15,890 | 543,082 | (96,141) | 136,473 | 174,197 | 18,160 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0999999999 - Gross Totals | | | | 825,821 | 0 | 151,538 | (519,270) | 15,890 | 543,082 | (96,141) | 136,473 | 174,197 | 18,160 |
| 1. Offset per SSAP No. 64 | | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 151,538 | (519,270) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| NONE | | | | | | | | |
| 0199999999 - Total | | | | | | | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|---|
| Citibank, N.A. | 570DZWZ7FF32TWEFA76 | Cash | 000000-00-0 | CASH | 315,821 | 315,821 | XXX | | IV |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | CASH | 510,000 | 510,000 | XXX | | IV |
| 0299999999 - Total | | | | | 825,821 | 825,821 | 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 (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | 0 | 0 | XXX |
| 0309999999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 36829J-AA-9 | GEWMC_06-1 - USD | | 6. | 3,431 | 3,431 | 08/25/2036 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | 3,431 | 3,431 | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 3,431 | 3,431 | XXX |
| 1309999999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 2419999999. Total - Issuer Obligations | | | | 0 | 0 | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | 3,431 | 3,431 | XXX |
| 2459999999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | 0 | 0 | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | 0 | 0 | XXX |
| 2509999999. Total Bonds | | | | 3,431 | 3,431 | XXX |
| 4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) | | | | 0 | 0 | XXX |
| 4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates | | | | 0 | 0 | XXX |
| 4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | 0 | 0 | XXX |
| 5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated) | | | | 0 | 0 | XXX |
| 5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds | | | | 0 | 0 | XXX |
| 5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts | | | | 0 | 0 | XXX |
| 5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds | | | | 0 | 0 | XXX |
| 5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates | | | | 0 | 0 | XXX |
| 5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | 0 | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| 000000-00-0 | BOFA SECURITIES INC - USD | | 1.E | 757,112 | 750,000 | 08/11/2025 |
| 000000-00-0 | CANADIAN IMPERIAL BANK - USD | | 1.F | 751,412 | 750,000 | 01/31/2025 |
| 000000-00-0 | HSBC BANK PLC - USD | | 1.E | 850,448 | 850,000 | 02/07/2025 |
| 000000-00-0 | MANHATTAN ASSET FUNDING CO LLC - USD | | 1.G | 744,407 | 743,881 | 11/25/2024 |
| 000000-00-0 | PFIZER INC. - USD | | 1.G | 742,141 | 741,167 | 12/20/2024 |
| 000000-00-0 | SOCIETE GENERALE SA - USD | | 1.E | 751,603 | 750,000 | 02/03/2025 |
| 000000-00-0 | THUNDER BAY FUNDING LLC - USD | | 1.G | 750,033 | 750,000 | 03/12/2025 |
| 000000-00-0 | WESTPAC BANKING CORP - USD | | 1.C | 750,394 | 750,000 | 01/27/2025 |
| 000000-00-0 | COMMONWEALTH BANK OF AUSTRALIA - USD | | 1.C | 752,329 | 752,016 | 09/12/2025 |
| 000000-00-0 | TOYOTA MOTOR CREDIT CORP - USD | | 1.E | 500,208 | 500,000 | 06/10/2025 |
| 000000-00-0 | BOFA SECURITIES INC. SLRPIG 5.1 - USD | | 2.B | 1,500,000 | 1,500,000 | 01/03/2025 |
| 9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type) | | | | 8,850,088 | 8,837,064 | XXX |
| 05593D-4N-0 | BNP PARIBAS (NEW YORK BRANCH) - USD | | 1.D | 750,844 | 750,000 | 02/11/2025 |
| 21684L-HH-8 | COOPERATIEVE RABOBANK UA (NEW Y - USD | | 1.C | 750,571 | 750,000 | 03/03/2025 |
| 22532X-YU-6 | CREDIT AGRICOLE CORPORATE AND I - USD | | 1.D | 750,132 | 750,000 | 08/14/2025 |
| 53947B-U5-7 | LLOYDS BANK CORPORATE MARKETS P - USD | | 1.E | 750,212 | 750,091 | 11/18/2024 |
| 60683D-D5-5 | MITSUBISHI UFJ TRUST AND BANKIN - USD | | 1.E | 750,365 | 750,000 | 08/14/2025 |
| 60683D-YL-7 | MITSUBISHI UFJ TRUST AND BANKIN - USD | | 1.E | 250,229 | 250,000 | 07/01/2025 |
| 60710T-NM-9 | MIZUHO BANK LTD (NEW YORK BRANC - USD | | 1.E | 750,862 | 750,000 | 02/06/2025 |
| 83050P-5B-1 | SKANDINAVISKA ENSKILDA BANKEN A - USD | | 1.D | 750,328 | 750,000 | 02/06/2025 |
| 86564P-F2-2 | SUMITOMO MITSUI TRUST BANK LTD - USD | | 1.E | 749,935 | 750,000 | 08/25/2025 |
| 86959T-AH-9 | SVENSKA HANDELSBANKEN AB (NEW Y - USD | | 1.C | 500,422 | 500,000 | 01/17/2025 |
| 87019W-TG-0 | SWEDBANK AB - USD | | 1.D | 750,386 | 750,000 | 02/05/2025 |
| 95001K-SM-7 | WELLS FARGO BANK NA - USD | | 1.C | 750,324 | 750,000 | 02/07/2025 |
| 16677J-L7-9 | CHEVRON CORP - USD | | 1.G | 746,199 | 746,053 | 11/07/2024 |
| 82124Q-DP-3 | SHEFFIELD RECEIVABLES COMPANY L - USD | | 1.G | 750,206 | 750,000 | 12/19/2024 |
| 89152E-KJ-6 | TOTALENERGIES CAPITAL SA - USD | | 1.G | 748,187 | 748,282 | 10/18/2024 |
| BYM51M-QV-4 | BOFA SECURITIES INC. SLRPA 4.86 - USD | | 1.A | 4,363,006 | 4,363,006 | 10/01/2024 |
| BYM3VZ-3R-1 | CITIGROUP GLOBAL MARKETS INC. S - USD | | 2.B | 3,000,000 | 3,000,000 | 11/04/2024 |
| BYM51M-QM-4 | HSBC SECURITIES (USA) INC. SLRP - USD | | 1.A | 10,042,972 | 10,042,972 | 10/01/2024 |
| BYM4R8-RE-7 | TD SECURITIES (USA) LLC SLRPIG - USD | | 2.B | 3,800,000 | 3,800,000 | 11/04/2024 |
| BYM51M-K5-7 | TD SECURITIES (USA) LLC SLRPIG - USD | | 2.B | 1,792,296 | 1,792,296 | 10/01/2024 |
| 9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type) | | | | 33,497,478 | 33,492,701 | XXX |
| 9999999999 - Totals | | | | 42,350,997 | 42,333,196 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ (2,827,943) Book/Adjusted Carrying Value $ (2,844,727)
2. Average balance for the year Fair Value $ 47,941,868 Book/Adjusted Carrying Value $ 47,941,879
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 32,237,469 NAIC 2 $ 10,092,296 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 3,431

# 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 (Line 9 for Separate Accounts))

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 9999999999 - Totals | | | | | | XXX |

NONE

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 | Amount of Interest Accrued | 6 | 7 | 8 | |
| Depository | | Code | Rate of Interest | During Current Quarter | at Current Statement Date | First Month | Second Month | Third Month | * |
| Bank of America, N. A. | Charlotte, NC | | 0.000 | 0 | 0 | 4,262,593 | 659,583 | (5,487,332) | XXX |
| Cayman National Bank Ltd. | George Town, BWI | | 0.000 | 0 | 0 | 4,001,407 | 4,005,094 | 4,009,724 | XXX |
| Citibank, N.A. | Sioux Falls, SD | | 0.000 | 0 | 0 | 579,873 | 149,547 | 129,515 | XXX |
| JPMorgan Chase Bank, N.A. | Columbus, OH | | 4.850 | 97,754 | 0 | 10,206,076 | 11,667,561 | 13,101,761 | XXX |
| The Bank of New York Mellon | New York, NY | | 1.600 | 7,097 | 0 | 2,072,857 | 1,643,081 | 1,585,239 | XXX |
| Wells Fargo Bank, N.A. | Sioux Falls, SD | | 0.000 | 0 | 0 | 3,435,170 | 9,729,553 | 14,032,708 | XXX |
| Canadian Imperial Bank of Commerce | Toronto, Canada | | 0.000 | 0 | 0 | 265,945 | 265,945 | 267,450 | 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 | 104,851 | 0 | 24,823,921 | 28,120,364 | 27,639,065 | 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 | 104,851 | 0 | 24,823,921 | 28,120,364 | 27,639,065 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | | XXX | XXX | 104,851 | 0 | 24,823,921 | 28,120,364 | 27,639,065 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 0309999999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2509999999. Total Bonds | | | | | | 0 | 0 | 0 |
| 857492-86-2 | STATE ST TR PL MM-PREM | | 09/30/2024 | 5.250 | | 16,298,824 | 71,245 | 0 |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 16,298,824 | 71,245 | 0 |
| 8609999999 - Total Cash Equivalents | | | | | | 16,298,824 | 71,245 | 0 |