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

QUARTERLY STATEMENT

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

RiverSource Life Insurance Co. of New York

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 80594 Employer's ID Number 41-0987741

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

Country of Domicile United States of America

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

Incorporated/Organized 07/10/1972 Commenced Business 10/25/1972

Statutory Home Office 20 Madison Avenue Extension (Street and Number), Albany, NY, US 12203-5326 (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center (Street and Number)
Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Madison Avenue Extension (Street and Number)
Albany, NY, US 12203-5326 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim (Name), 612-671-3969 (Area Code) (Telephone Number)
jill.l.rickheim@ampf.com (E-mail Address), 612-671-7543 (FAX Number)

OFFICERS

Chairman, President & CEO	Gumer Cruz Alvero	Secretary	Paula Jacqueline Minella #
Appointed Actuary	Kevin Loren Kehn	Treasurer	Shweta Jhanji

OTHER

Lynn Murphy Abbott, VP - National Sales Manager & Fund Management	Stephen Paul Blaske, SVP & Chief Actuary	Gregg Lewis Ewing, VP, CFO & Controller
Mark Gorham, VP - Insurance Product Development	Kirk Michael Moore, VP - Investments	Thomas William Murphy, VP - Investments
Michael John Pelzel, SVP - Corporate Tax		

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero	Karen Marie Bohn	Mark Gorham
Ronald Louis Guzior	Brian Edward Hartert #	Diana Marie Marchesi #
Jason John Poor		

State of Massachusetts
County of Suffolk 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.

Gumer Cruz Alvero Chairman, President & CEO	Paula Jacqueline Minella Secretary	Shweta Jhanji Treasurer

Subscribed and sworn to before me this 5th day of November, 2021

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

KELLY J. CROWE
Notary Public
Commonwealth of Massachusetts
My Commission Expires March 7, 2025

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,486,941,675		1,486,941,675	1,678,696,378
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens	161,683,088		161,683,088	168,919,816
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ (4,109,828)), cash equivalents ($ 433,993,051) and short-term investments ($ 110,428)	429,993,651		429,993,651	260,184,457
6. Contract loans (including $ premium notes)	49,517,297	3,199	49,514,098	48,704,372
7. Derivatives	424,868,428		424,868,428	411,461,909
8. Other invested assets	115,793		115,793	116,705
9. Receivables for securities	1,929,713		1,929,713	3,310,504
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,555,049,645	3,199	2,555,046,446	2,571,394,141
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	13,787,110		13,787,110	13,653,361
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	397,582	30,418	367,164	525,595
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,749,733		1,749,733	2,029,627
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	74,559,161	32,823,260	41,735,901	27,681,705
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,993,917		4,993,917	3,262,711
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	179,339,081	33,190	179,305,891	56,349,165
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,829,876,229	32,890,067	2,796,986,162	2,674,896,305
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,303,221,884		5,303,221,884	5,127,994,711
28. Total (Lines 26 and 27)	8,133,098,113	32,890,067	8,100,208,046	7,802,891,016
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Derivative collateral	169,231,003		169,231,003	46,461,055
2502. Business owned life insurance	7,236,939		7,236,939	7,181,819
2503. Reinsurance premium asset	2,381,821		2,381,821	2,410,402
2598. Summary of remaining write-ins for Line 25 from overflow page	489,318	33,190	456,128	295,889
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	179,339,081	33,190	179,305,891	56,349,165

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,749,848,704 less $ included in Line 6.3 (including $ Modco Reserve)	1,749,848,704	1,749,334,873
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	251,262,168	253,838,612
3.	Liability for deposit-type contracts (including $ Modco Reserve)	3,117,431	3,072,610
4.	Contract claims:		
	4.1 Life	3,826,940	4,727,353
	4.2 Accident and health	1,103,481	1,227,153
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 130,794 accident and health premiums	243,001	264,666
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	38,572	31,448
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,550,719 ceded	1,550,719	1,556,906
	9.4 Interest Maintenance Reserve	5,197,412	1,986,626
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		144
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	103,484	183,113
13.	Transfers to Separate Accounts due or accrued (net) (including $ (138,230,903) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(142,423,870)	(143,086,179)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(537,122)	(281,933)
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	1,634,967	19,315,143
15.2	Net deferred tax liability		
16.	Unearned investment income	314,116	322,156
17.	Amounts withheld or retained by reporting entity as agent or trustee	120,808	66,171
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	1,173,592	2,908,048
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	541,390	17,778,256
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	9,384,073	6,595,954
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	312,477,257	193,350,870
	24.09 Payable for securities	47,380,875	1,583,201
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	231,152,696	255,252,164
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,477,510,694	2,370,027,355
27.	From Separate Accounts Statement	5,302,722,110	5,127,510,459
28.	Total liabilities (Lines 26 and 27)	7,780,232,804	7,497,537,814
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	106,925,830	106,925,830
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	211,049,412	196,427,372
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 499,774 in Separate Accounts Statement)	317,975,242	303,353,202
38.	Totals of Lines 29, 30 and 37	319,975,242	305,353,202
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,100,208,046	7,802,891,016
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	231,152,696	255,252,164
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	231,152,696	255,252,164
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	223,143,276	222,903,314	297,102,851
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	65,242,066	61,737,375	83,344,888
4.	Amortization of Interest Maintenance Reserve (IMR)	405,375	368,689	484,847
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	28,908	13,749	53,241
6.	Commissions and expense allowances on reinsurance ceded	1,944,232	1,817,920	2,428,450
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	77,118,059	69,950,640	95,495,064
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	29,506,839	26,070,441	35,367,633
9.	Totals (Lines 1 to 8.3)	397,388,755	382,862,128	514,276,974
10.	Death benefits	15,098,949	13,319,091	20,249,735
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	63,305,097	65,075,710	85,219,392
13.	Disability benefits and benefits under accident and health contracts	10,575,871	10,677,572	14,353,431
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	299,386,962	234,937,662	329,947,890
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	102,332	136,466	150,330
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(2,062,613)	19,207,118	74,385,881
20.	Totals (Lines 10 to 19)	386,406,598	343,353,619	524,306,659
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	21,968,278	20,012,139	27,116,937
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	16,104,315	17,100,171	21,779,351
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,730,614	1,879,969	3,625,347
25.	Increase in loading on deferred and uncollected premiums	8,794	(693)	5,513
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(119,287,764)	(70,659,920)	(110,947,084)
27.	Aggregate write-ins for deductions	177,072	168,612	210,866
28.	Totals (Lines 20 to 27)	307,107,907	311,853,897	466,097,589
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	90,280,848	71,008,231	48,179,385
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	90,280,848	71,008,231	48,179,385
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	37,789,336	15,777,043	34,374,889
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)	52,491,512	55,231,188	13,804,496
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (21,484,957) (excluding taxes of $ 961,258 transferred to the IMR)	(80,824,361)	(17,592,053)	(60,011,691)
35.	Net income (Line 33 plus Line 34)	(28,332,849)	37,639,135	(46,207,195)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	305,353,202	234,259,502	234,259,502
37.	Net income (Line 35)	(28,332,849)	37,639,135	(46,207,195)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,590,656	9,744,889	100,344,542	96,875,681
39.	Change in net unrealized foreign exchange capital gain (loss)	(31,408)	(426,264)	411,567
40.	Change in net deferred income tax	21,670,876	2,409,496	26,469,450
41.	Change in nonadmitted assets	(5,051,132)	21,629,828	8,523,886
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		2,386,624	2,386,624
44.	Change in asset valuation reserve	17,236,866	(17,123,804)	(17,366,313)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(13,385)	(5,091)	(5,433)
47.	Other changes in surplus in Separate Accounts Statement	13,385	5,091	5,433
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	(615,202)		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	14,622,040	146,859,557	71,093,700
55.	Capital and surplus, as of statement date (Lines 36 + 54)	319,975,242	381,119,059	305,353,202
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	29,506,839	26,070,441	35,367,633
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	29,506,839	26,070,441	35,367,633
2701.	Miscellaneous deductions	177,072	168,612	210,866
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	177,072	168,612	210,866
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	223,279,584	222,623,041	296,961,505
2.	Net investment income	55,447,813	52,950,936	72,733,513
3.	Miscellaneous income	106,782,804	96,835,071	133,086,838
4.	Total (Lines 1 to 3)	385,510,201	372,409,048	502,781,856
5.	Benefit and loss related payments	389,219,589	322,818,596	448,142,191
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(119,963,459)	(73,368,072)	(112,045,750)
7.	Commissions, expenses paid and aggregate write-ins for deductions	37,527,122	39,785,640	52,273,444
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	34,945,813	(816,311)	(816,311)
10.	Total (Lines 5 through 9)	341,729,065	288,419,853	387,553,574
11.	Net cash from operations (Line 4 minus Line 10)	43,781,136	83,989,195	115,228,282
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	274,953,479	157,403,849	213,441,725
	12.2 Stocks	22,525		
	12.3 Mortgage loans	12,767,999	13,926,700	18,507,755
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(116,177)	(334,474)	(315,315)
	12.7 Miscellaneous proceeds	20,004,823	117,258,524	20,863,907
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	307,632,649	288,254,599	252,498,072
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	80,040,197	254,041,539	328,807,198
	13.2 Stocks			
	13.3 Mortgage loans	5,700,000	21,935,490	23,585,490
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	93,270,042		2,814,817
	13.7 Total investments acquired (Lines 13.1 to 13.6)	179,010,239	275,977,029	355,207,505
14.	Net increase (or decrease) in contract loans and premium notes	805,613	(442,211)	(621,577)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	127,816,797	12,719,781	(102,087,856)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	44,821	(68,958)	(150,139)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,833,560)	567,287	1,836,655
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,788,739)	498,329	1,686,516
	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)	169,809,194	97,207,304	14,826,942
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	260,184,457	245,357,515	245,357,515
	19.2 End of period (Line 18 plus Line 19.1)	429,993,651	342,564,819	260,184,457

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

20.0001.	Exchange of an investment that resulted in a realized gain and an increase to amortized cost	596,406		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	50,292,696	51,949,342	69,863,312
3.	Ordinary individual annuities	168,159,546	166,747,551	221,145,949
4.	Credit life (group and individual)			
5.	Group life insurance	3,642	3,748	5,634
6.	Group annuities	8,361,558	7,612,187	10,291,983
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	11,659,446	11,971,266	15,983,014
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	238,476,888	238,284,094	317,289,892
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	238,476,888	238,284,094	317,289,892
14.	Deposit-type contracts	580,138	455,875	547,978
15.	Total (Lines 13 and 14)	239,057,026	238,739,969	317,837,870
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Co. of New York ("the Company" or "RiverSource Life of NY") have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services. The New York State Department of Financial Services has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as a component of its prescribed statutory accounting principles ("SAP"), as well as certain prescribed accounting practices that deviate from NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between practices prescribed by the State of New York and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
Net income (loss):					
(1) State of New York basis (Page 4 Line 35)	XXX	XXX	XXX	$ (28,332,849)	$ (46,207,195)
(2) New York prescribed practices that increase (decrease) NAIC SAP:					
Additional long-term care asset adequacy reserves required under New York Regulation 56	54	4	19	—	(5,000,000)
Additional universal life asset adequacy reserves required under New York Regulation 126	51	4	19	—	—
Additional fixed annuity asset adequacy reserves required under New York Regulation 126	51	4	19	1,000,000	(17,600,000)
Additional universal life reserves required under New York Regulation 213	51	4	19	(256,099)	(237,032)
Additional variable annuity reserves required under New York Regulation 213	51	4	19	(1,623,918)	(14,694,576)
(3) New York permitted practices that increase (decrease) NAIC SAP	None			—	—
(4) NAIC SAP basis (1–2–3)	XXX	XXX	XXX	$ (27,452,832)	$ (8,675,587)
Capital and surplus:					
(5) State of New York basis (Page 3 Line 38)	XXX	XXX	XXX	$ 319,975,242	$ 305,353,202
(6) New York prescribed practices that increase (decrease) NAIC SAP:					
Additional long-term care asset adequacy reserves required under New York Regulation 56	54	3	2	(38,000,000)	(38,000,000)
Additional universal life asset adequacy reserves required under New York Regulation 126	51	3	1	(15,000,000)	(15,000,000)
Additional fixed annuity asset adequacy reserves required under New York Regulation 126	51	3	1	(60,000,000)	(61,000,000)
Additional universal life reserves required under New York Regulation 213	51	3	1	(493,131)	(237,032)
Additional variable annuity reserves required under New York Regulation 213	51	3	1	(16,318,494)	(14,694,576)
(7) New York permitted practices that increase (decrease) NAIC SAP	None			—	—
(8) NAIC SAP basis (5–6–7)	XXX	XXX	XXX	$ 449,786,867	$ 434,284,810

B. Use of Estimates in the Preparation of the Financial Statements: No significant change.

C. Accounting Policy: No significant change, except as discussed in Note 2.

D. Going Concern Disclosures: Not applicable.

2. Accounting Changes and Corrections of Errors

Accounting Changes

Financing Derivatives

In July 2020, the NAIC adopted revisions to *SSAP 86—Derivatives*, effective January 1, 2021, which require gross reporting for financing derivative transactions. A financing derivative transaction is one in which the premium to acquire the derivative is paid throughout the derivative term or at maturity of the derivative. Prior to this change, the present value of the financing premiums payable or receivable was reported net with the value of the derivative asset or liability and the changes in value were reflected in net unrealized capital gains or losses. Under the new guidance, the undiscounted financing premium payable for purchased derivatives, and receivable for written derivatives, are required to be reported as components of payable for securities and receivable for securities, respectively, on the balance sheet.

The Company adopted this change effective January 1, 2021, resulting in an increase in total assets and liabilities of $22.6 million and $23.2 million, respectively, on the adoption date, and a $(0.6) million cumulative effect of accounting change, which represents the reversal of the pre-tax cumulative net unrealized capital gains. See Note 8A(8) for additional information.

Correction of Errors: None.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans

(1) - (5) No significant change.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Commercial
a. Current Year	
1. Average Recorded Investment*	$ 1,874,000
2. Interest Income Recognized*	49,499
3. Recorded Investments on Nonaccrual Status	—
4. Amount of Interest Income Recognized Using a Cash- Basis Method of Accounting	—

b. Prior Year: None

* The increase from prior year is primarily due to mortgage loans impaired in June 2021 due to the intent to sell as part of the reinsurance transaction described in Note 21C.

(7) - (9) No significant change.

B. - C. No significant change.

D. Loan-Backed and Structured Securities ("LBaSS")

(1) Prepayment assumptions for LBaSS are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value LBaSS except in situations where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

NOTES TO FINANCIAL STATEMENTS

(2) Other-than- temporary impairments ("OTTI") recognized during the reporting period on LBaSS due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost.

	Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss (2a) Interest	(2b) Non-interest	Fair Value 1 – (2a + 2b)
OTTI recognized 1st Quarter				
a. – c.		None		
OTTI recognized 2nd Quarter				
d. Intent to sell*	$ 41,300,670	$ 259,401	$ —	$ 41,041,269
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	41,300,670	259,401	—	41,041,269
OTTI recognized 3rd Quarter				
g. – i.		None		

* Represents LBaSS impaired in June 2021 due to the intent to sell as part of the reinsurance transaction described in Note 21C.

(3) The Company had no LBaSS as of September 30, 2021 for which an OTTI has been recognized in the current reporting period due to the fact that the present value of cash flows expected to be collected is less than the amortized cost of the securities.

(4) The following table provides information about investments in LBaSS for which the carrying value (amortized cost) exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of September 30, 2021:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	762,931
2.	12 Months or Longer	123,059

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	119,396,055
2.	12 Months or Longer	5,759,900

For all LBaSS for which carrying value exceeds fair value, RiverSource Life of NY has the intent and ability to retain the investment in the security for a period of time sufficient to recover the carrying value.

(5) No change.

E. – Q. No significant change.

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

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

7. Investment Income
No significant change.

8. Derivative Instruments

A. Derivatives under *SSAP 86 – Derivatives*

(1)-(7) No significant change.

(8) The deferred premium associated with certain options and swaptions is paid or received semiannually over the life of the option contract or at maturity. The following is a summary of the payments the Company is scheduled to make for these options as of September 30, 2021:

Fiscal Year	Derivative Premium Payments Due
2021 (for the period from October 1, 2021 to December 31, 2021)	$ 623,677
2022	1,044,615
2023	570,584
2024	329,979
Thereafter	23,865,489
Total future settled premiums	$ 26,434,344

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on Schedule DB)(1)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year – 2020	$ 27,173,643	$ 86,195,188	$ 112,753,630
Current Year - 2021	26,434,344	154,883,157	154,883,157

(1). At December 31, 2020, derivative fair value reported on Schedule DB included the impact of financing premiums. At September 30, 2021 derivative fair value reported on schedule DB excludes the impact of financing premium. See Note 2 for additional information.

B. Derivatives under *SSAP 108 – Derivative Hedging Variable Annuity Guarantees*: None.

9. Income Taxes
No significant change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

11. Debt
None.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No significant change.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant change.

14. Liabilities, Contingencies and Assessments
No significant change.

NOTES TO FINANCIAL STATEMENTS

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
No significant change.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

20. Fair Value Measurements

A. (1) Fair Value Measurements at September 30, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Total
a. Assets at fair value					
Derivative assets:					
Interest rate contracts	$ —	$ 163,152,227	$ —	$ —	$ 163,152,227
Equity contracts	2,731,531	258,392,360	—	—	261,123,891
Foreign exchange contracts	8,969	583,341	—	—	592,310
Total derivative assets	2,740,500	422,127,928	—	—	424,868,428
Separate account assets	—	—	—	5,296,366,935	5,296,366,935
Total assets at fair value	$ 2,740,500	$ 422,127,928	$ —	$ 5,296,366,935	$ 5,721,235,363
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ —	$ 123,587,284	$ —	$ —	$ 123,587,284
Equity contracts	56,005	188,816,855	—	—	188,872,860
Foreign exchange contracts	17,113	—	—	—	17,113
Total derivative liabilities	73,118	312,404,139	—	—	312,477,257
Total liabilities at fair value	$ 73,118	$ 312,404,139	$ —	$ —	$ 312,477,257

(2) There were no changes in Level 3 assets and liabilities measured at fair value during the nine months ended September 30, 2021.

(3) The Company recognizes transfers between levels of the fair value hierarchy as of the beginning of the quarter in which each transfer occurred.

(4) The Company categorizes its fair value measurements according to a three-level hierarchy. The hierarchy prioritizes the inputs used by the Company's valuation techniques. A level is assigned to each fair value measurement based on the lowest level input that is significant to the fair value measurement in its entirety. The three levels of the fair value hierarchy are defined as follows:

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that are accessible at the measurement date.

Level 2 Prices or valuations based on observable inputs other than quoted prices in active markets for identical assets and liabilities.

Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

The Company uses valuation techniques consistent with the market and income approaches to measure the fair value of its assets and liabilities. The Company's market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The Company's income approach uses valuation techniques to convert future projected cash flows to a single discounted present value amount. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs.

The following is a description of the valuation techniques used to measure fair value and the general classification of these instruments pursuant to the fair value hierarchy.

Derivative assets and liabilities
Derivatives that are measured using quoted prices in active markets, such as derivatives that are exchange-traded, are classified as Level 1 measurements. The variation margin on futures contracts is also classified as Level 1. The fair value of derivatives that are traded in less active over-the-counter markets is generally measured using pricing models with market observable inputs such as interest rates and equity index levels. These measurements are classified as Level 2 within the fair value hierarchy and include swaps and the majority of options. The counterparties' nonperformance risk associated with uncollateralized derivative assets was immaterial as of September 30, 2021.

Separate account assets
The fair value of assets held by separate accounts is determined by the NAV of the funds in which those separate accounts are invested. The NAV is used as a practical expedient for fair value and represents the exit price for the separate account. These separate account assets are excluded from classification in the fair value hierarchy.

(5) Derivative assets and liabilities are presented on a gross basis for any relevant disclosures in paragraphs (1) through (4) above.

B. Additional fair value information: See Notes 5 and 8.

C. The following table provides the carrying value and the estimated fair value of financial instruments that are not reported at fair value:

	September 30, 2021						
	Aggregate Fair Value	Admitted Assets or Liabilities	Fair Value (Level 1)	Fair Value (Level 2)	Fair Value (Level 3)	NAV	Not Practicable (Carrying Value)
Financial Assets							
Bonds	$1,635,379,712	$ 1,486,941,675	$ —	$ 1,582,331,390	$ 53,048,322	$ —	$ —
Mortgage loans on real estate	169,113,673	161,683,088	—	—	169,113,673	—	—
Cash equivalents	433,993,051	433,993,051	—	433,993,051	—	—	—
Short-term investments	110,421	110,428	110,421	—	—	—	—
Contract loans	49,514,098	49,514,098	—	49,514,098	—	—	—
Financial Liabilities							
Deposit-type contracts	$ 3,334,833	$ 3,117,431	$ —	$ —	$ 3,334,833	$ —	$ —

Bonds
When available, the fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes or other model-based valuation techniques.

Level 2 securities primarily include corporate bonds, residential mortgage backed securities, commercial mortgage backed securities, state and municipal obligations, asset backed securities and foreign government securities. The fair value of these Level 2 securities is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these securities can include, but are not limited to, reported trades, benchmark yields, issuer spreads and non-binding broker quotes. The fair value of securities included in an observable transaction with a market participant are also considered Level 2 when the market is not active.

NOTES TO FINANCIAL STATEMENTS

Level 3 securities primarily include certain corporate bonds. The fair value of these Level 3 securities is typically based on a single non-binding broker quote. The underlying inputs used for some of the non-binding broker quotes are not readily available to the Company. The Company's privately placed corporate bonds are typically based on a single non-binding broker quote.

Mortgage loans on real estate
The fair value of commercial mortgage loans, except those with significant credit deterioration, is determined by discounting contractual cash flows using discount rates that reflect current pricing for loans with similar remaining maturities, liquidity and characteristics including loan-to-value ratio, occupancy rate, refinance risk, debt service coverage, location, and property condition. For commercial mortgage loans with significant credit deterioration, fair value is determined using the same adjustments as above with an additional adjustment for the Company's estimate of the amount recoverable on the loan. Given the significant unobservable inputs to the valuation of the loans, these measurements are classified as Level 3.

Cash equivalents
Cash equivalents include highly liquid investments with original or remaining maturities at the time of purchase of three months or less. The Company's cash equivalents are classified as Level 2 and measured at amortized cost, which is a reasonable estimate of fair value because of the short time between the purchase of the instrument and its expected realization.

Short-term investments
Short-term investments consist of U.S. Treasuries which are classified as Level 1.

Contract loans
Contract loans represent loans made against the cash surrender value of the underlying life insurance or annuity product. These loans and the related interest are usually realized at death of the policyholder or contractholder or at surrender of the contract and are not transferable without the underlying insurance or annuity contract. The fair value of contract loans is approximated by the carrying value and is classified as Level 2.

Deposit-type contracts
Deposit-type contracts consist of single premium immediate annuities without life contingencies. The fair value is determined by discounting cash flows using a risk neutral discount rate with adjustments for expense margin. Given the use of significant unobservable inputs to these valuations, the measurements are classified as Level 3.

D. Not Practicable to Estimate Fair Value: None.

E. The Company has no general account investments measured using NAV as a practical expedient.

21. Other Items
A. – B. No significant change.

C. On June 29, 2021, the Company signed an agreement to reinsure approximately $0.9 billion of fixed deferred and immediate annuity policies subject to approval by the New York Department of Financial Services. The transaction did not receive regulatory approval in time to close by September 30, 2021 and the transaction was terminated by the parties. In June 2021, the Company recognized other-than-temporary impairments before taxes and transfers to IMR of $1.8 million on investments that it intended to sell to the reinsurer. See Note 5 for additional information.

D. – I. No significant change.

22. Events Subsequent
Subsequent events have been considered through November 9, 2021, the date the statutory financial statements were issued.

23. Reinsurance
No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses
A. Accident and health claim reserves as of December 31, 2020 were $50.7 million. During the nine months ended September 30, 2021, $10.0 million was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. In addition, tabular fund interest was $1.3 million. At September 30, 2021, accident and health claim reserves for prior year claims incurred were $38.5 million. Therefore, there was a $3.5 million favorable prior period development since December 31, 2020. This is primarily due to favorable long term care insurance claim experience in the nine months ended September 30, 2021.

B. There were no significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements
Not applicable.

27. Structured Settlements
Not applicable.

28. Health Care Receivables
Not applicable.

29. Participating Policies
Not applicable.

30. Premium Deficiency Reserves
None.

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. Premiums and 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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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. 820027

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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. 12/31/2015

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). 05/17/2019

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Enterprise Investment Services, Inc.	Minneapolis, MN				YES
Ameriprise Bank, FSB	Minneapolis, MN		YES		
Ameriprise Certificate Company	Minneapolis, MN				YES
Ameriprise Financial, Inc.	Minneapolis, MN				YES
Ameriprise Financial Services, LLC	Minneapolis, MN				YES
Columbia Management Investment Advisers, LLC	Boston, MA				YES
Columbia Management Investment Distributors, Inc.	Boston, MA				YES
Columbia Management Investment Services Corp.	Boston, MA				YES
Columbia Wanger Asset Management, LLC	Chicago, IL				YES
J. & W. Seligman & Co. Incorporated	New York, NY				YES
Lionstone Partners, LLC	Houston, TX				YES
RiverSource Distributors, Inc	Minneapolis, MN				YES
RiverSource Life Insurance Company	Minneapolis, MN				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,697,863

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Bonds pledged as collateral to cover derivative positions and bonds on deposit with states.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 115,793

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$	$
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 116,705	$ 115,793
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 116,705	$ 115,793
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
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. $
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase & Co	270 Park Avenue New York, New York 10017

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Columbia Management Investment Advisers, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108257	Columbia Management Investment Advisers, LLC	6YVO3H20UHJXER5SGR23	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 161,683,088
	1.14 Total Mortgages in Good Standing	$ 161,683,088
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 161,683,088
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	93.700 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	17.720 %
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	$
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	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [X]
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 [X]

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	11,152	18,267	7,610		37,029	
2. Alaska AK	N	393	550	2,039		2,982	
3. Arizona AZ	N	79,461	7,075	44,513		131,049	
4. Arkansas AR	N	3,625	450	1,439		5,514	
5. California CA	N	366,207	185,522	138,954		690,683	
6. Colorado CO	N	69,848	166,050	28,760		264,658	
7. Connecticut CT	N	602,168	961,341	225,076		1,788,585	
8. Delaware DE	N	73,155	111,727	21,775		206,657	
9. District of Columbia DC	N	40,177	1,350	11,227		52,754	
10. Florida FL	N	1,294,681	1,987,230	654,653		3,936,564	
11. Georgia GA	N	148,699	135,505	60,775		344,979	
12. Hawaii HI	N	16,123	2,365	7,888		26,376	
13. Idaho ID	N	4,497	900	11,733		17,130	
14. Illinois IL	N	64,166	50,526	33,596		148,288	
15. Indiana IN	N	8,527	2,250	13,361		24,138	
16. Iowa IA	N	3,420		1,689		5,109	
17. Kansas KS	N	1,739	5,200	2,873		9,812	
18. Kentucky KY	N	8,560	14,975	2,992		26,527	
19. Louisiana LA	N	15,318	2,250	6,405		23,973	
20. Maine ME	N	16,518	6,100	20,359		42,977	
21. Maryland MD	N	102,748	67,769	65,014		235,531	
22. Massachusetts MA	N	300,267	287,872	65,864		654,003	
23. Michigan MI	N	27,763	2,250	6,809		36,822	
24. Minnesota MN	N	39,967	1,100	15,702		56,769	
25. Mississippi MS	N	8,958	4,500	1,207		14,665	
26. Missouri MO	N	11,203	450	3,885		15,538	
27. Montana MT	N	838	5,000	2,707		8,545	
28. Nebraska NE	N	4,896				4,896	
29. Nevada NV	N	94,671	26,755	21,693		143,119	
30. New Hampshire NH	N	61,837	214,750	14,314		290,901	
31. New Jersey NJ	N	1,481,234	1,072,089	414,364		2,967,687	
32. New Mexico NM	N	22,492	10,150	21,168		53,810	
33. New York NY	L	43,338,706	169,818,601	8,692,148		221,849,455	580,138
34. North Carolina NC	N	317,774	107,080	159,689		584,543	
35. North Dakota ND	N						
36. Ohio OH	N	86,696	6,100	30,438		123,234	
37. Oklahoma OK	N	1,694	450	3,913		6,057	
38. Oregon OR	N	50,237	900	16,219		67,356	
39. Pennsylvania PA	N	428,103	306,354	121,638		856,095	
40. Rhode Island RI	N	30,646		14,095		44,741	
41. South Carolina SC	N	246,963	222,665	88,668		558,296	
42. South Dakota SD	N						
43. Tennessee TN	N	71,649	9,825	25,744		107,218	
44. Texas TX	N	154,662	42,646	66,274		263,582	
45. Utah UT	N	7,634	21,800	4,812		34,246	
46. Vermont VT	N	27,987	396,056	14,787		438,830	
47. Virginia VA	N	244,212	137,259	84,135		465,606	
48. Washington WA	N	93,063		12,979		106,042	
49. West Virginia WV	N	5,267		1,446		6,713	
50. Wisconsin WI	N	8,828	650	6,419		15,897	
51. Wyoming WY	N			1,048		1,048	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N	7,812		1,963		9,775	
55. U.S. Virgin Islands VI	N	4,515				4,515	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	828				828	
58. Aggregate Other Aliens OT	XXX	32,415	98,400	2,490		133,305	
59. Subtotal	XXX	50,144,999	176,521,104	11,279,349		237,945,452	580,138
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	240,850		391,189		632,039	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	50,385,849	176,521,104	11,670,538		238,577,491	580,138
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	50,385,849	176,521,104	11,670,538		238,577,491	580,138
98. Less Reinsurance Ceded	XXX	12,122,911	50	3,111,857		15,234,818	
99. Totals (All Business) less Reinsurance Ceded	XXX	38,262,938	176,521,054	8,558,681		223,342,673	580,138
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	32,415	98,400	2,490		133,305	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	32,415	98,400	2,490		133,305	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 1

R - Registered - Non-domiciled RRGs

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

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 56

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc.	13-3180631		
– Ameriprise Advisor Capital, LLC	27-0544454		
– Ameriprise Advisor Financing, LLC			
– Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.			
– – Ameriprise Asset Management Holdings Hong Kong Limited			
– – – Threadneedle Portfolio Services Hong Kong Ltd.			
– – Columbia Threadneedle Investments Japan Co., Ltd.			
– – Columbia Threadneedle Malaysia Sdn. Bhd.			
– – Threadneedle Investments Singapore (Pte.) Ltd.			
– Ameriprise Bank, FSB	06-1791061		
– Ameriprise Capital Trust I	45-6157641		
– Ameriprise Capital Trust II	45-6157643		
– Ameriprise Capital Trust III	45-6157644		
– Ameriprise Capital Trust IV	45-6157645		
– Ameriprise Captive Insurance Company	20-5761939	VT	12852
– Ameriprise Certificate Company	41-6009975		
– – Investors Syndicate Development Corporation	41-0951695		
– Ameriprise Holdings, Inc.	26-3878824		
– Ameriprise India LLP			
– Ameriprise India Partner, LLC	83-3396069		
– Ameriprise Trust Company	41-6219335		
– AMPF Holding, LLC	38-2722519		
– – American Enterprise Investment Services Inc.	41-1667086		
– – Ameriprise Financial Services, LLC	41-0973005		
– – AMPF Property Corporation	38-3050688		
– – Investment Professionals, Inc.	74-2629876		
– RiverSource Distributors, Inc.	42-1690915		
– RiverSource Life Insurance Company	41-0823832	MN	65005
– – Columbia Cent CLO Advisers, LLC	85-3063028		
– – – Cent CLO 19 Limited	98-1132125		
– – – Cent CLO 21 Limited	98-1174078		
– – – Cent CLO 27 Limited			
– – – Cent CLO 28 Limited			
– – – Cent CLO 30 Limited			
– – – Cent CLO 31 Limited			
– – RiverSource Life Insurance Co. of New York	41-0987741	NY	80594
– – – RiverSource NY REO, LLC	27-0380139		
– – RiverSource REO 1, LLC	26-4164569		
– – RiverSource Tax Advantaged Investments, Inc.	13-6178563		
– – – AEXP Affordable Housing Portfolio, LLC	41-1977631		
– – – CREA Corporate Tax Credit Fund XXVIII, LLC			
– Columbia Management Investment Advisers, LLC	41-1533211		
– – Advisory Capital Strategies Group, Inc.	41-1624224		
– – Emerging Global Advisors, LLC			
– – Centurion CDO IV Limited			
– – Columbia Adaptive Retirement 2020	82-2427165		
– – Columbia Adaptive Retirement 2025	82-4135960		
– – Columbia Adaptive Retirement 2035	82-4150305		
– – Columbia Adaptive Retirement 2040	82-2464783		
– – Columbia Adaptive Retirement 2045	82-4172289		
– – Columbia Adaptive Retirement 2060	82-2498236		
– – Columbia Wanger Asset Management, LLC	04-3519872		
– – GA Legacy, LLC	26-2639148		
– – J. & W. Seligman & Co. Incorporated	13-3043476		
– – – Columbia Management Investment Distributors, Inc.	13-3043478		
– – – Seligman Partners, LLC	13-4200160		
– – Lionstone BBP Limited Partner, LLC	83-3869028		
– – Lionstone Partners, LLC	76-0694729		
– – – Cash Flow Asset Management GP, LLC	81-4006192		
– – – Cash Flow Asset Management, L.P.	20-0065394		
– – – CREAD Special VAD Limited Partner, LLC	84-3733081		
– – – Lionstone Advisory Services, LLC	27-1065302		
– – – Lionstone CFRE II Real Estate Advisory, LLC	47-1271089		
– – – Lionstone Development Services, LLC	46-4179110		
– – – LPL 1111 Broadway GP, LLC	81-4664116		
– – – LPL 1111 Broadway, L.P.	36-4855005		
– – Lionstone Raleigh Development Partners GP, LLC	86-1575183		
– – Lionstone VA Five, LLC	83-2022379		
– – RiverSource CDO Seed Investments, LLC	87-0812264		

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc. (continued)	13-3180631		
– Columbia Management Investment Services Corp.	41-1861053		
– Columbia Threadneedle Investments UK International Limited			
– TAM UK International Holdings Limited			
– Threadneedle Asset Management Oversight Limited			
– Ameriprise International Holdings GmbH			
– Ameriprise Asset Management Holdings GmbH			
– Threadneedle Asset Management Holdings Sàrl			
– CTM Holdings Limited			
– Columbia Threadneedle Investments (ME) Ltd.			
– TAM Investment Ltd			
– Threadneedle Management Luxembourg S.A.			
– Threadneedle Emerging Market ESG Equities			
– Threadneedle Holdings Ltd			
– TAM UK Holdings Ltd			
– Threadneedle Asset Management Holdings Ltd			
– Columbia Threadneedle Foundation			
– Columbia Threadneedle (Lux) - Sustainable Outcomes Pan-European Equity			
– TC Financing Limited			
– Threadneedle Asset Management Ltd	98-0691981		
– Threadneedle Investment Services Ltd	98-0691982		
– Threadneedle Asset Management (Nominees) Ltd			
– Sackville TIPP Property (GP) Ltd			
– Threadneedle Asset Management Finance Ltd			
– TMS Investment Ltd			
– Threadneedle International Ltd			
– Threadneedle Investments Ltd			
– Threadneedle Investments (Channel Islands) Ltd			
– Threadneedle Management Services Ltd			
– Threadneedle Securities Ltd			
– Threadneedle Navigator ISA Manager Ltd			
– Threadneedle Pensions Ltd			
– Threadneedle Portfolio Services AG			
– Threadneedle Portfolio Services Ltd			
– Threadneedle Property Investments Ltd			
– Sackville (CTESIF) 2&3 GP Sarl			
– Sackville LCW (GP) Ltd			
– Sackville Property (GP) Ltd			
– Sackville SPF IV (GP) No. 1 Ltd			
– Sackville SPF IV (GP) No. 2 Ltd			
– Sackville SPF IV (GP) No. 3 Ltd			
– Sackville SPF IV Property (GP) Ltd			
– Sackville Tandem Property (GP) Ltd			
– Sackville TPEN Property (GP) Ltd			
– Sackville TSP Property (GP) Ltd			
– Sackville UK Property Select II (GP) Ltd			
– Sackville UK Property Select II (GP) No. 1 Ltd			
– Sackville UK Property Select II (GP) No. 2 Ltd			
– Sackville UK Property Select II (GP) No. 3 Ltd			
– Sackville UK Property Select III (GP) No. 1 Limited			
– Sackville UK Property Select III (GP) No. 2 Limited			
– Sackville UK Property Select III (GP) No. 3 Limited			
– Threadneedle Unit Trust Manager Ltd			
– Threadneedle EMEA Holdings 1, LLC	47-3044011		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	Ameriprise Financial, Inc.		13-3180631	2433312	820027	NYSE	Ameriprise Financial, Inc.	DE	UIP					N	
	Ameriprise Financial, Inc.		27-0544454	4283810			Ameriprise Advisor Capital, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5396212			Ameriprise Advisor Financing, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5396119			Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	SGP	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5396137			Ameriprise Asset Management Holdings Hong Kong Limited	HKG	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4293903			Threadneedle Portfolio Services Hong Kong Ltd	HKG	NIA	Ameriprise Asset Management Holdings Hong Kong Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5590935			Columbia Threadneedle Investments Japan Co., Ltd.	JPN	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5396182			Columbia Threadneedle Malaysia Sdn. Bhd.	MYS	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4293873			Threadneedle Investments Singapore (Pte.) Ltd	SGP	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		06-1791061	3470239			Ameriprise Bank, FSB	US	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		45-6157641	4285346			Ameriprise Capital Trust I	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		45-6157643	4289755			Ameriprise Capital Trust II	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		45-6157644	4289764			Ameriprise Capital Trust III	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		45-6157645	4289773			Ameriprise Capital Trust IV	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
0004	Ameriprise Financial, Inc.	12852	20-5761939	4289791			Ameriprise Captive Insurance Company	VT	IA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-6009975	4054449			Ameriprise Certificate Company	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-0951695	4285298			Investors Syndicate Development Corporation	NV	NIA	Ameriprise Certificate Company	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		26-3878824	4283856			Ameriprise Holdings, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4289830			Ameriprise India LLP	IND	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	1
	Ameriprise Financial, Inc.		83-3396069	5396342			Ameriprise India Partner, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-6219335	994257			Ameriprise Trust Company	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		38-2722519	4289933			AMPF Holding, LLC	MI	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-1667086	3255445			American Enterprise Investment Services Inc.	MN	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-0973005	4289942			Ameriprise Financial Services, LLC	DE	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		38-3050688	4289951			AMPF Property Corporation	MI	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		74-2629876				Investment Professionals, Inc.	TX	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		42-1690915	4291815			RiverSource Distributors, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
0004	Ameriprise Financial, Inc.	65005	41-0823832	2696715			RiverSource Life Insurance Company	MN	UDP	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		85-3063028	5554601			Columbia Cent CLO Advisers, LLC	DE	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		98-1132125				Cent CLO 19 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		98-1174078				Cent CLO 21 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Cent CLO 27 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Cent CLO 28 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Cent CLO 30 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Cent CLO 31 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
0004	Ameriprise Financial, Inc.	80594	41-0987741	2718046			RiverSource Life Insurance Co. of New York	NY	RE	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		27-0380139	4289858			RiverSource NY REO, LLC	NY	DS	RiverSource Life Insurance Co. of New York	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		26-4164569	4289867			RiverSource REO 1, LLC	MN	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		13-6178563	4289876			RiverSource Tax Advantaged Investments, Inc.	DE	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	Y	
	Ameriprise Financial, Inc.		41-1977631	3945102			AEXP Affordable Housing Portfolio, LLC	DE	NIA	RiverSource Tax Advantaged Investments, Inc.	Ownership	66.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						CREA Corporate Tax Credit Fund XXVIII, LLC	DE	NIA	RiverSource Tax Advantaged Investments, Inc.	Ownership	99.990	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-1533211	4246169			Columbia Management Investment Advisers, LLC	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
	Ameriprise Financial, Inc.		41-1624224	4289979			Advisory Capital Strategies Group, Inc.	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Emerging Global Advisors, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Centurion CDO IV Limited	CYM	NIA	Columbia Management Investment Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-2427165	5397013			Columbia Adaptive Retirement 2020	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	56.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-4135960	5397022			Columbia Adaptive Retirement 2025	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	83.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-4150305	5397040			Columbia Adaptive Retirement 2035	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	53.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-2464783	5397059			Columbia Adaptive Retirement 2040	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	52.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-4172289	5397068			Columbia Adaptive Retirement 2045	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	57.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		82-2498236	5397095			Columbia Adaptive Retirement 2060	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	67.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		04-3519872	4289997			Columbia Wanger Asset Management, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		26-2639148	4346854			GA Legacy, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		13-3043476	2654434			J. & W. Seligman & Co. Incorporated	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		13-3043478	4292821			Columbia Management Investment Distributors, Inc.	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		13-4200160	4293145			Seligman Partners, LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		83-3869028	5397732			Lionstone BBP Limited Partner, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		76-0694729	5394777			Lionstone Partners, LLC	TX	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		81-4006192	5396285			Cash Flow Asset Management GP, LLC	TX	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		20-0065394	5396294			Cash Flow Asset Management, L.P.	TX	NIA	Lionstone Partners, LLC	Ownership	99.000	Ameriprise Financial, Inc.	N	2
	Ameriprise Financial, Inc.		84-3733081	5582396			CREAD Special VAD Limited Partner, LLC	DE	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		27-1065302	5396306			Lionstone Advisory Services, LLC	TX	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		47-1271089	5396315			Lionstone CFRE II Real Estate Advisory, LLC	DE	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		46-4179110				Lionstone Development Services, LLC	TX	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		81-4664116	5396324			LPL 1111 Broadway GP, LLC	TX	NIA	Lionstone Partners, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		36-4855005	5396333			LPL 1111 Broadway, L.P.	TX	NIA	Lionstone Partners, LLC	Ownership	99.900	Ameriprise Financial, Inc.	N	3
	Ameriprise Financial, Inc.		86-1575183	5584671			Lionstone Raleigh Development Partners GP, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		83-2022379				Lionstone VA Five, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		87-0812264	4290126			RiverSource CDO Seed Investments, LLC	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		41-1861053	4291776			Columbia Management Investment Services Corp.	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments UK International Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5555381			TAM UK International Holdings Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5555390			Threadneedle Asset Management Oversight Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5394759			Ameriprise International Holdings GmbH	CHE	NIA	Threadneedle Asset Management Oversight Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
	Ameriprise Financial, Inc.			5396100			Ameriprise Asset Management Holdings GmbH	CHE	NIA	Ameriprise International Holdings GmbH	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4293538			Threadneedle Asset Management Holdings Sarl	LUX	NIA	Ameriprise International Holdings GmbH	Ownership	100.000	Ameriprise Financial, Inc.	N	4
	Ameriprise Financial, Inc.			5396089			CTM Holdings Limited	MLT	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments (ME) Ltd.	ARE	NIA	CTM Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4293574			TAM Investment Ltd	GBR	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4293882			Threadneedle Management Luxembourg S.A.	LUX	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Threadneedle Emerging Market ESG Equities	LUX	NIA	Threadneedle Management Luxembourg S.A.	Ownership	74.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294339			Threadneedle Holdings Ltd	GBR	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294348			TAM UK Holdings Ltd	GBR	NIA	Threadneedle Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294357			Threadneedle Asset Management Holdings Ltd.	GBR	NIA	TAM UK Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	4
	Ameriprise Financial, Inc.			5395895			Columbia Threadneedle Foundation	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5647231			Columbia Threadneedle (Lux) - Sustainable Outcomes Pan-European Equity	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294535			TC Financing Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		98-0691981	4294469			Threadneedle Asset Management Ltd	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		98-0691982	4294571			Threadneedle Investment Services Ltd	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294478			Threadneedle Asset Management (Nominees) Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294526			Sackville TIPP Property (GP) Ltd	GBR	NIA	Threadneedle Asset Management (Nominees) Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294441			Threadneedle Asset Management Finance Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294450			TMS Investment Ltd	JEY	NIA	Threadneedle Asset Management Finance Ltd	Ownership	44.000	Ameriprise Financial, Inc.	N	4
	Ameriprise Financial, Inc.			4294553			Threadneedle International Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294393			Threadneedle Investments Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294599			Threadneedle Investments (Channel Islands) Ltd	JEY	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5428597			Threadneedle Management Services Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294768			Threadneedle Securities Ltd	GBR	NIA	Threadneedle Management Services Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294786			Threadneedle Navigator ISA Manager Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294795			Threadneedle Pensions Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5448894			Threadneedle Portfolio Services AG	CHE	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294982			Threadneedle Portfolio Services Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4294991			Threadneedle Property Investments Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Sackville (CTESIF) 2&3 GP Sarl	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295028			Sackville LCW (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	33.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295082			Sackville Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295130			Sackville SPF IV (GP) No. 1 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295167			Sackville SPF IV (GP) No. 2 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295206			Sackville SPF IV (GP) No. 3 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	Ameriprise Financial, Inc.			4295112			Sackville SPF IV Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			4295251			Sackville Tandem Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Sackville TPEN Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Sackville TSP Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5395961			Sackville UK Property Select II (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5395970			Sackville UK Property Select II (GP) No. 1 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5395989			Sackville UK Property Select II (GP) No. 2 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5396007			Sackville UK Property Select II (GP) No. 3 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.			5561131			Sackville UK Property Select III (GP) No. 1 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 2 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.						Threadneedle Unit Trust Manager Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	N	
	Ameriprise Financial, Inc.		47-3044011	5394740			Threadneedle EMEA Holdings 1, LLC	MN	NIA	Ameriprise International Holdings GmbH	Ownership	100.000	Ameriprise Financial, Inc.	N	

Asterisk	Explanation
1	Ameriprise Financial, Inc. owns a 100% profit sharing ratio with capital contribution of 124,078,760 INR (Indian currency=rupees) and 10 INR are owned each by Columbia Management Investment Advisers, LLC and Ameriprise India Partner, LLC.
2	This entity is owned by: Lionstone Partners, LLC (99%) & Cash Flow Asset Management GP, LLC (1%)
3	This entity is owned by: Lionstone Partners, LLC (99.9%) & LPL 1111 Broadway GP, LLC (0.1%)
4	Ownership percentage indicates voting shares only.

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?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. Not applicable

2. Not applicable

3. Not applicable

4. Not applicable

5. Not applicable

6. Not applicable

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 0 5 9 4 2 0 2 1 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 0 5 9 4 2 0 2 1 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 8 0 5 9 4 2 0 2 1 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 8 0 5 9 4 2 0 2 1 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 8 0 5 9 4 2 0 2 1 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 8 0 5 9 4 2 0 2 1 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Miscellaneous assets	489,318	33,190	456,128	295,889
2597. Summary of remaining write-ins for Line 25 from overflow page	489,318	33,190	456,128	295,889

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	168,919,816	163,815,388
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,700,000	21,990,000
	2.2 Additional investment made after acquisition		1,595,490
3.	Capitalized deferred interest and other		26,694
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	12,767,998	18,507,756
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	168,729	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	161,683,088	168,919,816
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	161,683,088	168,919,816
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	161,683,088	168,919,816

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	116,705	117,161
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(911)	(456)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	115,793	116,705
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	115,793	116,705

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,678,696,378	1,566,558,378
2.	Cost of bonds and stocks acquired	106,762,705	379,093,806
3.	Accrual of discount	1,474,391	2,068,068
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	6,917,390	(146,957)
6.	Deduct consideration for bonds and stocks disposed of	305,900,853	265,229,870
7.	Deduct amortization of premium	3,581,291	3,504,647
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,629,008	1,643,938
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,201,964	1,501,537
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,486,941,676	1,678,696,378
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,486,941,676	1,678,696,378

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE RiverSource Life Insurance Co. of New York

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	854,218,263	3,470,509,273	3,447,974,404	3,734,312	889,748,982	854,218,263	880,487,444	958,959,788
2. NAIC 2 (a)	961,867,119	5,920,657,994	5,946,819,295	(4,149,162)	880,487,508	961,867,119	931,556,657	845,355,093
3. NAIC 3 (a)	94,262,372		9,649,319	(39,420)	94,199,675	94,262,372	84,573,633	105,282,746
4. NAIC 4 (a)	21,823,529	2,656,177		(52,384)	25,413,790	21,823,529	24,427,322	30,707,022
5. NAIC 5 (a)					411,210			382,478
6. NAIC 6 (a)	100				100	100	100	12,549
7. Total Bonds	1,932,171,383	9,393,823,444	9,404,443,018	(506,654)	1,890,261,265	1,932,171,383	1,921,045,155	1,940,699,676
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	1,932,171,383	9,393,823,444	9,404,443,018	(506,654)	1,890,261,265	1,932,171,383	1,921,045,155	1,940,699,676

(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 $ 110,109,312 ; NAIC 2 $ 323,994,168 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	110,428	XXX	111,233	894	504

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	110,571	
2. Cost of short-term investments acquired	111,233	221,934
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	110,000	110,000
7. Deduct amortization of premium	1,376	1,363
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	110,428	110,571
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	110,428	110,571

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)	220,351,244
2.	Cost Paid/(Consideration Received) on additions	(118,372,662)
3.	Unrealized Valuation increase/(decrease)	(2,662,766)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(1,760,820)
6.	Considerations received/(paid) on terminations	13,521,723
7.	Amortization	26,480,558
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	75,894
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	110,589,725
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	110,589,725

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(2,240,205)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				4,041,651
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	6,179,809			
	3.14 Section 1, Column 18, prior year	(8,819,415)	14,999,224	14,999,224	
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	6,179,809			
	3.24 Section 1, Column 19, prior year plus	(8,819,415)			
	3.25 SSAP No. 108 adjustments		14,999,224	14,999,224	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(101,090,207)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(101,090,207)			
	4.23 SSAP No. 108 adjustments		(101,090,207)		
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)				1,801,446
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,801,446

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	110,589,725	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,801,445	
3.	Total (Line 1 plus Line 2)		112,391,170
4.	Part D, Section 1, Column 6	424,795,310	
5.	Part D, Section 1, Column 7	(312,404,140)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	110,589,725	
8.	Part B, Section 1, Column 13	1,801,444	
9.	Total (Line 7 plus Line 8)		112,391,169
10.	Part D, Section 1, Column 9	424,868,428	
11.	Part D, Section 1, Column 10	(312,477,257)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	38,389,892	
14.	Part B, Section 1, Column 20	10,561,444	
15.	Part D, Section 1, Column 12	48,951,339	
16.	Total (Line 13 plus Line 14 minus Line 15)		(3)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	261,892,725	248,847,114
2.	Cost of cash equivalents acquired	24,904,144,626	31,952,417,715
3.	Accrual of discount	264,755	2,220,299
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(172)	91
6.	Deduct consideration received on disposals	24,732,308,883	31,941,592,493
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	433,993,051	261,892,725
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	433,993,051	261,892,725

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
697080299	COMMERCE TOWNSHIP	MI		07/27/2021	3.770	1,800,000		4,100,000
697080297	ALBUQUERQUE	NM		07/13/2021	3.880	1,400,000		4,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						3,200,000		8,400,000
0899999. Total Mortgages in good standing						3,200,000		8,400,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						3,200,000		8,400,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
697080237	FAIRPORT	NY		06/08/2016	07/01/2021	1,830,639							1,809,565	1,809,565			
0199999. Mortgages closed by repayment						1,830,639							1,809,565	1,809,565			
697080212	BIRMINGHAM	AL		06/17/2013		1,092,479								25,676			
697080269	MESA	AZ		12/14/2018		3,002,469								13,659			
697080270	MESA	AZ		06/27/2018		1,795,657								11,725			
697080278	MESA	AZ		10/16/2019		2,447,947								12,511			
697081058	MESA	AZ		08/25/2004		942,862								12,527			
697081065	MESA	AZ		02/06/2006		969,030								7,268			
697080275	TEMPE	AZ		09/19/2019		1,955,254								12,715			
697081056	TEMPE	AZ		08/10/2004		510,716								6,785			
697001011	TUCSON	AZ		05/23/2000		789,506								16,941			
697080252	AMERICAN CANYON	CA		07/28/2017		2,515,868								27,398			
697080223	CARPINTERIA	CA		05/28/2014		1,405,816								8,815			
697080128	CHULA VISTA	CA		09/29/2003		308,537								25,978			
697080288	EL CAJON	CA		12/13/2019		2,456,829								12,241			
697081069	EL CENTRO	CA		04/26/2006		885,737								6,952			
697080234	ESCONDIDO	CA		11/04/2015		1,463,308								30,415			
697080241	FOUNTAIN VALLEY	CA		10/06/2016		976,464								8,141			
697080222	IRVINE	CA		05/02/2014		979,867								6,224			
697080281	LOS ALAMITOS	CA		01/09/2020		1,033,541								5,126			
697080199	OXNARD	CA		11/26/2012		664,159								20,654			
697080276	RIVERSIDE	CA		09/26/2019		879,730								5,747			
697080121	SAN DIEGO	CA		08/25/2003		504,883								44,003			

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
697080134	SAN DIEGO	CA		11/05/2003		316,789								31,026			
697080236	SAN DIEGO	CA		01/13/2016		1,548,710								31,958			
697080280	SAN DIEGO	CA		01/09/2020		728,400								3,613			
697080242	SAN MARCOS	CA		10/06/2016		1,003,414								19,519			
697080176	SANTA FE SPRINGS	CA		04/13/2006		578,547								23,736			
697081037	SANTA FE SPRINGS	CA		02/25/2003		1,758,850								17,211			
697080218	SANTA MONICA	CA		10/01/2013		1,012,468								14,477			
697080232	SANTA MONICA	CA		11/13/2014		1,013,423								6,539			
697080248	SUNLAND	CA		02/23/2017		1,312,596								24,905			
697080296	TEHACHAPI	CA		12/07/2020		1,650,000								21,890			
697080286	SHELTON	CT		01/24/2020		957,052								13,359			
697080287	SHELTON	CT		01/24/2020		2,974,922								19,341			
697080208	DEERFIELD BEACH	FL		03/21/2013		838,668								25,417			
697080183	DORAL	FL		09/18/2006		1,024,118								37,886			
697080289	OCOEE	FL		02/24/2020		2,161,958								19,624			
697080245	POMPANO BEACH	FL		12/01/2016		2,407,996								19,962			
697080255	SARASOTA	FL		08/07/2017		1,744,972								13,017			
697080256	SARASOTA	FL		08/07/2017		2,847,060								21,238			
697080214	WINTER HAVEN	FL		07/02/2013		1,470,852								15,100			
697080229	CHAMBLEE	GA		12/18/2014		1,063,497								9,185			
697080204	COLUMUBUS	GA		11/15/2012		1,395,116								22,891			
697080209	NORCROSS CITY	GA		02/27/2013		778,575								12,472			
697080250	COUNCIL BLUFFS	IA		05/08/2017		1,007,220								7,356			
697000144	BOLINGBROOK	IL		12/16/2003		334,954								25,707			
697080227	CHICAGO	IL		10/21/2014		1,170,252								15,805			
697000220	EVANSTON	IL		11/26/2013		1,261,245								11,062			
697000163	NAPERVILLE	IL		04/27/2005		324,787								16,788			
697080213	KANSAS CITY	KS		06/26/2013		1,077,320								31,032			
697080259	MISSION	KS		12/01/2017		1,626,127								27,423			
697000200	OVERLAND PARK	KS		07/26/2012		683,850								22,687			
697080243	FORT WRIGHT	KY		10/20/2016		1,367,150								15,820			
697080244	LEXINGTON	KY		12/01/2016		1,544,607								34,754			
697000131	WATERTOWN	MA		09/17/2003		1,227,853								11,515			
697080205	BALTIMORE	MD		12/10/2012		1,514,918								18,479			
697080283	SILVER SPRING	MD		12/19/2019		3,928,528								20,222			
697080210	CENTER LINE	MI		03/27/2013		1,650,162								7,299			
697080299	COMMERCE TOWNSHIP	MI		07/27/2021										3,619			
697080262	FORT GRATIOT TOWNSHIP	MI		03/28/2018		1,880,894								17,919			
697080277	MADISON HEIGHTS	MI		10/15/2019		1,039,108								14,662			
697080228	ELK RIVER	MN		10/17/2014		1,454,453								12,931			
697000215	MINNEAPOLIS	MN		11/13/2013		809,237								5,275			
697080226	MINNEAPOLIS	MN		02/05/2015		970,721								21,774			
697080294	MINNETONKA	MN		04/06/2020		2,167,310								14,459			
697080271	ST PAUL	MN		11/01/2018		1,862,673								17,701			
697080185	CHARLOTTE	NC		08/01/2006		1,274,246								15,341			
697080188	RALEIGH	NC		12/12/2006		151,102								22,170			
697080233	FARGO	ND		09/01/2015		1,547,985								19,256			
697080203	OMAHA	NE		09/27/2012		778,436								8,204			
697081068	AVENEL	NJ		04/26/2006		666,214								29,609			
697080272	CRANBURY	NJ		11/06/2018		3,608,437								52,617			
697081034	CRESSKILL	NJ		11/05/2002		1,078,090								17,749			
697000158	EGG HARBOR	NJ		12/15/2004		878,061								49,575			
697080221	NORTHVALE	NJ		04/11/2014		841,290								7,265			
697000072	WALL TWSP	NJ		11/05/1992		1,643,292								8,607			
697080297	ALBUQUERQUE	NM		07/13/2021										3,869			
697080247	HENDERSON	NV		01/27/2017		2,604,708								21,068			
697080196	LAS VEGAS	NV		02/01/2012		391,743								18,545			
697080211	LAS VEGAS	NV		05/14/2013		1,228,497								36,202			
697000231	BROOKLYN	NY		12/11/2014		1,151,367								9,823			
697080263	BROOKLYN	NY		04/25/2018		870,882								13,578			

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
697080273	BROOKLYN	NY		03/09/2020		1,902,605								18,563			
697000292	LORAIN	OH		03/19/2020		1,642,977								22,164			
697080159	MASON	OH		12/14/2004		96,605								22,396			
697080267	MASON	OH		06/11/2018		1,698,719								11,344			
697080240	WEST CHESTER	OH		09/01/2016		1,534,073								33,515			
697080258	HILLSBORO	OR		09/27/2017		3,132,911								23,020			
697080225	SILVERTON	OR		07/30/2014		1,459,044								165,504			
697080274	WILSONVILLE	OR		06/25/2019		1,934,386								12,251			
697080264	CORAOPOLIS	PA		04/30/2018		1,335,847								6,521			
697080265	CORAOPOLIS	PA		04/30/2018		1,335,847								6,521			
697000266	PHILADELPHIA CITY	PA		05/22/2018		1,836,204								17,800			
697080217	PHILADELPHIA CITY	PA		11/20/2013		1,370,970								9,046			
697081025	PLYMOUTH MEETING	PA		05/03/2001		1,181,077								26,621			
697080180	BRENTWOOD	TN		08/14/2006		1,966,342								9,559			
697000260	AUSTIN	TX		02/07/2018		2,327,772								16,907			
697080246	AUSTIN	TX		01/30/2017		1,292,092								14,897			
697080249	AUSTIN	TX		04/27/2017		1,752,123								19,102			
697080285	HOUSTON	TX		12/12/2019		1,143,531								16,003			
697080253	SAN ANTONIO	TX		08/16/2017		442,991								130,505			
697080254	SAN ANTONIO	TX		09/05/2017		1,253,994								21,212			
697000195	MIDVALE	UT		01/27/2012		848,118								8,988			
697080290	NORTH SALT LAKE	UT		02/18/2020		1,165,618								10,717			
697080239	HAMPTON CITY	VA		06/24/2016		683,001								18,657			
697080282	RICHMOND	VA		12/11/2019		2,807,178								26,305			
697081060	RICHMOND	VA		05/09/2005		829,237								11,033			
697080284	VIRGINIA BEACH	VA		12/12/2019		1,667,649								23,338			
697080293	KIRKLAND	WA		04/03/2020		1,978,229								9,644			
697080268	LYNNWOOD	WA		08/02/2018		1,802,433								11,720			
697000257	MILL CREEK	WA		07/28/2017		2,014,167								15,217			
697000261	PASCO	WA		03/06/2018		2,375,206								42,894			
697080165	SEATTLE	WA		03/29/2005		2,452,022								12,475			
697080291	SEATTLE	WA		03/23/2020		1,524,366								9,954			
697080145	SPOKANE	WA		12/15/2003		505,073								38,733			
697000190	VANCOUVER	WA		06/26/2007		699,237								23,499			
0299999. Mortgages with partial repayments						157,778,009								2,320,259			
0599999 - Totals						159,608,648							1,809,565	4,129,824			

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-YZ-7	UNITED STATES TREASURY UNSECURED 1.625% 12/31/2021		04/09/2021	MORGAN (J.P.) SECURITIES		(111,233)	(110,000)	(504)	1.A
0599999. Subtotal - Bonds - U.S. Governments						(111,233)	(110,000)	(504)	XXX
3132DW-BY-8	FNMA 2.0% MBS 30 YR POOL SD8155 07/01/2051		07/01/2021	CITIGROUP GLOBAL MARKETS INC		75,619,085	74,826,971	24,943	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						75,619,085	74,826,971	24,943	XXX
00206R-LJ-9	AT&T INC SR UNSECURED 3.550% 09/15/2055		09/10/2021	Tax Free Exchange		1,248,975	1,251,000	21,588	2.B FE
92943G-AC-5	WR GRACE HOLDING LLC SR SECURED 5.625% 10/01/2024		09/23/2021	Tax Free Exchange		1,605,316	1,600,000	43,000	4.B FE
92943G-AD-3	WR GRACE HOLDING LLC SR SECURED 4.875% 06/15/2027		09/23/2021	Tax Free Exchange		1,050,861	1,000,000	13,271	4.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,905,152	3,851,000	77,859	XXX
8399997. Total - Bonds - Part 3						79,413,004	78,567,971	102,298	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						79,413,004	78,567,971	102,298	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						79,413,004	XXX	102,298	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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-DW-3	GNMA 4.5% MBS 30YR POOL 4617 1/20/2040		09/01/2021	Paydown		62,635	62,635	63,448	63,352		(717)		(717)		62,635				1,854	01/20/2040	1.A
36202F-EH-5	GNMA 4.5% MBS 30YR POOL 4636 2/20/2040		09/01/2021	Paydown		317,735	317,735	322,575	322,024		(4,289)		(4,289)		317,735				9,522	02/20/2040	1.A
38378K-MP-1	GNMA SERIES 2013-65 A CMBS PROJ 2.3% 11/16/2045		09/01/2021	Paydown		761,750	761,750	779,604	771,669		(9,919)		(9,919)		761,750				12,255	11/16/2045	1.A
38378N-D5-9	GNMA SERIES 2014-29 DC CMBS PROJ 3.427% 1/16/2048		09/01/2021	Paydown		65,215	65,215	63,172	64,272		943		943		65,215				1,534	01/16/2048	1.A
38378X-5B-3	GNMA SERIES 2015-9 A CMBS PROJ 2.9% 2/16/2049		09/01/2021	Paydown		16,654	16,654	17,097	16,979		(324)		(324)		16,654				303	02/16/2049	1.A
38378X-K3-4	GNMA SERIES 2014-179 B CMBS PROJ 3.576% 2/16/2046		09/01/2021	Paydown		4,752	4,752	4,837	4,781		(29)		(29)		4,752				113	02/16/2046	1.A
38379K-FY-9	GNMA SERIES 2015-32 A CMBS PROJ 2.75% 9/16/2049		09/01/2021	Paydown		15,019	15,019	15,251	15,196		(176)		(176)		15,019				275	09/16/2049	1.A
38379R-UX-9	GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057		09/01/2021	Paydown		27,805	27,805	26,619	26,703		1,102		1,102		27,805				463	11/16/2057	1.A
38379U-XT-8	GNMA SERIES 2016-97 A CMBS PROJ 2.5% 7/16/2056		09/01/2021	Paydown		46,310	46,310	46,845	46,791		(481)		(481)		46,310				705	07/16/2056	1.A
38379Y-6L-7	GNMA SERIES 2016-125 DA CMBS PROJ 2.15% 12/16/2047		09/01/2021	Paydown		334,940	334,940	334,731	334,702		238		238		334,940				4,630	12/16/2047	1.A
38380J-YB-8	GNMA SERIES 2018-52 AB CMBS PROJ 2.8 % 07/16/2060		09/01/2021	Paydown		143,782	143,782	137,177	137,760		6,022		6,022		143,782				2,716	07/16/2060	1.A
83162C-PA-5	SBA PART CERT 2004-20I 1 ABS 4.99% 9/1/2024		09/01/2021	Paydown		68,762	68,762	68,762	68,762						68,762				3,431	09/01/2024	1.A
0599999. Subtotal - Bonds - U.S. Governments						1,865,359	1,865,359	1,880,118	1,872,991		(7,630)		(7,630)		1,865,359				37,801	XXX	XXX
78307A-CZ-4	RUSSIAN FEDERATION SR UNSECURED 7.5% 3/31/2030	D	09/30/2021	Redemption 100.0000		18,000	18,000	17,659	18,256		(256)		(256)		18,000				1,350	03/31/2030	2.C FE
1099999. Subtotal - Bonds - All Other Governments						18,000	18,000	17,659	18,256		(256)		(256)		18,000				1,350	XXX	XXX
01030L-BS-3	ALABAMA INCENTIVES FING REV BOND 6.042% 9/1/2029		09/01/2021	Call 100.0000		240,000	240,000	240,000	240,000						240,000				14,501	09/01/2029	1.F FE
31283G-WK-9	FHLMC 7.5% MBS 30YR POOL G00650 12/1/2025		09/01/2021	Paydown		442	442	445	443		(1)		(1)		442				22	12/01/2025	1.A
31283H-J8-9	FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030		09/01/2021	Paydown		987	987	980	981		6		6		987				42	09/01/2030	1.A
31287Y-WP-5	FHLMC 6% MBS 30yr Pool C71554 9/1/2032		09/01/2021	Paydown		1,044	1,044	1,080	1,073		(29)		(29)		1,044				42	09/01/2032	1.A
31288F-YP-3	FHLMC 5.5% MBS 30yr Pool C77018 3/1/2033		09/01/2021	Paydown		4,338	4,338	4,439	4,414		(76)		(76)		4,338				158	03/01/2033	1.A
3128CU-G7-5	FHLMC 6% MBS 20YR POOL G30222 1/1/2023		09/01/2021	Paydown		4,543	4,543	4,657	4,567		(24)		(24)		4,543				181	01/01/2023	1.A
3128MJ-VM-9	FHLMC 3% MBS 30yr Pool G08619 12/1/2044		09/01/2021	Paydown		421,688	421,688	427,288	426,951		(5,263)		(5,263)		421,688				8,325	12/01/2044	1.A
3128MJ-YT-1	FHLMC 3% MBS 30yr POOL FG G08721 9/1/2046		09/01/2021	Paydown		390,622	390,622	406,674	405,920		(15,298)		(15,298)		390,622				7,788	09/01/2046	1.A
31292G-5P-7	FHLMC 7.5% MBS 30YR POOL C00854 7/1/2029		09/01/2021	Paydown		1	1	1	1						1					07/01/2029	1.A
31292G-SM-9	FHLMC 7.5% MBS 30YR POOL C00524 6/1/2027		09/01/2021	Paydown		143	143	145	144		(1)		(1)		143				7	06/01/2027	1.A
31292G-ST-4	FHLMC 7.5% MBS 30YR POOL C00530 7/1/2027		09/01/2021	Paydown		246	246	249	248		(2)		(2)		246				12	07/01/2027	1.A
31292G-T6-3	FHLMC 6.5% MBS 30YR POOL C00573 12/1/2027		09/01/2021	Paydown		301	301	297	298		3		3		301				13	12/01/2027	1.A
31292H-Q4-9	FHLMC 6.5% MBS 30yr Pool C01375 7/1/2032		09/01/2021	Paydown		4,298	4,298	4,458	4,423		(125)		(125)		4,298				197	07/01/2032	1.A
31292L-4F-9	FHLMC 3% MBS 30yr Pool C04422 12/1/2042		09/01/2021	Paydown		169,712	169,712	170,374	170,280		(568)		(568)		169,712				3,339	12/01/2042	1.A
31292L-XG-5	FHLMC 3% MBS 30YR POOL C04279 10/1/2042		09/01/2021	Paydown		110,991	110,991	116,246	115,637		(4,646)		(4,646)		110,991				2,222	10/01/2042	1.A
312938-K5-1	FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039		09/01/2021	Paydown		22,834	22,834	23,287	23,246		(412)		(412)		22,834				687	12/01/2039	1.A
31293D-3J-9	FHLMC 6% MBS 30yr Pool C18001 11/1/2028		09/01/2021	Paydown		463	463	455	457		6		6		463				19	11/01/2028	1.A
312941-2G-1	FHLMC 4.5% MBS 30yr Pool A93475 8/1/2040		09/01/2021	Paydown		3,835	3,835	3,911	3,904		(69)		(69)		3,835				115	08/01/2040	1.A
312942-NM-3	FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040		09/01/2021	Paydown		216,771	216,771	220,768	220,387		(3,616)		(3,616)		216,771				6,456	09/01/2040	1.A
3132DW-BY-8	FNMA 2.0% MBS 30 YR POOL SD8155 07/01/2051		09/01/2021	Paydown		730,715	730,715	738,450			(7,735)		(7,735)		730,715				1,920	07/01/2051	1.A
3132GR-DK-4	FHLMC 3.5% MBS 30yr Pool Q06106 2/1/2042		09/01/2021	Paydown		287,423	287,423	300,177	298,570		(11,147)		(11,147)		287,423				5,961	02/01/2042	1.A
3132GV-MY-5	FHLMC 3% MBS 30yr Pool Q09975 7/1/2042		09/01/2021	Paydown		213,535	213,535	221,209	220,240		(6,705)		(6,705)		213,535				4,160	07/01/2042	1.A
3132H7-CA-0	FHLMC 3.5% MBS Other Pool U99064 5/1/2043		09/01/2021	Paydown		270,302	270,302	270,492	270,421		(119)		(119)		270,302				6,189	08/01/2043	1.A
3132HB-P8-2	FHLMC 4% MBS OTHER POOL U91447 5/1/2043		09/01/2021	Paydown		155,533	155,533	160,114	159,638		(4,106)		(4,106)		155,533				4,197	05/01/2043	1.A
3132HX-D4-6	FHLMC 3.5% MBS Other Pool U62123 2/1/2043		09/01/2021	Paydown		147,997	147,997	148,252	148,210		(212)		(212)		147,997				3,781	02/01/2043	1.A
3132J6-PP-3	FHLMC 3% MBS 30YR POOL Q15429 2/1/2043		09/01/2021	Paydown		164,796	164,796	169,366	168,772		(3,976)		(3,976)		164,796				3,313	02/01/2043	1.A
3132WF-4C-0	FHLMC 3% MBS 30yr POOL FG Q42618 8/1/2046		09/01/2021	Paydown		194,172	194,172	201,817	201,427		(7,255)		(7,255)		194,172				3,894	08/01/2046	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
3132XS-EH-9	FHLMC 3.5% MBS 30yr POOL FG Q50135 8/1/2047		09/01/2021	Paydown		420,291	420,291	431,587	431,241		(10,949)		(10,949)		420,291				9,704	08/01/2047	1.A
31335B-XT-8	FHLMC 3.5% MBS 30yr POOL FG G15901 5/1/2043		09/01/2021	Paydown		207,014	207,014	209,667	209,600		(2,585)		(2,585)		207,014				4,375	05/01/2043	1.A
31335H-RM-7	FHLMC 6% MBS 20YR POOL C90492 11/1/2021		09/01/2021	Paydown		1,100	1,100	1,082	1,095		5		5		1,100				44	11/01/2021	1.A
3133TE-NQ-3	FHLMC 6.5% CMO Series 2074 Z 7/15/2028		09/01/2021	Paydown		14,378	14,378	13,692	14,046		332		332		14,378				631	07/15/2028	1.A
31365C-4G-9	FNMA 8% MBS 30YR POOL 124223 2/1/2022		09/01/2021	Paydown		140	140	138	139		1		1		140				7	02/01/2022	1.A
3136B5-MK-8	FNMA 0.598% CMO SERIES 2019-31 CF 7/25/2049		09/25/2021	Paydown		1,161,425	1,161,425	1,159,973	1,160,136		1,288		1,288		1,161,425				4,403	07/25/2049	1.A
3136B5-P3-3	FNMA 0.598% CMO SERIES 2019-51 09/25/2049		09/25/2021	Paydown		1,246,643	1,246,643	1,253,266	1,252,609		(5,966)		(5,966)		1,246,643				4,676	09/25/2049	1.A
31371F-GU-0	FNMA 6.5% MBS 30YR POOL 250511 3/1/2026		09/01/2021	Paydown		175	175	170	172		3		3		175				8	03/01/2026	1.A
31371F-SJ-2	FNMA 7.5% MBS 30YR POOL 250821 2/1/2027		09/01/2021	Paydown		476	476	474	474		2		2		476				25	02/01/2027	1.A
31371G-Z9-4	FNMA 7% MBS 30YR POOL 251968 9/1/2028		09/01/2021	Paydown		226	226	225	225		1		1		226				11	09/01/2028	1.A
31371H-DU-9	FNMA 6% MBS OTHER POOL 252215 11/1/2028		09/01/2021	Paydown		336	336	331	332		4		4		336				13	11/01/2028	1.A
31371J-BD-5	FNMA 7% MBS 30yr Pool 253036 2/1/2030		09/01/2021	Paydown		277	277	268	270		8		8		277				13	02/01/2030	1.A
31371K-2W-0	FNMA 6% MBS 20yr Pool 254689 3/1/2023		09/01/2021	Paydown		6,001	6,001	6,274	6,061		(60)		(60)		6,001				230	03/01/2023	1.A
31371K-WD-9	FNMA 6% MBS 20YR POOL 254544 11/1/2022		09/01/2021	Paydown		8,292	8,292	8,473	8,315		(23)		(23)		8,292				329	11/01/2022	1.A
31374F-YK-9	FNMA 7% MBS 30YR POOL 313114 10/1/2026		09/01/2021	Paydown		1,329	1,329	1,305	1,313		16		16		1,329				61	10/01/2026	1.A
31377B-XH-3	FNMA 7% MBS 30YR POOL 372480 2/1/2027		09/01/2021	Paydown		89	89	87	87		2		2		89				4	02/01/2027	1.A
3137FP-CV-5	FHLMC 0.598% CMO 4917 FA 11/25/2049		09/25/2021	Paydown		1,351,255	1,351,255	1,349,144	1,350,315		940		940		1,351,255				5,050	10/25/2049	1.A
3137FV-DH-2	FHLMC 0.448% CMO SERIES 7/25/2050		09/25/2021	Paydown		1,854,659	1,854,659	1,854,659	1,854,659						1,854,659				5,016	07/25/2050	1.A
31380R-MS-1	FNMA 6.5% MBS 30YR POOL 447769 2/1/2029		09/01/2021	Paydown		413	413	411	411		2		2		413				18	02/01/2029	1.A
31380U-JP-4	FNMA 6.5% MBS 30YR POOL 450370 1/1/2029		09/01/2021	Paydown		1,267	1,267	1,277	1,272		(5)		(5)		1,267				55	01/01/2029	1.A
31382R-NZ-2	FNMA 6.5% MBS 30yr Pool 490108 3/1/2029		09/01/2021	Paydown		550	550	547	547		2		2		550				24	03/01/2029	1.A
31384V-P4-8	FNMA 7.5% MBS 30YR POOL 535143 2/1/2030		09/01/2021	Paydown		788	788	773	775		12		12		788				42	02/01/2030	1.A
31384V-RN-4	FNMA 7.5% MBS 30YR POOL 535193 3/1/2030		09/01/2021	Paydown		202	202	199	200		2		2		202				10	03/01/2030	1.A
31385P-H5-6	FNMA 6.5% MBS 30YR POOL 548452 12/1/2028		09/01/2021	Paydown		624	624	623	622		2		2		624				27	12/01/2028	1.A
31385W-V3-0	FNMA 6% MBS 30YR POOL 555134 12/1/2032		09/01/2021	Paydown		43,987	43,987	45,245	44,872		(885)		(885)		43,987				1,823	12/01/2032	1.A
31386V-2K-5	FNMA 6.5% MBS 30YR POOL 575078 5/1/2031		09/01/2021	Paydown		2,628	2,628	2,609	2,610		17		17		2,628				119	05/01/2031	1.A
31387J-SA-5	FNMA 6.5% MBS 30yr Pool 585613 5/1/2031		09/01/2021	Paydown		280	280	278	278		2		2		280				12	05/01/2031	1.A
3138AV-U3-7	FNMA 3.5% MBS 30YR POOL AJ4201 12/1/2041		09/01/2021	Paydown		80,064	80,064	81,753	81,601		(1,537)		(1,537)		80,064				1,862	12/01/2041	1.A
3138EK-MZ-5	FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043		09/01/2021	Paydown		121,636	121,636	121,531	121,516		120		120		121,636				2,760	02/01/2043	1.A
3138WJ-Q9-2	FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046		09/01/2021	Paydown		182,366	182,366	183,307	183,251		(884)		(884)		182,366				3,655	12/01/2046	1.A
3138WP-G2-4	FNMA 3% MBS 30yr Pool AT2016 4/1/2043		09/01/2021	Paydown		274,284	274,284	271,691	271,870		2,414		2,414		274,284				5,436	04/01/2043	1.A
3138WU-4T-7	FNMA 3.5% MBS 30yr POOL FN AT7133 6/1/2043		09/01/2021	Paydown		315,462	315,462	328,031	327,227		(11,766)		(11,766)		315,462				7,177	06/01/2043	1.A
3138XO-AY-4	FNMA 3.5% MBS OTHER POOL AU0922 7/1/2043		09/01/2021	Paydown		386,556	386,556	389,546	389,080		(2,524)		(2,524)		386,556				9,007	07/01/2043	1.A
31390N-5U-2	FNMA 6.5% MBS 30yr Pool 651659 8/1/2032		09/01/2021	Paydown		1,226	1,226	1,271	1,261		(35)		(35)		1,226				53	08/01/2032	1.A
31391U-2F-1	FNMA 6% MBS 30yr Pool 677674 2/1/2033		09/01/2021	Paydown		2,012	2,012	2,094	2,075		(63)		(63)		2,012				80	02/01/2033	1.A
31391U-PT-6	FNMA 6% MBS 30YR POOL 677334 1/1/2033		09/01/2021	Paydown		3,066	3,066	3,184	3,157		(91)		(91)		3,066				129	01/01/2033	1.A
31400H-WF-6	FNMA 6% MBS 30YR POOL 688346 3/1/2033		09/01/2021	Paydown		3,476	3,476	3,618	3,579		(103)		(103)		3,476				139	03/01/2033	1.A
31407M-EZ-4	FNMA 2.481% MBS ARM POOL 834552 8/1/2035		09/01/2021	Paydown		5,947	5,947	5,960	5,957		(10)		(10)		5,947				94	08/01/2035	1.A
3140HC-CG-9	FNMA 4% MBS 30YR POOL FN BJ9970 05/01/2048		09/01/2021	Paydown		502,707	502,707	512,407	512,287		(9,580)		(9,580)		502,707				12,954	05/01/2048	1.A
3140HM-N2-6	FNMA 4% MBS 30YR POOL FN BK7608 9/1/2048		09/01/2021	Paydown		383,231	383,231	382,752	382,735		495		495		383,231				10,135	09/01/2048	1.A
31417H-BX-1	FNMA 3.5% MBS 30YR POOL AB9953 7/1/2043		09/01/2021	Paydown		89,819	89,819	91,166	90,999		(1,180)		(1,180)		89,819				2,097	07/01/2043	1.A
31417H-CS-1	FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043		09/01/2021	Paydown		625,344	625,344	620,947	621,206		4,139		4,139		625,344				14,783	07/01/2043	1.A
31418C-4F-8	FNMA 4% MBS 30YR POOL MA3521 11/1/2048		09/01/2021	Paydown		343,475	343,475	350,157	349,943		(6,468)		(6,468)		343,475				9,096	11/01/2048	1.A
31418C-PE-8	FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047		09/01/2021	Paydown		188,052	188,052	194,384	194,225		(6,173)		(6,173)		188,052				4,346	09/01/2047	1.A
31418C-XN-9	FNMA 4.0% MBS 30YR POOL MA3384 6/1/2048		09/01/2021	Paydown		356,795	356,795	363,917	363,846		(7,051)		(7,051)		356,795				9,419	06/01/2048	1.A
31418D-QH-8	FNMA 2.5% MBS 30YR POOL 4055 06/01/2050		09/01/2021	Paydown		2,021,648	2,021,648	2,100,460	2,105,417		(78,595)	5,174	(83,769)		2,021,648				34,008	06/01/2050	1.A
31419A-4N-4	FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041		09/01/2021	Paydown		136,957	136,957	140,167	139,788		(2,831)		(2,831)		136,957				3,164	02/01/2041	1.A
341271-AB-0	STATE BOARD OF ADMINISTRATION REV BOND 2.638% 7/1/2021		07/01/2021	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				211,040	07/01/2021	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						24,106,700	24,106,700	24,326,751	23,584,348		(210,925)	5,174	(216,099)		24,106,700				455,705	XXX	XXX
00206R-MD-1	AT&T INC SR UNSECURED 3.550% 09/15/2055		09/10/2021	Tax Free Exchange		1,248,975	1,251,000	1,248,948	1,248,955		20		20		1,248,975				43,424	09/15/2055	2.B FE
02665X-AA-7	AH4R 2014-SFR3 A CMBS 3.678% 12/17/2036		09/01/2021	Paydown		31,414	31,414	31,954	31,638		(224)		(224)		31,414				761	12/17/2036	1.A FE
04285A-AA-3	ARRW 2019-2 A1 CMO 2.962% 10/25/2048		09/01/2021	Paydown		418,409	418,409	418,403	418,217		192		192		418,409				8,204	10/25/2048	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
044209-AF-1	ASHLAND SR UNSECURED 4.75% 8/15/2022		09/02/2021	Call 103.9684		415,874	400,000	415,140	402,795		(1,331)		(1,331)		401,463		(1,463)	(1,463)	35,771	08/15/2022	3.A FE
05490A-AA-1	BBUBS 2012-TFT A CMBS 2.892% 6/5/2030		08/01/2021	Paydown		183,393	183,393	187,977	183,592		(200)		(200)		183,393				3,435	06/05/2030	1.D FM
05605H-AA-8	BWX TECHNOLOGIES INC Sr Unsecured 5.375% 07/15/2026		07/15/2021	Call 102.6880		227,967	222,000	222,000	222,000						222,000				17,900	07/15/2026	3.C FE
05970X-AA-0	BAFC 2016-R1 A1 CMO 2.5% 3/25/2040		09/01/2021	Paydown		375,248	375,248	372,612	374,064		1,184		1,184		375,248				6,179	03/25/2040	1.A FE
07332B-AA-7	BOMFT 2017-RT1 A1 CMO 3.00% 3/28/2057		09/28/2021	Paydown		29,673	29,673	29,874	29,779		(106)		(106)		29,673				601	03/28/2057	1.D FM
07333B-AA-6	BOMFT 2017-SPL2 A CMO 4.00% 6/28/2054		09/28/2021	Paydown		103,554	103,554	107,061	105,670		(2,115)		(2,115)		103,554				2,752	06/28/2054	1.D FM
07333N-AA-0	BOMFT 2017-SPL1 A CMO 4.00% 10/28/2064		09/28/2021	Paydown		91,852	91,852	94,961	93,724		(1,872)		(1,872)		91,852				2,448	10/28/2064	1.D FM
12062B-AA-3	BHLD 2019-3 A1 CMO 2.724% 11/25/2059		09/01/2021	Paydown		933,724	933,724	933,708	933,248		476		476		933,724				16,930	11/25/2059	1.D FM
12527D-AR-1	CFCRE 2011-C2 A4 CMBS 3.834% 12/15/2047		07/01/2021	Paydown		175,303	175,303	185,492	175,389		(86)		(86)		175,303				3,921	12/15/2047	1.D FM
12596X-AA-0	CSMC 2019-AFC1 A1 CMO 2.573% 7/25/2049		09/01/2021	Paydown		455,500	455,500	454,931	454,873		627		627		455,500				7,451	07/25/2049	1.D FM
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3% 5/25/2043		09/01/2021	Paydown		38,935	38,935	39,437	39,283		(347)		(347)		38,935				797	05/25/2043	1.D FM
126650-AW-0	CVS PT TRUST CTL 5.298% 1/11/2027		09/10/2021	Various		51,643	51,643	47,277	49,744		1,899		1,899		51,643				1,825	01/10/2027	2.B FE
126650-BP-4	CVS PT TRUST CTL 6.036% 12/10/2028		09/10/2021	Redemption 100.0000		99,707	99,707	98,614	99,169		538		538		99,707				4,014	11/10/2028	2.B FE
126659-AA-9	CVS PT TRUST CTL 8.353% 7/10/2031		09/10/2021	Redemption 100.0000		75,936	75,936	79,742	78,053		(2,117)		(2,117)		75,936				4,231	07/10/2031	2.B FE
15137T-AA-8	CENTENE CORP Sr Unsecured 5.375% 06/01/2026		08/13/2021	Call 104.0310		1,254,614	1,206,000	1,206,000	1,206,000						1,206,000				93,990	06/01/2026	3.A FE
161630-AS-7	CHASE 2007-A1 6A1 CMO 3.151% 2/25/2037		09/01/2021	Paydown		1,270	1,270	1,089	1,153		117		117		1,270				24	02/25/2037	1.D FM
17307G-CK-2	CMLTI 2003-1 WA2 CMO 6.5% 6/25/2031		09/01/2021	Paydown		2,524	2,524	2,378	2,443		81		81		2,524				109	06/25/2031	1.D FM
17323T-AC-4	CMLTI 2015-RP2 A CMO 4.25% 1/25/2053		09/01/2021	Paydown		73,853	73,853	75,511	74,472		(619)		(619)		73,853				2,012	01/25/2053	1.D FM
17328J-AA-5	CMLTI CMO SERIES 2020-EXP1 A1A 1.804% 05/25/2060		09/01/2021	Paydown		1,200,885	1,200,885	1,200,862	1,200,487		399		399		1,200,885				13,892	05/25/2060	1.D FM
233331-AR-8	DTE ENERGY SR UNSECURED 3.85% 12/1/2023		08/02/2021	Call 107.8880		13,086,814	12,130,000	12,679,758	12,326,735		(41,758)		(41,758)		12,284,977		(154,977)	(154,977)	1,269,448	12/01/2023	2.B FE
233331-AS-6	DTE ENERGY SR UNSECURED 3.5% 6/1/2024		07/07/2021	Call 108.3850		9,288,595	8,570,000	8,621,328	8,591,324		(3,277)		(3,277)		8,588,047		(18,047)	(18,047)	898,565	06/01/2024	2.B FE
362341-FR-5	GSR 2005-AR4 6A1 CMO 3.328% 7/25/2035		08/01/2021	Paydown		814	814	757	764		50		50		814				17	07/25/2035	1.D FM
36242D-CH-4	GSR 2004-8F 2A3 CMO 6% 9/26/2034		09/01/2021	Paydown		16,246	16,246	16,100	16,106		140		140		16,246				620	09/25/2034	1.D FM
36259W-AA-9	GSMBS 2020-NQM1 A1 CMO 1.507% 9/27/2060		09/01/2021	Paydown		432,726	432,726	432,717	432,696		30		30		432,726				3,886	09/27/2060	1.D FM
383909-AF-5	WR GRACE & CO-CONN SR UNSECURED 5.625% 10/1/2024		09/23/2021	Various		1,605,316	1,600,000	1,615,031	1,606,614		(1,298)		(1,298)		1,605,316				59,875	10/01/2024	3.C FE
383909-AG-3	WR GRACE & CO SR UNSECURED 4.875% 06/15/2027		09/23/2021	Tax Free Exchange		1,050,861	1,000,000	1,067,500	1,061,603		(10,742)		(10,742)		1,050,861				37,646	06/15/2027	3.C FE
41161P-SK-0	HVMLT 2005-9 2A1A CMO 2.105% 6/20/2035		09/20/2021	Paydown		1,391	1,391	1,365	1,391		26	26			1,391				7	06/20/2035	1.D FM
42806D-AU-3	HERTZ 2016-2A A ABS 2.95% 3/25/2022		07/01/2021	Paydown		953,991	953,991	948,879	953,774		217		217		953,991				14,447	03/25/2022	1.F FE
46590T-AD-7	JPMDB 2017-C5 A4 CMBS 3.414% 3/15/2050		09/01/2021	Paydown		46,535	46,535	47,000	46,802		(267)		(267)		46,535				1,062	03/15/2050	1.D FM
46616V-AA-8	HENDR 2012-1A A ABS 4.21% 2/16/2065		09/15/2021	Paydown		47,615	47,615	47,604	47,607		8		8		47,615				1,340	02/16/2065	1.A FE
46616Y-AA-2	HENDR 2012-2A A ABS 3.84% 10/15/2059		09/15/2021	Paydown		39,616	39,616	40,588	40,441		(825)		(825)		39,616				1,021	10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A ABS 3.22% 9/15/2065		09/15/2021	Paydown		17,097	17,097	16,071	16,308		790		790		17,097				373	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A ABS 3.96% 3/15/2063		09/15/2021	Paydown		29,849	29,849	30,282	30,191		(341)		(341)		29,849				772	03/15/2063	1.A FE
46644Y-AU-4	JPMBB 2015-C31 A3 CMBS 3.801% 08/15/2048		09/01/2021	Paydown		37,195	37,195	40,570	41,424		(3,833)	396	(4,229)		37,195				1,072	08/15/2048	1.D FM
46646R-AH-6	JPMDB 2016-C4 A2 CMBS 2.882% 12/15/2049		09/01/2021	Paydown		17,309	17,309	17,482	17,407		(98)		(98)		17,309				331	12/15/2049	1.D FM
539830-AY-5	LOCKHEED MARTIN CORP SR UNSECURED 3.35% 9/15/2021		09/15/2021	Maturity		5,333,000	5,333,000	5,655,982	5,361,878		(28,878)		(28,878)		5,333,000				178,656	09/15/2021	1.G FE
55354G-AF-7	MSCI INC Sr Unsecured 5.375% 05/15/2027		09/02/2021	Call 106.6980		1,066,980	1,000,000	1,000,000	1,000,000						1,000,000				109,831	05/15/2027	3.A FE
59020U-LR-4	MLMI 2004-A4 A2 CMO 4.348% 8/25/2034		09/01/2021	Paydown		5,892	5,892	5,317	5,402		489		489		5,892				115	08/25/2034	1.D FM
61760V-AP-8	MSC 2012-C4 A4 CMBS 3.244% 3/15/2045		09/01/2021	Paydown		2,342,906	2,342,906	2,366,251	2,342,198		708		708		2,342,906				50,477	03/15/2045	1.D FM
61766L-BR-9	MSBAM 2016-C28 A3 CMBS 3.272% 1/15/2049		09/01/2021	Paydown		50,817	50,817	53,832	52,053		(1,236)		(1,236)		50,817				1,026	01/15/2049	1.D FM
62942Q-DB-6	NRART 2020-T3 AT3 ABS - OTHER 1.3173% 10/15/2052		07/15/2021	Paydown		3,000,000	3,000,000	2,999,755	2,999,995		247	242	5		3,000,000				22,921	10/15/2052	1.A FE
64829K-BV-1	NRZT 2017-2A A3 CMO 4% 3/25/2057		09/01/2021	Paydown		68,607	68,607	71,345	70,760		(2,153)		(2,153)		68,607				1,850	03/25/2057	1.D FM
64829L-AA-6	NRZT 2016-4A A1 CMO 3.75% 11/25/2056		09/01/2021	Paydown		43,620	43,620	44,940	44,646		(1,026)		(1,026)		43,620				1,084	11/25/2056	1.D FM
655663-E@-7	NORDSON SR UNSECURED 2.89% 7/28/2025		07/28/2021	Redemption 100.0000		285,714	285,714	285,714	285,714						285,714				8,257	07/28/2025	2.C

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69352P-AE-3	PPL CAPITAL FUNDING INC SR UNSECURED 3.5% 12/1/2022		07/15/2021	Call 104.1940		1,297,215	1,245,000	1,257,637	1,248,064		(959)		(959)		1,247,106		(2,106)	(2,106)	79,329	12/01/2022	2.B FE
69352P-AF-0	PPL CAPITAL FUNDING INC SR UNSECURED 3.4% 6/1/2023		07/15/2021	Call 105.4740		16,045,760	15,213,000	14,691,127	15,060,850		32,354		32,354		15,093,204		119,796	119,796	1,154,599	06/01/2023	2.B FE
74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6% 2/25/2034		09/01/2021	Paydown		1,519	1,519	1,398	1,426		93		93		1,519				61	02/25/2034	1.D FM
74332U-AA-5	PROG 2018-SFR2 A CMBS 3.712% 08/17/2035		07/01/2021	Paydown		2,365,000	2,365,000	2,364,942	2,363,183		1,817		1,817		2,365,000				51,210	08/17/2035	1.A FE
755111-BX-8	RAYTHEON COMPANY SR UNSECURED 2.5% 12/15/2022		08/26/2021	Call 102.8983		5,144,917	5,000,000	4,992,900	4,998,478		500		500		4,998,978		1,022	1,022	232,070	12/15/2022	1.G FE
76119D-AA-7	RMLT 2019-2 A1 CMO 2.913% 5/25/2059		09/01/2021	Paydown		233,012	233,012	233,217	232,987		25		25		233,012				4,539	05/25/2059	1.D FM
76123M-AA-1	RMLT CMO SERIES 2020-2 A1 CMO 1.829% 05/25/2060		09/01/2021	Paydown		639,571	639,571	639,564	639,436		135		135		639,571				7,027	05/25/2060	1.D FM
76169#-AG-8	REYES HOLDINGS SR UNSECURED 5.13% 7/31/2022		07/31/2021	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				10,260	07/31/2022	2.A PL
771367-C@-6	ROCHESTER GAS & ELEC SR UNSECURED 4.1% 7/29/2021		07/29/2021	Maturity		750,000	750,000	750,000	750,000						750,000				31,946	07/29/2021	1.F
78444C-AE-3	SLMA 2007-6 A5 ABS - STUDENT LOANS 0.705% 4/27/2043		07/26/2021	Paydown		9,482	9,482	8,572	8,866		616		616		9,482				50	04/27/2043	1.B FE
86359B-WR-8	SARM 2004-8 5A6 CMO 3.059% 7/25/2034		09/01/2021	Paydown		164,833	164,833	160,532	163,325		1,508		1,508		164,833				3,470	07/25/2034	1.D FM
88576P-AC-7	HENDR 2004-A A1 ABS 0.509% 9/15/2045		09/15/2021	Paydown		42,890	42,890	38,815	41,528		1,361		1,361		42,890				130	09/15/2045	1.A FE
89172H-AZ-0	TPMT 2015-3 A4B CMO 3.5% 3/25/2054		09/01/2021	Paydown		68,424	68,424	69,023	68,588		(164)		(164)		68,424				1,575	03/25/2054	1.D FM
89172Y-AA-8	TPMT 2016-3 A1 CMO 2.25% 8/25/2055		09/01/2021	Paydown		370,402	370,402	369,870	369,854		548		548		370,402				5,553	04/25/2056	1.D FM
91845#-AA-2	VZ CTL PTC 3.81% 5/15/2035		09/15/2021	Redemption 100.0000		25,986	25,986	25,986	25,986						25,986				660	05/15/2035	2.A
92537J-AA-5	VERUS 2019-3 A1 CMO 2.784% 7/25/2059		09/01/2021	Paydown		964,054	964,054	964,049	963,348		705		705		964,054				17,451	07/25/2059	1.D FM
92838W-AA-2	VSTA CMO SERIES 2020-1 1.763% 03/25/2065		09/01/2021	Paydown		748,623	748,623	748,612	748,470		152		152		748,623				8,864	03/25/2065	1.A FE
92922F-4M-7	WAMU 2005-AR13 A1A1 CMO 0.438% 10/25/2045		09/25/2021	Paydown		77,628	77,628	64,820	70,445		7,184		7,184		77,628				365	10/25/2045	1.D FM
939336-X6-5	WAMU 2005-AR1 A2A1 CMO 0.828% 1/25/2045		09/27/2021	Paydown		3,914	3,914	3,907	3,914		7	7			3,914				21	01/25/2045	1.D FM
94989C-AW-1	WFCM 2015-C26 A3 CMBS 2.91% 2/15/2048		08/01/2021	Paydown		118,427	118,427	120,039	118,856		(430)		(430)		118,427				2,528	02/15/2048	1.D FM
94989D-AV-1	WFCM 2015-C27 A4 CMBS 3.19% 2/15/2048		08/01/2021	Paydown		91,171	91,171	92,082	91,388		(218)		(218)		91,171				2,053	02/15/2048	1.D FM
94989E-AF-4	WFCM 2015-LC20 ASB CMBS 2.978% 4/15/2050		09/01/2021	Paydown		53,654	53,654	56,590	54,650		(995)		(995)		53,654				1,062	04/15/2050	1.D FM
988498-AH-4	YUM! BRANDS INC SR UNSECURED 3.75% 11/1/2021		08/02/2021	Call 100.0000		2,100,000	2,100,000	2,116,044	2,101,466		(1,466)		(1,466)		2,100,000				59,281	11/01/2021	3.C FE
68245X-AC-3	1011778 BC UNLIMITED LIABILITY SECURED 4.25% 5/15/2024	A	07/15/2021	Call 101.0630		1,228,923	1,215,997	1,228,912	1,226,432		(3,333)		(3,333)		1,223,099		(7,102)	(7,102)	64,606	05/15/2024	3.B FE
92658T-AQ-1	VIDEOTRON LTD SR UNSECURED 5% 7/15/2022	A	07/03/2021	Call 104.0000		873,617	840,000	844,568	840,610		(30)		(30)		840,580		(580)	(580)	60,017	07/15/2022	3.A FE
C9716#-AB-5	WASTE CONNECTIONS US INC SR UNSECURED 2.75% 6/1/2023	A	09/20/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,153	06/01/2023	2.B FE
C9716#-AG-4	WASTE CONNECTIONS US INC SR UNSECURED 3.09% 8/20/2022	A	09/20/2021	Redemption 100.0000		5,000,000	5,000,000	5,113,400	5,033,489		(33,489)		(33,489)		5,000,000				167,375	08/20/2022	2.B FE
C9716#-AJ-8	WASTE CONNECTIONS US INC SR UNSECURED 3.24% 4/20/2024	A	09/20/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				59,400	04/20/2024	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,978,781	86,035,350	86,716,745	86,244,220		(90,590)	671	(91,261)		86,152,959		(63,457)	(63,457)	5,005,025	XXX	XXX
8399997. Total - Bonds - Part 4						114,968,840	112,025,409	112,941,273	111,719,815		(309,401)	5,845	(315,246)		112,143,018		(63,457)	(63,457)	5,499,881	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						114,968,840	112,025,409	112,941,273	111,719,815		(309,401)	5,845	(315,246)		112,143,018		(63,457)	(63,457)	5,499,881	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						114,968,840	XXX	112,941,273	111,719,815		(309,401)	5,845	(315,246)		112,143,018		(63,457)	(63,457)	5,499,881	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Call Option on SPX	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2021	10/15/2021	12,500	56,250,000	4500		825,000		34,688		34,688	(790,313)						0001
RTR 1.77% swaption 02/09/2022 - 02/09/2042	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/05/2021	02/07/2022	200,000,000	200,000,000	1.77		9,300,000		4,331,620		4,331,620	(4,968,380)						0001
RTR 2.74% swaption 10/13/2022 - 10/13/2032	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/13/2020	10/11/2022	140,000,000	140,000,000	2.74	5,000,000			13,287,344		13,287,344	(7,791,952)						0001
RTR 3.07% swaption 07/12/2023 - 07/12/2033	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2018	07/10/2023	140,000,000	140,000,000	3.07	6,972,000			16,126,642		16,126,642	(7,792,358)						0001
Call Option on SPX	Variable annuities	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2019	12/15/2023	27,000	70,200,000	2600	10,878,300			47,037,706		47,037,706	13,365,295						0001
RTR 2.96% swaption 01/26/2024 - 01/27/2054	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/24/2019	01/24/2024	40,000,000	40,000,000	2.96	4,163,000			10,300,844		10,300,844	(4,516,196)						0001
Call Option on SPX	Variable annuities	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2019	12/19/2025	20,000	64,000,000	3200	5,523,180			27,433,899		27,433,899	9,172,736						0001
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	2,031	6,960,075	3426.92	682,091			1,788,406		1,788,406	807,926						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	388	1,329,645	3426.92	130,306			341,655		341,655	154,345						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/19/2020	10/19/2021	400,100	400,100	100	31,528			82,876		82,876	21,639						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/21/2019	10/19/2021	353,600	353,600	101	26,060			98,630		98,630	24,816						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2020	11/19/2021	979,300	979,300	100	69,256			141,470		141,470	35,761						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2019	11/19/2021	357,800	357,800	101	27,407			85,819		85,819	21,149						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	1,303	4,667,177	3581.87	361,272			956,940		956,940	457,628						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	756	2,707,894	3581.87	209,607			555,216		555,216	265,516						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	116	415,497	3581.87	32,121			85,192		85,192	40,741						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/19/2019	11/19/2021	111	349,803	3151.38	30,339			127,995		127,995	49,393						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/19/2019	12/20/2021	140	453,239	3237.42	40,432			150,472		150,472	60,152						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	676,800	676,800	100	51,708			77,134		77,134	20,422						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/19/2019	12/20/2021	483,800	483,800	101	35,366			101,600		101,600	25,820						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	1,539	5,686,482	3694.92	442,977			989,848		989,848	497,895						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	1,134	4,190,039	3694.92	326,404			729,362		729,362	366,870						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2022	1,852	7,035,581	3798.91		545,970		1,054,838		1,054,838	508,868						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2022	507	1,926,047	3798.91		149,464		288,770		288,770	139,307						0003

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)
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/21/2020	01/19/2022	154	516,516	3354	41,782			149,805		149,805	62,417						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	01/21/2020	01/19/2022	531,300	531,300	101	39,210			98,696		98,696	25,030						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2022	576,200	576,200	100		43,445		44,107		44,107	662						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	619,100	619,100	100		46,061		38,384		38,384	(7,677)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	995	3,887,176	3906.71		324,191		495,533		495,533	171,343						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	676	2,640,936	3906.71		220,254		336,664		336,664	116,410						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/19/2020	02/22/2022	391,800	391,800	101	28,876			74,766		74,766	18,874						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/21/2022	486,100	486,100	100		35,777		36,052		36,052	275						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2020	03/21/2022	472,100	472,100	101	69,588			324,777		324,777	55,134						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	773	3,024,826	3913.1		236,844		395,430		395,430	158,586						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	472	1,846,983	3913.1		144,619		241,453		241,453	96,834						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2020	03/21/2022	169	411,258	2433.48	68,448			315,213		315,213	89,271						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	843,300	843,300	100		52,875		40,964		40,964	(11,911)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/20/2020	04/19/2022	532,400	532,400	101	55,316			235,047		235,047	46,610						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	923	3,842,689	4163.26		266,971		316,463		316,463	49,493						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	704	2,930,935	4163.26		203,627		241,376		241,376	37,749						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/20/2020	04/19/2022	126	359,275	2851.39	42,651			184,648		184,648	60,894						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/19/2022	869	3,576,526	4115.68		266,451		342,112		342,112	75,661						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/19/2022	466	1,917,907	4115.68		142,884		183,457		183,457	40,573						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2020	05/19/2022	106	312,930	2952.17	34,081			145,554		145,554	50,078						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2022	516,100	516,100	100		35,198		30,248		30,248	(4,950)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2020	05/19/2022	455,400	455,400	101	45,267			182,948		182,948	37,283						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/20/2022	647,100	647,100	100		40,185		33,296		33,296	(6,889)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/20/2022	1,179	4,981,027	4224.79		334,730		396,674		396,674	61,944						0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/20/2022	416	1,757,513	4224.79		118,107		139,963		139,963	21,857						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/19/2020	06/20/2022	371,400	371,400	101	38,031			115,013		115,013	25,620						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/19/2020	06/20/2022	108	337,902	3128.72	38,374			131,517		131,517	48,090						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	527,800	527,800	100		34,465		31,770		31,770	(2,695)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	1,308	5,570,105	4258.49		401,046		433,142		433,142	32,096						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	1,141	4,858,937	4258.49		349,842		377,840		377,840	27,998						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2020	07/19/2022	479,000	479,000	101	44,739			124,119		124,119	29,328						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2020	07/19/2022	123	403,976	3284.36	41,558			133,737		133,737	52,135						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	1,028	4,529,162	4405.8		330,451		265,909		265,909	(64,542)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	783	3,449,741	4405.8		251,695		202,535		202,535	(49,160)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	126	429,484	3408.6	43,883			124,154		124,154	50,819						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2021	08/19/2022	706,200	706,200	100		46,609		40,948		40,948	(5,662)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2020	08/19/2022	480,200	480,200	101	44,226			108,335		108,335	26,646						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/19/2022	598,800	598,800	100		41,736		35,963		35,963	(5,773)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2022	1,241	5,407,943	4357.73		438,011		372,358		372,358	(65,652)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2022	556	2,422,898	4357.73		196,240		166,826		166,826	(29,414)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2020	09/19/2022	597,800	597,800	101	61,693			152,396		152,396	36,188						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2020	09/19/2022	194	642,891	3313.87	71,736			208,523		208,523	81,601						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/19/2020	10/19/2022	357,700	357,700	101	35,484			79,488		79,488	19,502						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2020	11/21/2022	637,600	637,600	101	61,076			105,098		105,098	24,810						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/21/2022	191	690,979	3617.69	69,431			160,226		160,226	71,441						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/19/2022	582,100	582,100	101	56,231			81,799		81,799	22,311						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/19/2022	128	477,679	3731.87	48,052			97,508		97,508	45,574						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2023	144	552,514	3836.9		55,525		99,766		99,766	44,241						0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2023	541,700	541,700	101		54,170		57,415		57,415	3,245						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/21/2023	603,500	603,500	101		58,479		55,273		55,273	(3,206)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/21/2023	127	501,114	3945.78		54,378		79,144		79,144	24,766						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/20/2023	514,400	514,400	101		48,148		51,898		51,898	3,750						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	136	537,503	3952.23		55,986		85,302		85,302	29,317						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2023	798,100	798,100	101		69,993		60,421		60,421	(9,573)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2023	124	521,406	4204.89		49,547		58,812		58,812	9,265						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2023	378,900	378,900	101		34,745		31,704		31,704	(3,041)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/19/2023	487,700	487,700	101		39,748		36,745		36,745	(3,002)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/19/2023	120	512,045	4267.04		46,338		54,863		54,863	8,525						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2021	07/19/2023	461,800	461,800	101		38,791		38,171		38,171	(620)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2021	07/19/2023	104	447,311	4301.07		41,985		46,595		46,595	4,610						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2021	08/21/2023	458,100	458,100	101		39,717		36,443		36,443	(3,274)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/19/2023	475,500	475,500	101		42,605		38,467		38,467	(4,137)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/19/2023	103	453,335	4401.31		47,872		42,410		42,410	(5,463)						0003
Call Option on SPX, semi-annual payments in Dec & June	Variable annuities	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2008	06/19/2023	10,807	39,054,120	3613.78	2,273,126	90,924		9,717,609	^	9,717,609	4,006,808						0001
Call Option on SPX, semi-annual payments in Dec & June	Variable annuities	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/30/2023	2,353	8,023,730	3410	519,874	20,796		2,484,814	^	2,484,814	948,836						0001
Call Option on SPTR, semi-annual payments April & Oct	Variable annuities	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	10/17/2011	10/18/2021	13,000	68,497,000	5269	1,824,652	101,370		48,458,552	^	48,458,552	14,287,593						0001
Call Option on SPX, semi-annual payments in April & Oct	Variable annuities	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2012	10/21/2022	67,400	215,680,000	3200	1,867,409	116,713		79,523,925	^	79,523,925	29,217,041						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										42,598,148	16,530,578		275,840,129	XXX	275,840,129	50,349,573					XXX	XXX
Put Option on SPX	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2021	10/15/2021	12,500	53,750,000	4300		470,175		831,250		831,250	361,075						0001
Put Option on SPX	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2021	12/17/2021	4,100	18,392,600	4486		606,800		984,178		984,178	377,378						0001
Put Option on SPX	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2021	10/21/2022	35,000	112,000,000	3200		3,289,139		3,932,965		3,932,965	643,826						0001
Put Option on SPX	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2021	10/21/2022	20,000	84,000,000	4200		5,480,000		6,962,080		6,962,080	1,482,080						0001
Put Option on GBP currency	Variable annuities	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4R0TD8PU41	02/05/2019	01/19/2024	12,000,000	14,400,000	1.2	737,365			269,647		269,647	(79,180)						0001

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)
Put Option on EUR currency	Variable annuities	Exhibit 5	FX currency	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/06/2020	09/19/2025	15,000,000	15,750,000	1.05	371,969			203,412		203,412	(27,516)						0001
Put Option on GBP currency	Variable annuities	Exhibit 5	FX currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/06/2020	09/19/2025	6,500,000	6,825,000	1.05	329,769			110,282		110,282	(32,471)						0001
Put Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	12/17/2021	300	1,314,300	4381		45,000		55,888		55,888	10,888						0003
Put Option on SPX, semi-annual payments in Dec & June	Variable annuities	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2008	06/19/2023	8,145	13,659,165	1677	2,638,695	105,553		179,370	^	179,370	(273,106)						0001
Put Option on SPX, semi-annual payments in Dec & June	Variable annuities	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/30/2023	1,771	2,969,967	1677	583,415	23,347		40,041	^	40,041	(60,055)						0001
Put Option on NKY, semi-annual payments Oct & April	Variable annuities	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2010	04/16/2025	270,000	22,863,966	7800	3,862,553	168,631		359,124	^	359,124	118,560	(385,921)					0001
Put Option on SPX, paid at maturity	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2020	12/18/2026	10,000	33,000,000	3300				4,068,447	^	4,068,447	(1,865,954)						0001
Put Option on SPX, paid at maturity	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2020	09/18/2026	10,000	33,000,000	3300				3,931,187	^	3,931,187	(1,793,202)						0001
Put Option on SPX, paid at maturity	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2020	09/18/2026	7,500	25,125,000	3350				3,016,098	^	3,016,098	(1,348,459)						0001
Put Option on SPX, paid at maturity	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2020	12/18/2026	7,500	25,125,000	3350				3,103,989	^	3,103,989	(1,349,948)						0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										8,523,766	10,188,645		28,047,957	XXX	28,047,957	(3,836,086)	(385,921)				XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										51,121,914	26,719,223		303,888,086	XXX	303,888,086	46,513,487	(385,921)				XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										42,598,148	16,530,578		275,840,129	XXX	275,840,129	50,349,573					XXX	XXX
0449999999. Total Purchased Options - Put Options										8,523,766	10,188,645		28,047,957	XXX	28,047,957	(3,836,086)	(385,921)				XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										51,121,914	26,719,223		303,888,086	XXX	303,888,086	46,513,487	(385,921)				XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Call Option on SPTR	Variable annuities	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2021	10/18/2021	13,000	68,497,000	5269		(46,683,000)		(48,458,552)		(48,458,552)	(1,775,552)						0001
Call Option on SPX	Variable annuities	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2021	12/17/2021	4,100	18,392,600	4486		(606,800)		(209,491)		(209,491)	397,309						0001
RTR 2.74% swaption 10/13/2022 - 10/13/2032	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2018	10/11/2022	140,000,000	140,000,000	2.74	(4,949,000)			(13,287,344)		(13,287,344)	7,791,952						0001
Call Option on SPX	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2021	10/21/2022	67,400	215,680,000	3200		(92,749,140)		(79,523,925)		(79,523,925)	13,225,215						0001
RTR 3.07% swaption 07/12/2023 - 07/12/2033	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2020	07/10/2023	140,000,000	140,000,000	3.07	(28,570,000)			(16,126,642)		(16,126,642)	7,792,358						0001
Call Option on SPX	Variable annuities	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	01/02/2014	12/15/2023	27,000	70,200,000	2600	(7,830,000)			(47,037,706)		(47,037,706)	(13,365,295)						0001
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	388	1,432,694	3692.51	(76,587)			(239,702)		(239,702)	(124,010)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	2,031	7,429,885	3658.24	(432,217)			(1,323,169)		(1,323,169)	(672,380)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/21/2019	10/19/2021	353,600	353,600	123	(2,334)			(23,574)		(23,574)	(3,635)						0003

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)
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/19/2020	10/19/2021	400,100	400,100	107.75	(15,484)			(52,428)		(52,428)	(13,728)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2019	11/19/2021	357,800	357,800	123	(3,650)			(16,625)		(16,625)	(2,353)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2020	11/19/2021	979,300	979,300	107.75	(33,708)			(74,659)		(74,659)	(15,447)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	116	446,659	3850.51	(16,434)			(56,117)		(56,117)	(31,171)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	756	2,917,752	3859.46	(103,991)			(359,618)		(359,618)	(200,734)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	1,303	4,982,216	3823.65	(197,906)			(662,133)		(662,133)	(362,378)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/19/2019	11/19/2021	111	425,998	3837.82	(4,052)			(55,000)		(55,000)	(30,499)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2021	12/17/2021	300	1,314,300	4381		(45,000)		(30,969)		(30,969)	14,031						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2019	12/20/2021	140	551,965	3942.61	(6,776)			(59,467)		(59,467)	(34,232)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	1,134	4,504,293	3972.04	(161,317)			(455,324)		(455,324)	(269,995)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	1,539	6,056,104	3935.09	(243,381)			(665,559)		(665,559)	(386,426)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/19/2019	12/20/2021	483,800	483,800	123	(3,290)			(15,162)		(15,162)	245						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/20/2021	676,800	676,800	107.5	(24,974)			(36,503)		(36,503)	(6,785)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2022	507	2,070,502	4083.83		(72,998)		(170,444)		(170,444)	(97,446)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2022	1,852	7,492,896	4045.84		(298,302)		(677,460)		(677,460)	(379,158)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/21/2020	01/19/2022	154	629,024	4084.57	(4,296)			(51,698)		(51,698)	(32,389)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	01/21/2020	01/19/2022	531,300	531,300	123	(6,004)			(12,578)		(12,578)	2,142						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2022	576,200	576,200	107.5		(21,319)		(15,602)		(15,602)	5,718						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	619,100	619,100	107.5		(22,535)		(12,843)		(12,843)	9,692						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	676	2,839,004	4199.71		(116,571)		(186,284)		(186,284)	(69,713)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/22/2022	995	4,139,847	4160.65		(188,605)		(301,582)		(301,582)	(112,977)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/19/2020	02/22/2022	391,800	391,800	123	(4,036)			(8,630)		(8,630)	1,539						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/21/2022	486,100	486,100	107.5		(17,159)		(14,670)		(14,670)	2,489						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2020	03/21/2022	472,100	472,100	123	(26,674)			(224,511)		(224,511)	(46,410)						0003

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)
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	472	1,985,506	4206.58		(73,325)		(137,990)		(137,990)	(64,664)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2020	03/21/2022	169	500,840	2963.55	(29,440)			(228,879)		(228,879)	(79,208)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/21/2022	773	3,221,439	4167.45		(132,790)		(247,055)		(247,055)	(114,265)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/20/2020	04/19/2022	126	437,534	3472.49	(11,632)			(113,002)		(113,002)	(48,951)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	704	3,150,752	4475.5		(94,376)		(105,558)		(105,558)	(11,182)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	923	4,092,462	4433.87		(139,105)		(158,798)		(158,798)	(19,693)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/20/2020	04/19/2022	532,400	532,400	123	(12,139)			(128,734)		(128,734)	(32,085)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2022	843,300	843,300	107.5		(23,444)		(13,520)		(13,520)	9,924						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/19/2020	05/19/2022	106	381,093	3595.22	(7,219)			(84,787)		(84,787)	(38,646)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2022	466	2,061,752	4424.36		(68,795)		(91,570)		(91,570)	(22,775)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2022	869	3,809,001	4383.2		(143,276)		(191,279)		(191,279)	(48,003)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2020	05/19/2022	455,400	455,400	123	(9,837)			(94,734)		(94,734)	(24,523)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2022	516,100	516,100	107.5		(16,464)		(11,739)		(11,739)	4,724						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/20/2022	416	1,889,326	4541.65		(49,912)		(63,457)		(63,457)	(13,545)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/20/2022	1,179	5,304,793	4499.4		(161,382)		(204,840)		(204,840)	(43,458)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/20/2022	647,100	647,100	107.5		(16,436)		(12,860)		(12,860)	3,577						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/19/2020	06/20/2022	108	398,121	3686.31	(12,947)			(79,728)		(79,728)	(38,091)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/19/2020	06/20/2022	371,400	371,400	122	(9,434)			(51,054)		(51,054)	(14,091)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	1,141	5,174,766	4535.29		(177,106)		(196,080)		(196,080)	(18,974)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	1,308	5,987,867	4577.88		(178,516)		(197,853)		(197,853)	(19,338)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2022	527,800	527,800	107.5		(14,884)		(13,832)		(13,832)	1,052						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2020	07/19/2022	123	475,972	3869.69	(12,639)			(74,650)		(74,650)	(39,044)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2020	07/19/2022	479,000	479,000	122	(8,335)			(47,119)		(47,119)	(12,952)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	126	506,025	4016.07	(13,757)			(64,349)		(64,349)	(35,722)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	783	3,691,226	4714.21		(123,878)		(85,990)		(85,990)	37,888						0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	1,028	4,800,914	4670.15		(182,573)		(130,506)		(130,506)	52,066						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2020	08/19/2022	480,200	480,200	122	(8,788)			(36,277)		(36,277)	(9,469)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2021	08/19/2022	706,200	706,200	107.5		(20,480)		(18,065)		(18,065)	2,415						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2022	556	2,592,500	4662.77		(100,786)		(79,323)		(79,323)	21,463						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2022	1,241	5,732,415	4619.19		(251,191)		(200,675)		(200,675)	50,516						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/19/2022	598,800	598,800	107.5		(18,742)		(16,792)		(16,792)	1,950						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2020	09/19/2022	194	757,465	3904.46	(24,952)			(117,351)		(117,351)	(61,358)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2020	09/19/2022	597,800	597,800	122	(15,842)			(59,548)		(59,548)	(16,608)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/19/2020	10/19/2022	357,700	357,700	120	(9,765)			(31,630)		(31,630)	(8,620)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2020	11/21/2022	637,600	637,600	120	(16,635)			(33,387)		(33,387)	(8,254)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/21/2022	191	807,283	4226.61	(23,827)			(77,750)		(77,750)	(46,177)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/19/2022	128	554,533	4332.29	(15,891)			(45,455)		(45,455)	(27,524)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/21/2020	12/19/2022	582,100	582,100	118.5	(17,987)			(25,460)		(25,460)	(5,374)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2021	01/19/2023	144	641,408	4454.22		(18,380)		(42,480)		(42,480)	(24,100)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2023	541,700	541,700	118.5		(17,389)		(14,633)		(14,633)	2,755						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2023	603,500	603,500	118.5		(19,553)		(13,857)		(13,857)	5,696						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2023	127	581,739	4580.62		(20,533)		(31,030)		(31,030)	(10,496)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	514,400	514,400	118.5		(15,072)		(14,470)		(14,470)	602						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	136	623,983	4588.11		(19,638)		(34,261)		(34,261)	(14,624)						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2023	124	605,296	4881.42		(15,745)		(18,055)		(18,055)	(2,310)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/19/2023	798,100	798,100	118.5		(19,234)		(14,495)		(14,495)	4,739						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2023	378,900	378,900	118.5		(10,041)		(8,317)		(8,317)	1,724						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/19/2023	120	594,428	4953.57		(12,877)		(17,279)		(17,279)	(4,402)						0003

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)
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/19/2023	487,700	487,700	118.5		(10,095)		(9,821)		(9,821)	274						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2023	104	519,280	4993.08		(12,866)		(14,775)		(14,775)	(1,909)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2021	07/19/2023	461,800	461,800	118.5		(10,529)		(11,019)		(11,019)	(490)						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2021	08/21/2023	458,100	458,100	118.5		(10,994)		(10,515)		(10,515)	479						0003
Call Option on SPX	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2023	103	525,150	5098.54		(24,941)		(13,521)		(13,521)	11,421						0003
Call basket on SPX (40%), MXEA (40%), MXEF (20%)	Indexed universal life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/19/2023	475,500	475,500	118.5		(12,315)		(11,699)		(11,699)	616						0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(42,977,177)	(143,059,092)		(214,297,874)	XXX	(214,297,874)	10,442,933					XXX	XXX
Put Option on SPX	Variable annuities	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/14/2021	10/21/2022	35,000	112,000,000	3200		(4,868,780)		(3,932,965)		(3,932,965)	935,815						0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(4,868,780)		(3,932,965)	XXX	(3,932,965)	935,815					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(42,977,177)	(147,927,872)		(218,230,839)	XXX	(218,230,839)	11,378,748					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(42,977,177)	(143,059,092)		(214,297,874)	XXX	(214,297,874)	10,442,933					XXX	XXX
0939999999. Total Written Options - Put Options											(4,868,780)		(3,932,965)	XXX	(3,932,965)	935,815					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(42,977,177)	(147,927,872)		(218,230,839)	XXX	(218,230,839)	11,378,748					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/04/2011	10/06/2031		86,000,000	2.43/(3M USD LIBOR)			1,439,628	7,978,803		7,978,803	(6,033,254)		540,358		1,360,912		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/21/2012	09/25/2022		7,000,000	1.79/(3M USD LIBOR)			83,590	113,557		113,557	(81,966)		(31,929)		34,756		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/09/2013	05/13/2023		21,000,000	1.94/(3M USD LIBOR)			278,002	718,824		718,824	(300,472)		104,743		133,620		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/17/2013	05/21/2043		15,000,000	3.07/(3M USD LIBOR)			326,560	3,581,555		3,581,555	(1,811,336)		119,167		348,905		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2013	06/18/2028		7,500,000	2.803/(3M USD LIBOR)			116,338	789,869		789,869	(1,159,775)		52,966		97,187		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2013	06/18/2038		5,000,000	3.117/(3M USD LIBOR)			86,891	1,035,237		1,035,237	(1,509,043)		39,236		102,215		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/31/2013	01/03/2044		11,000,000	3.903/(3M USD LIBOR)			245,172	4,387,135		4,387,135	(5,795,978)		(104,888)		259,483		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/31/2013	01/03/2034		7,000,000	3M USD LIBOR/(3.77375)			(190,052)	(1,736,229)		(1,736,229)	653,128		64,485		122,542		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/02/2014	01/06/2024		14,000,000	3M USD LIBOR/(3.06625)			(301,427)	(925,723)		(925,723)	366,808		104,316		105,388		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/17/2014	03/19/2034		50,000,000	3.81/(3M USD LIBOR)			1,359,609	12,386,496		12,386,496	(4,730,737)		(469,176)		882,803		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/30/2014	10/02/2044		5,000,000	3.1745/(3M USD LIBOR)			111,722	1,363,962		1,363,962	(634,548)		39,032		119,910		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/09/2014	10/14/2021		15,000,000	3M USD LIBOR/(2.128)			(217,978)	(155,334)		(155,334)	216,925		(82,960)		14,790		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/04/2014	11/06/2021		15,000,000	2.132/(3M USD LIBOR)			219,626	157,736		157,736	(216,889)		82,528		23,717		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/12/2014	11/14/2034		19,000,000	3M USD LIBOR/(2.9065)			(389,239)	(2,975,681)		(2,975,681)	1,656,515		(143,463)		344,134		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2022		15,000,000	2.041/(3M USD LIBOR)			207,648	144,848		144,848	(205,555)		(73,196)		37,914		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/12/2015	03/16/2035		95,000,000	3.22/(3M USD LIBOR)			2,172,110	17,856,140		17,856,140	(8,749,620)		(760,164)		1,742,746		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2035		6,000,000	2.4476/(3M USD LIBOR)			101,845	549,970		549,970	(499,035)		(36,092)		110,102		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/31/2015	04/02/2022		15,000,000	1.8215/(3M USD LIBOR)			182,954	255,323		255,323	(179,551)		68,612		53,327		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2035		6,000,000	2.3395/(3M USD LIBOR)			96,907	524,187		524,187	(494,435)		35,994		110,567		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/23/2015	06/25/2045		4,800,000	2.9715/(3M USD LIBOR)			99,456	1,109,181		1,109,181	(602,636)		36,910		116,927		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2035		24,000,000	2.475/(3M USD LIBOR)			410,157	2,580,544		2,580,544	(2,049,997)		153,422		449,043		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/13/2015	10/15/2022		30,000,000	1.7385/(3M USD LIBOR)			348,172	723,635		723,635	(341,860)		137,586		153,093		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/24/2015	11/27/2022		15,000,000	1.8847/(3M USD LIBOR)			192,352	391,084		391,084	(189,230)		72,259		80,719		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/09/2016	02/11/2036		11,000,000	2.0705/(3M USD LIBOR)			156,086	504,808		504,808	(900,557)		(55,727)		208,448		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/10/2016	05/12/2036		11,000,000	2.0422/(3M USD LIBOR)			153,693	516,997		516,997	(905,893)		57,549		210,275		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/19/2016	07/21/2036		11,200,000	1.77/(3M USD LIBOR)			132,847	62,314		62,314	(891,900)		(47,894)		215,497		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/02/2016	08/04/2026		95,000,000	1.45/(3M USD LIBOR)			907,561	1,974,916		1,974,916	(3,247,019)		(328,705)		1,045,480		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2036		28,000,000	1.81/(3M USD LIBOR)			341,548	215,250		215,250	(2,258,113)		(125,744)		541,816		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/25/2016	10/27/2021		20,500,000	3M USD LIBOR/(1.32342)			(175,118)	(129,574)		(129,574)	173,047		(71,118)		28,071		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/04/2017	01/06/2022		20,700,000	3M USD LIBOR/(1.9696)			(275,426)	(189,960)		(189,960)	273,080		97,487		53,447		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/04/2017	01/06/2027		10,900,000	2.314/(3M USD LIBOR)			173,186	724,937		724,937	(479,997)		(60,719)		125,073		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/11/2017	02/06/2027		180,000,000	3M USD LIBOR/(2.3)			(2,862,314)	(11,564,654)		(11,564,654)	8,015,389		1,004,060		2,081,706		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/11/2017	04/09/2050		23,000,000	2.72/(3M USD LIBOR)			437,192	4,851,053		4,851,053	(3,099,382)		162,068		614,201		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/11/2017	04/13/2052		18,000,000	3M USD LIBOR/(2.75)				(3,652,149)		(3,652,149)	2,211,699				497,335		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		11,000,000	2.3185/(3M USD LIBOR)			176,737	792,424		792,424	(508,732)		65,573		130,089		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/10/2017	10/13/2032		80,000,000	3M USD LIBOR/(2.74)				(7,146,030)		(7,146,030)	4,676,076				1,328,826		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/27/2017	12/29/2042		10,500,000	2.595/(3M USD LIBOR)			188,804	1,511,980		1,511,980	(1,170,948)		68,252		241,997		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/17/2018	01/19/2043		10,600,000	2.71457/(3M USD LIBOR)			200,733	1,743,409		1,743,409	(1,205,140)		(69,309)		244,621		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/10/2018	10/13/2032		60,000,000	3.06/(3M USD LIBOR)				7,152,037		7,152,037	(3,561,664)				996,619		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/10/2018	07/12/2033		80,000,000	3M USD LIBOR/(3.07)				(8,541,510)		(8,541,510)	4,823,437				1,373,074		0001

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)
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/02/2018	10/04/2038		13,200,000	3.2043/(3M USD LIBOR)			297,858	3,020,329		3,020,329	(1,398,715)		107,500		272,214		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/11/2018	12/13/2023		21,400,000	2.83912/(3M USD LIBOR)			428,548	1,312,371		1,312,371	(514,338)		153,020		158,807		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/24/2019	04/13/2052		12,000,000	2.93/(3M USD LIBOR)				2,949,639		2,949,639	(1,508,593)				331,557		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/24/2019	01/26/2054		24,000,000	3M USD LIBOR/(2.96)				(5,361,908)		(5,361,908)	3,053,652				682,232		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/03/2019	12/18/2039		27,000,000	2.68/(3M USD LIBOR)			506,333	3,961,406		3,961,406	(2,781,971)		182,375		576,193		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/06/2019	08/08/2029		42,900,000	1.657/(3M USD LIBOR)			477,119	853,293		853,293	(2,298,781)		(170,205)		601,196		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/13/2019	08/15/2022		102,500,000	3M USD LIBOR/(1.562)			(1,065,467)	(1,442,258)		(1,442,258)	1,024,076		383,209		479,400		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/10/2019	09/12/2029		21,000,000	3M USD LIBOR/(1.5355)			(215,267)	(182,485)		(182,485)	1,111,955		78,612		296,055		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/17/2019	12/19/2049		8,600,000	2.03566/(3M USD LIBOR)			119,408	388,315		388,315	(1,024,288)		44,073		228,425		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		51,900,000	1.0635/(3M USD LIBOR)			345,829	(1,667,895)		(1,667,895)	(2,635,943)		(132,403)		753,469		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/03/2020	08/19/2040		80,000,000	1.23/(3M USD LIBOR)			634,223	(7,790,462)		(7,790,462)	(6,705,103)		(236,086)		1,738,326		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/11/2020	03/13/2030		40,900,000	0.7205/(3M USD LIBOR)			169,161	(2,474,127)		(2,474,127)	(1,953,376)		(70,698)		594,556		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/20/2020	07/12/2033		150,000,000	1/(3M USD LIBOR)				(12,624,161)		(12,624,161)	(8,048,053)				2,574,515		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/31/2020	04/02/2023		66,700,000	0.4783/(3M USD LIBOR)			141,601	355,917		355,917	(195,204)		91,071		409,208		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/01/2020	04/03/2030		20,000,000	3M USD LIBOR/(0.6935)			(74,679)	1,214,950		1,214,950	954,475		(38,733)		291,690		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/22/2020	04/24/2025		40,100,000	3M USD LIBOR/(0.4615)			(83,821)	405,646		405,646	650,469		(52,945)		378,657		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/04/2020	05/06/2023		33,300,000	3M USD LIBOR/(0.32142)			(35,378)	(61,030)		(61,030)	70,415		(32,482)		210,608		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/04/2020	05/06/2050		3,600,000	3M USD LIBOR/(0.824)			(17,394)	855,706		855,706	337,238		(8,035)		96,262		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/12/2020	05/14/2050		4,000,000	0.8989/(3M USD LIBOR)			21,717	(881,452)		(881,452)	(381,472)		9,681		106,999		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/26/2020	09/08/2040		55,000,000	0.94/(3M USD LIBOR)			318,221	(8,069,300)		(8,069,300)	(4,379,246)		(125,026)		1,196,768		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/26/2020	05/28/2041		55,000,000	3M USD LIBOR/(0.97)			(156,782)	7,957,626		7,957,626	4,319,876		(176,376)		1,219,373		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/21/2020	07/23/2045		17,100,000	0.8411/(3M USD LIBOR)			84,328	(3,462,034)		(3,462,034)	(1,487,485)		(33,588)		417,236		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/04/2020	08/06/2030		20,200,000	0.5158/(3M USD LIBOR)			50,909	(1,670,201)		(1,670,201)	(957,627)		(22,576)		300,464		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/11/2020	08/13/2050		18,300,000	0.9456/(3M USD LIBOR)			105,640	(3,899,756)		(3,899,756)	(1,771,644)		(40,786)		491,632		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/22/2020	09/24/2025		20,000,000	3M USD LIBOR/(0.3331)			(22,041)	441,180		441,180	375,611		16,099		199,583		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/10/2020	11/12/2045		13,500,000	1.3879/(3M USD LIBOR)			121,935	(1,215,638)		(1,215,638)	(1,316,655)		48,105		331,484		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/01/2020	12/03/2045		9,000,000	1.31161/(3M USD LIBOR)			76,970	(960,462)		(960,462)	(865,855)		30,361		221,256		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/08/2020	12/10/2040		5,400,000	1.296/(3M USD LIBOR)			45,492	(461,838)		(461,838)	(461,869)		17,890		118,291		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/05/2021	02/09/2042		105,000,000	3M USD LIBOR/(1.78)				1,711,153		1,711,153	1,711,153				2,368,811		0001

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)
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/05/2021	05/28/2041		5,000,000	1.71/(3M USD LIBOR)			26,895	(75,674)		(75,674)	(104,350)		28,676		110,852		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/23/2021	02/25/2031		10,400,000	3M USD LIBOR/(1.461)			(81,057)	56,092		56,092	69,905		(13,813)		159,453		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/04/2021	05/06/2041		11,500,000	1.9793/(3M USD LIBOR)			84,348	379,515		379,515	290,013		89,502		254,563		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/19/2021	05/21/2031		10,500,000	3M USD LIBOR/(1.63215)			(56,306)	(140,422)		(140,422)	(80,023)		(60,398)		163,018		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/08/2021	06/10/2051		8,300,000	1.9483/(3M USD LIBOR)			46,585	220,348		220,348	171,048		49,300		226,144		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/27/2021	07/29/2041		16,700,000	1.5938/(3M USD LIBOR)			41,991	(648,642)		(648,642)	(690,632)		41,991		371,838		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2021	09/16/2041		27,800,000	1.371/(SOFR)			15,302	(941,794)		(941,794)	(957,096)		15,302		621,022		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2007	07/02/2027		8,000,000	5.864/(3M USD LIBOR)			340,126	2,223,224		2,223,224	(606,651)		(115,498)		95,963		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/26/2007	09/28/2027		5,000,000	5.504/(3M USD LIBOR)			199,042	1,258,883		1,258,883	(373,296)		(68,716)		61,209		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/29/2007	12/03/2027		7,000,000	4.874/(3M USD LIBOR)			246,891	1,646,210		1,646,210	(495,721)		85,956		86,973		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/24/2008	06/26/2028		8,000,000	5.0468/(3M USD LIBOR)			289,911	2,068,257		2,068,257	(607,798)		101,042		103,837		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/07/2011	09/09/2026		47,000,000	2.714/(3M USD LIBOR)			896,146	3,848,471		3,848,471	(2,095,801)		(315,309)		522,402		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2011	09/15/2026		53,000,000	2.651/(3M USD LIBOR)			986,765	4,159,141		4,159,141	(2,344,731)		(348,571)		590,084		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/17/2011	10/19/2021		6,000,000	2.39/(3M USD LIBOR)			99,017	70,021		70,021	(98,725)		36,884		6,892		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/12/2011	12/14/2026		39,000,000	3M USD LIBOR/(2.525)			(689,084)	(3,124,914)		(3,124,914)	1,754,002		(248,336)		444,906		0001
USD Interest Rate Swap	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/04/2012	10/09/2027		15,000,000	2.23/(3M USD LIBOR)			229,888	1,049,871		1,049,871	(720,608)		87,284		184,094		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												11,486,496	24,932,478	XXX	24,932,478	(64,716,920)		32,872		38,389,892	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												11,486,496	24,932,478	XXX	24,932,478	(64,716,920)		32,872		38,389,892	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												11,486,496	24,932,478	XXX	24,932,478	(64,716,920)		32,872		38,389,892	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												11,486,496	24,932,478	XXX	24,932,478	(64,716,920)		32,872		38,389,892	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										8,144,737	(121,208,649)	11,486,496	110,589,725	XXX	110,589,725	(6,824,685)	(385,921)	32,872		38,389,892	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										8,144,737	(121,208,649)	11,486,496	110,589,725	XXX	110,589,725	(6,824,685)	(385,921)	32,872		38,389,892	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0003	Economically hedge the indexed universal life exposure.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ1	9	1,983,187	S&P500 EMINI FUT Dec21	Indexed universal life	Exhibit 5	Equity	12/17/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/29/2021	4,407.1315	4,297.7500	(23,400)	(23,400)				(49,222)	(49,222)	103,500	0003	50
MFSZ1	3	355,254	MSCI EAFE Dec21	Indexed universal life	Exhibit 5	Equity	12/17/2021	ICE Futures US Indices 549300R4IG1TWPZT5U32	09/13/2021	2,368.4161	2,267.0000	(1,245)	(1,245)				(15,212)	(15,212)	18,177	0003	50
1539999999. Subtotal - Long Futures - Hedging Other												(24,645)	(24,645)				(64,434)	(64,434)	121,677	XXX	XXX
1579999999. Subtotal - Long Futures												(24,645)	(24,645)				(64,434)	(64,434)	121,677	XXX	XXX
BPZ1	8	688,940	BP CURRENCY FUT Dec21	Variable annuities	Exhibit 5	FX Currency	12/13/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/09/2021	137.7820	134.7500	(2,000)	(2,000)				15,160	15,160	17,200	0001	625
ECZ1	41	6,070,030	EURO FX CURR FUT Dec21	Variable annuities	Exhibit 5	FX Currency	12/13/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/08/2021	1.1844	1.1600	8,969	8,969				124,878	124,878	90,200	0001	125,000
MESZ1	64	4,164,160	MSCI EmgMkt Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	ICE Futures US Indices 549300R4IG1TWPZT5U32	09/10/2021	1,301.2568	1,245.6000	(31,360)	(31,360)				178,102	178,102	233,536	0001	50
NQZ1	18	5,598,522	NASDAQ 100 E-MINI Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/10/2021	15,551.3260	14,682.5000	20,610	20,610				312,777	312,777	306,000	0001	20
VGZ1	214	10,495,522	EURO STOXX 50 Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	Eurex 06X922CGZE976DBY7657	09/13/2021	4,904.2603	4,689.0008	37,183	37,183				460,655	460,655	743,280	0001	10
JYZ1	26	2,950,092	JPN YEN CURR FUT Dec21	Variable annuities	Exhibit 5	FX Currency	12/13/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/17/2021	90.7691	89.8100	(15,113)	(15,113)				31,170	31,170	49,400	0001	1,250
ESZ1	626	139,135,360	S&P500 EMINI FUT Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/29/2021	4,445.1742	4,297.7500	1,627,600	1,627,600				4,614,378	4,614,378	7,199,000	0001	50
NHZ1	17	2,294,434	YEN DENOM NIKKEI Dec21	Variable annuities	Exhibit 5	Equity	12/09/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/07/2021	269.9247	263.3092	30,549	30,549				56,232	56,232	122,198	0001	500
RTYZ1	125	14,036,250	E-Mini Russ 2000 Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/14/2021	2,245.7554	2,200.8000	131,875	131,875				280,971	280,971	812,500	0001	50
TPZ1	21	3,877,113	TOPIX INDX FUTR Dec21	Variable annuities	Exhibit 5	Equity	12/09/2021	Osaka Exchange 3538001249 AILNPRUX57	09/30/2021	18.4615	18.2443	16,038	16,038				45,618	45,618	155,667	0001	10,000
Z Z1	86	8,320,955	FTSE 100 IDX FUT Dec21	Variable annuities	Exhibit 5	Equity	12/17/2021	ICE Futures Europe Financials 549300UF4R84F48NCH34	09/10/2021	9,675.3705	9,530.8339	1,738	1,738				124,301	124,301	710,786	0001	10
1609999999. Subtotal - Short Futures - Hedging Other												1,826,089	1,826,089				6,244,243	6,244,243	10,439,767	XXX	XXX
1649999999. Subtotal - Short Futures												1,826,089	1,826,089				6,244,243	6,244,243	10,439,767	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,801,444	1,801,444				6,179,809	6,179,809	10,561,444	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,801,444	1,801,444				6,179,809	6,179,809	10,561,444	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan Securities LLC	(2,240,205)	4,041,651	1,801,445
Total Net Cash Deposits	(2,240,205)	4,041,651	1,801,445

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0003	Economically hedge the indexed universal life exposure.

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		1,801,445		1,801,445	1,874,563	(73,118)	1,874,563	10,561,444	10,561,444
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	7,245,000		11,097,316	(3,940,351)		11,097,316	(3,940,351)		590,084	502,049
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y		12,932,601	11,625,509	(1,224,545)		11,625,509	(1,224,545)	10,400,964		
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	49,300,000	101,366	52,354,404	(4,280,532)		52,354,404	(4,280,532)		555,635	
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	17,110,000	961,238	17,550,151			17,550,151		440,151	244,145	
HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	Y	Y	198,000		203,412		5,412	203,412		5,412		
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Y	Y	163,744,704	350,002	153,995,531			153,995,531				
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y		1,328,817	13,646,468	(68,518,159)		13,646,468	(68,518,159)			
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Y	Y	10,400,000		10,300,844			10,300,844				
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	2,840,000		16,126,642	(13,287,344)		16,126,642	(13,287,344)			
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y		9,618,381	17,458,241	(126,582,839)		17,458,241	(126,582,839)			
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Y	Y	12,310,000		15,853,650	(3,521,985)	21,665	15,853,650	(3,521,985)	21,665	706,496	706,496
0299999999. Total NAIC 1 Designation			263,147,704	25,292,405	320,212,167	(221,355,755)	27,077	320,212,168	(221,355,755)	10,868,192	2,096,360	1,208,544
0399999999. Total NAIC 2 Designation												
0499999999. Total NAIC 3 Designation												
0599999999. Total NAIC 4 Designation												
0699999999. Total NAIC 5 Designation												
0799999999. Total NAIC 6 Designation												
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			11,409,696		102,781,698	(91,048,385)	323,618	102,781,698	(91,048,385)	323,618	36,293,535	36,293,535
0999999999 - Gross Totals			274,557,400	25,292,405	424,795,310	(312,404,140)	2,152,140	424,868,428	(312,477,257)	13,066,372	48,951,339	48,063,523
1. Offset per SSAP No. 64					(73,118)	73,118						
2. Net after right of offset per SSAP No. 64					424,868,428	(312,477,257)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash	3,020,000	3,020,000			V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash	51,551,000	51,551,000			V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash	5,421,000	5,421,000			V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash	72,310,000	72,310,000			V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	1,688,786	1,695,000	1,692,128	07/01/2051	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132HX-D4-6	FHLMC GOLD 30YR LTV >105	2,114,328	7,280,000	1,856,258	02/01/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31385W-V3-0	FNMA 30YR LL	432,238	13,317,000	365,825	12/01/2032	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3140HM-N2-6	FNMA 30YR	202,621	898,000	177,870	09/01/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31417H-CS-1	FNMA CONV LONG TERM 30YR OR LESS	1,118,629	3,562,000	964,145	07/01/2043	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3128MJ-VM-9	FGOLD 30YR GIANT	535,775	2,331,000	496,713	12/01/2044	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3128MJ-VM-9	FGOLD 30YR GIANT	3,516,898	15,301,000	3,260,492	12/01/2044	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	25,502,164	25,596,000	25,552,623	07/01/2051	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3132HX-D4-6	FHLMC GOLD 30YR LTV >105	868,385	2,990,000	762,392	02/01/2043	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3138WJ-Q9-2	FNMA 30YR	265,786	635,000	243,141	12/01/2046	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3138WU-4T-7	FNMA 30YR	2,620,101	13,700,000	2,436,502	06/01/2043	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3140HC-CG-9	FNMA 30YR	2,214,281	10,000,000	1,944,088	05/01/2048	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3140HM-N2-6	FNMA 30YR	520,767	2,308,000	457,154	09/01/2048	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	31417H-CS-1	FNMA CONV LONG TERM 30YR OR LESS	480,489	1,530,000	414,133	07/01/2043	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	31418D-QH-8	FNMA 30YR UMBS	10,235,606	15,000,000	9,893,595	06/01/2050	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	67,191	203,000	63,292	09/01/2046	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138EK-MZ-5	FNMA 30YR	332,564	1,285,000	297,601	02/01/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31418C-XN-9	FNMA 30YR	611,698	3,000,000	547,642	06/01/2048	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	1,023,421	3,092,000	964,029	09/01/2046	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	292,452	800,000	270,806	02/01/2043	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Mortgage	3138EK-MZ-5	FNMA 30YR	1,029,869	3,979,327	921,596	02/01/2043	V
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128MJ-VM-9	FGOLD 30YR GIANT	544,279	2,368,000	504,597	12/01/2044	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	1,654,950	5,000,000	1,558,909	09/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312938-K5-1	FGOLD 30YR	258,154	6,000,000	226,124	12/01/2039	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312941-2G-1	FGOLD 30YR	356,083	5,000,000	322,143	08/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	7,960,708	7,990,000	7,976,460	07/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132XS-EH-9	FHLMC GOLD 30YR	1,475,849	5,000,000	1,352,160	08/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140HM-N2-6	FNMA 30YR	404,791	1,794,000	355,344	09/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-4F-8	FNMA 30YR	732,021	3,758,000	655,459	11/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	564,338	1,705,000	531,588	09/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	438,679	1,200,000	406,209	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WP-G2-4	FNMA 30YR	555,146	2,000,000	496,220	04/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Cash		Cash	36,929,004	36,929,004			I
0199999999 - Total				239,850,052	339,548,331	67,967,235	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	7,245,000	7,245,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	48,650,000	48,650,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	650,000	650,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	17,110,000	17,110,000	XXX		V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	3,309,901	10,000,000	XXX	09/01/2046	V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Mortgage	3140KE-J5-8	FNMA 30YR UMBS	8,883,914	10,130,000	XXX	08/01/2050	V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Mortgage	3140KE-QB-7	FNMA 30YR UMBS	6,432,157	7,116,000	XXX	09/01/2050	V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Mortgage	31410L-MK-5	FNMA CONV LONG TERM 30YR OR LESS	9,776,999	30,000,000	XXX	11/01/2043	V

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Mortgage	31418C-4F-8	FNMA 30YR	2,921,849	15,000,000	XXX	11/01/2048	V
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Mortgage	31418D-SJ-2	FNMA 30YR UMBS	12,079,885	15,000,000	XXX	09/01/2050	V
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Cash		Cash	120,340,000	120,340,000	XXX		V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Cash		Cash	198,000	198,000	XXX		V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash		Cash	10,400,000	10,400,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	2,840,000	2,840,000	XXX		V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	12,310,000	12,310,000	XXX		V
Chicago Mercantile Exchange	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	11,409,696	11,409,696	XXX		V
0299999999 - Total					274,557,400	318,398,696	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Wells Fargo Bank Minneapolis, MN					143,724	259,824	122,600	XXX
Wells Fargo Bank Minneapolis, MN					(663,011)	(456,167)	(406,072)	XXX
Wells Fargo Bank Red Wing, MN					(1,517,074)	(1,195,454)	(1,528,142)	XXX
JP Morgan Chase Bank New York, NY					21,150	21,000	21,149	XXX
JP Morgan Chase Bank New York, NY					(239,428)	(346,502)	(356,238)	XXX
Wells Fargo Bank Minneapolis, MN					(360,087)	405,362	781,236	XXX
JP Morgan Chase Bank New York, NY					2,488,976	3,779,545	1,192,126	XXX
JP Morgan Chase Bank New York, NY					(4,151,275)	(4,151,275)	(4,151,275)	XXX
JP Morgan Chase Bank New York, NY					(501,278)	(1,419,063)	193,789	XXX
JP Morgan Chase Bank New York, NY					21,000	20,707	20,999	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			(4,757,303)	(3,082,023)	(4,109,828)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(4,757,303)	(3,082,023)	(4,109,828)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(4,757,303)	(3,082,023)	(4,109,828)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	CIGNA CORP		09/30/2021	0.000	10/06/2021	19,999,667		
	CENTERPOINT ENERGY RESOURCES C		09/30/2021	0.000	10/01/2021	20,000,000		61
	CONSOLIDATED EDISON COMPANY OF		09/09/2021	0.000	10/01/2021	12,000,000		733
	CONSOLIDATED EDISON COMPANY OF		09/20/2021	0.000	10/18/2021	7,999,584		269
	DTE GAS CO 3-a-3		09/30/2021	0.000	10/01/2021	20,000,000		39
	Danaher Corp		09/21/2021	0.000	10/05/2021	19,999,756		611
	DOMINION ENERGY INC 4-2		09/29/2021	0.000	10/22/2021	7,999,440		53
	DUKE ENERGY CORP		09/10/2021	0.000	10/13/2021	19,999,267		1,283
	EVERSOURCE ENERGY		09/17/2021	0.000	10/05/2021	9,999,867		467
	EVERSOURCE ENERGY		09/20/2021	0.000	10/12/2021	9,999,633		367
	INTERNATIONAL BUSINESS MACHINE		09/29/2021	0.000	10/08/2021	19,999,728		39
	JM SMUCKER CO		09/30/2021	0.000	10/01/2021	20,000,000		56
	KINDER MORGAN INC		09/30/2021	0.000	10/01/2021	18,000,000		55
	METLIFE SHORT TERM FUNDING LLC		09/22/2021	0.000	10/19/2021	19,999,400		300
	NISOURCE INC.		09/22/2021	0.000	10/20/2021	19,998,628		650
	PACIFIC LIFE INSURANCE COMPANY		09/29/2021	0.000	10/06/2021	19,999,833		67
	RELX INC		09/30/2021	0.000	10/01/2021	20,000,000		50
	WISCONSIN PUBLIC SERVICE CORPO		09/30/2021	0.000	10/08/2021	17,999,755		35
	CANADIAN IMPERIAL BANK OF COMM		09/30/2021	0.050	10/01/2021	50,000,000	69	
	CANADIAN PACIFIC RAILWAY COMPA		09/22/2021	0.000	10/06/2021	19,999,639		650
	EVERGY MISSOURI WEST INC		09/30/2021	0.000	10/01/2021	20,000,000		61
	DNB BANK ASA		09/30/2021	0.000	10/22/2021	19,999,650		17
	FISERV INC		09/20/2021	0.000	10/12/2021	19,999,206		794
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						433,993,053	69	6,657
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						433,993,053	69	6,657
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						433,993,053	69	6,657
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						433,993,053	69	6,657
9999999 - Total Cash Equivalents						433,993,053	69	6,657