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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Delaware Life Insurance Company

NAIC Group Code 04794 (Current Period), 04794 (Prior Period) NAIC Company Code 79065 Employer's ID Number 04-2461439

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

Country of Domicile United States

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

Incorporated/Organized 01/12/1970 Commenced Business 01/01/1973

Statutory Home Office 1209 Orange Street (Street and Number), Wilmington, DE, US 19801 (City or Town, State, Country and Zip Code)

Main Administrative Office 1601 Trapelo Road, Suite 30 (Street and Number) Waltham, MA, US 02451 (City or Town, State, Country and Zip Code) 781-790-8600 (Area Code) (Telephone Number)

Mail Address 10555 Group 1001 Way (Street and Number or P.O. Box), Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1601 Trapelo Road, Suite 30 (Street and Number) Waltham, MA, US 02451 (City or Town, State, Country and Zip Code) 463-252-2849 (Area Code) (Telephone Number)

Internet Web Site Address www.delawarelife.com

Statutory Statement Contact Terrance Lee Corbett (Name) 463-252-2849 (Area Code) (Telephone Number) (Extension)

Terrance.Corbett@Group1001.com (E-mail Address) 317-574-6272 (FAX Number)

OFFICERS

Name	Title	Name	Title
Daniel Jonathan Towriss	Chief Executive Officer and President	Michael Scott Bloom	Chief Legal Officer and Secretary
Fang Linda Wang	Chief Financial Officer	Ellyn Michelle Nettleton	Chief Accounting Officer

OTHER OFFICERS

Andrew Francis Kenney	Chief Investment Officer	John Joseph Miceli Jr.	Treasurer
Robert Brian Stanton	Chief Operating Officer		

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen	David Eugene Sams Jr.	Curtis Paul Steger	Michael Kevin Moran

State of Indiana
ss
County of Boone

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.

Daniel Jonathan Towriss Chief Executive Officer and President	Michael Scott Bloom Chief Legal Officer and Secretary	Ellyn M. Nettleton Ellyn Michelle Nettleton Chief Accounting Officer

Subscribed and sworn to before me this 3RD day of AUGUST, 2023

D Evans

BRENDA J. EVANS.

NOTARY PUBLIC SEAL STATE OF INDIANA
BRENDA JEAN EVANS
My Commission Expires
January 19, 2031
Commission Number NP0662795
Hamilton County

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

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	15,553,526,018		15,553,526,018	14,325,527,869
2. Stocks:				
2.1 Preferred stocks	1,267,026,681		1,267,026,681	1,121,391,241
2.2 Common stocks	354,395,885		354,395,885	303,211,005
3. Mortgage loans on real estate:				
3.1 First liens	1,241,437,637		1,241,437,637	1,130,745,196
3.2 Other than first liens	237,724,318		237,724,318	257,072,241
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 ($ 351,024,900), cash equivalents ($ 438,437,720) and short-term investments ($ 2,475,119,472)	3,264,582,092		3,264,582,092	3,141,675,805
6. Contract loans (including $ premium notes)	348,181,900	464,019	347,717,881	353,608,387
7. Derivatives	600,009,680		600,009,680	609,047,471
8. Other invested assets	1,628,696,312	17,361,247	1,611,335,065	1,234,842,683
9. Receivables for securities	284,159,617		284,159,617	286,579,725
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	11,516,428		11,516,428	9,139,819
12. Subtotals, cash and invested assets (Lines 1 to 11)	24,791,256,568	17,825,266	24,773,431,302	22,772,841,442
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	402,840,304	30,907	402,809,397	344,590,018
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,553		2,553	2,717
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 ($ 113,180) and contracts subject to redetermination ($ 36,032)	113,180		113,180	113,180
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,434,526	18,244	14,416,282	11,342,670
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,021,173		1,021,173	2,426,341
17. Amounts receivable relating to uninsured plans	268,178		268,178	692,751
18.1 Current federal and foreign income tax recoverable and interest thereon	7,560,052		7,560,052	
18.2 Net deferred tax asset	74,115,612		74,115,612	39,948,867
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	107,358		107,358	
21. Furniture and equipment, including health care delivery assets ($)	2,231,097	2,231,097		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	117,665,056		117,665,056	124,533,672
24. Health care ($ 54,498) and other amounts receivable	54,498	44,262	10,236	140,937
25. Aggregate write-ins for other-than-invested assets	156,612,400	14,128,793	142,483,607	202,940,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,568,282,555	34,278,569	25,534,003,986	23,499,573,079
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,803,308,922		17,803,308,922	17,680,810,664
28. Total (Lines 26 and 27)	43,371,591,477	34,278,569	43,337,312,908	41,180,383,743
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	11,516,428		11,516,428	9,139,819
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)	11,516,428		11,516,428	9,139,819
2501. Miscellaneous receivables and other assets	29,833,162	10,921,606	18,911,556	16,701,214
2502. Prepaid expenses	3,171,106	3,171,106		
2503. Amounts due from agents	133,436	36,081	97,355	114,331
2598. Summary of remaining write-ins for Line 25 from overflow page	123,474,696		123,474,696	186,124,939
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	156,612,400	14,128,793	142,483,607	202,940,484

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 18,600,634,756 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	18,600,634,756	17,305,820,195
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	2,020,026,927	1,562,960,516
4. Contract claims:		
4.1 Life	40,371,299	37,420,583
4.2 Accident and health	45,451	224,850
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 $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	1,128,369	50,828
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		
9.3 Other amounts payable on reinsurance, including $ 891,114 assumed and $ 18,785,624 ceded	19,676,738	15,232,639
9.4 Interest Maintenance Reserve	10,873,821	16,242,893
10. Commissions to agents due or accrued-life and annuity contracts $ 18,565,772 , accident and health $ .... and deposit-type contract funds $	18,565,772	13,134,758
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	33,346,644	34,017,188
13. Transfers to Separate Accounts due or accrued (net) (including $ (37,631,129) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(162,626,349)	(113,545,376)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,783,842	3,873,197
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		23,631,220
15.2 Net deferred tax liability		
16. Unearned investment income	49,431,448	26,602,261
17. Amounts withheld or retained by reporting entity as agent or trustee	1,377,245	1,609,221
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	115,625,019	66,420,610
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	267,881,397	147,617,933
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	256,380,494	256,194,680
24.04 Payable to parent, subsidiaries and affiliates	27,758,530	27,149,464
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans	(350,693)	18,767
24.07 Funds held under coinsurance	133,126,173	191,505,167
24.08 Derivatives	457,818,069	458,298,102
24.09 Payable for securities	1,237,967,322	1,152,825,256
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	67,031,801	27,622,763
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,199,874,075	21,254,927,715
27. From Separate Accounts statement	17,804,332,890	17,680,809,443
28. Total liabilities (Lines 26 and 27)	41,004,206,965	38,935,737,158
29. Common capital stock	6,437,000	6,437,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	390,212,683	390,212,683
33. Gross paid in and contributed surplus	1,590,920,461	1,475,920,461
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	345,535,799	372,076,441
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 $ (1,023,968) in Separate Accounts Statement)	2,326,668,943	2,238,209,585
38. Totals of Lines 29, 30 and 37	2,333,105,943	2,244,646,585
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,337,312,908	41,180,383,743
DETAILS OF WRITE-INS		
2501. Miscellaneous liabilities	8,853,003	11,771,705
2502. Mortgage escrow funds	11,516,428	9,139,819
2503. Reinsurance adjustment	648,286	612,611
2598. Summary of remaining write-ins for Line 25 from overflow page	46,014,084	6,098,628
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	67,031,801	27,622,763
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 Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,090,689,505	1,360,334,938	2,436,071,015
2. Considerations for supplementary contracts with life contingencies	14,741,887	14,500,448	26,203,722
3. Net investment income	452,797,509	621,907,402	1,113,550,007
4. Amortization of Interest Maintenance Reserve (IMR)	1,087,742	4,994,856	4,435,529
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	51,043,715	53,607,412	104,874,393
7. Reserve adjustments on reinsurance ceded	(471,285,875)	(467,661,942)	(897,172,935)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	157,673,050	181,251,117	336,072,563
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	(116,205,241)	94,256,057	2,360,533
9. Totals (Lines 1 to 8.3)	2,180,542,292	1,863,190,288	3,126,394,827
10. Death benefits	76,080,920	83,836,691	154,335,434
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	197,309,889	169,714,194	345,464,884
13. Disability benefits and benefits under accident and health contracts	28,404	1,094,393	1,639,447
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	901,904,457	659,405,411	1,295,060,099
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	12,822,903	31,119,265	60,691,403
18. Payments on supplementary contracts with life contingencies	22,982,413	23,226,921	45,361,602
19. Increase in aggregate reserves for life and accident and health contracts	1,294,814,561	845,888,753	1,245,954,180
20. Totals (Lines 10 to 19)	2,505,943,547	1,814,285,628	3,148,507,049
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	103,947,671	112,721,762	188,090,925
22. Commissions and expense allowances on reinsurance assumed	58,575	57,825	118,041
23. General insurance expenses and fraternal expenses	145,138,231	138,573,711	278,294,790
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,705,511	4,082,899	6,119,070
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(466,200,541)	(422,415,713)	(833,856,916)
27. Aggregate write-ins for deductions	(165,686,265)	157,420,159	47,455,931
28. Totals (Lines 20 to 27)	2,128,906,729	1,804,726,271	2,834,728,890
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	51,635,563	58,464,017	291,665,937
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)	51,635,563	58,464,017	291,665,937
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	51,922,387		46,563,781
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)	(286,824)	58,464,017	245,102,156
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,419,816) (excluding taxes of $ (1,192,393) transferred to the IMR)	(35,431,413)	8,891,131	14,186,042
35. Net income (Line 33 plus Line 34)	(35,718,237)	67,355,148	259,288,198
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,244,646,585	2,076,341,963	2,076,341,963
37. Net income (Line 35)	(35,718,237)	67,355,148	259,288,198
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 7,870,755	82,480,335	(254,038,002)	(345,739,610)
39. Change in net unrealized foreign exchange capital gain (loss)	3,042,177	(8,738,049)	(10,232,495)
40. Change in net deferred income tax	42,037,499	21,000,826	26,761,921
41. Change in nonadmitted assets	(2,288,004)	(1,581,371)	2,653,962
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			
44. Change in asset valuation reserve	(120,263,464)	93,643,179	66,457,496
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(1,025,194)	(77)	(90)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
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	115,000,000		50,000,000
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		(100,000,000)	(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	5,194,246	139,427,458	219,115,240
54. Net change in capital and surplus (Lines 37 through 53)	88,459,358	(42,930,888)	168,304,622
55. Capital and surplus as of statement date (Lines 36 + 54)	2,333,105,943	2,033,411,075	2,244,646,585
DETAILS OF WRITE-INS			
08.301. Investment income on reinsurance deposit asset	(176,313,193)	7,454,707	(154,844,357)
08.302. Miscellaneous income (including revenue sharing and surrender charges)	28,596,589	25,689,914	51,987,206
08.303. Reinsurance experience refund	31,511,363	61,111,436	105,217,684
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)	(116,205,241)	94,256,057	2,360,533
2701. Investment expense on funds withheld	(165,890,656)	157,403,480	47,392,672
2702. IMR reinsurance transfer	204,341	15,676	57,876
2703. Fines and penalties of regulatory authorities	50	1,003	5,383
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(165,686,265)	157,420,159	47,455,931
5301. Investment expense on funds withheld - unrealized	1,449,458	139,435,230	185,982,770
5302. Prior period adjustment net of tax	3,780,463		33,173,896
5303. Reinsurance adjustment	(35,675)	(7,772)	(41,426)
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	5,194,246	139,427,458	219,115,240

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	2,248,262,403	1,584,188,883	2,824,908,772
2. Net investment income	558,217,622	526,186,489	1,086,575,442
3. Miscellaneous income	186,850,406	207,548,334	389,288,860
4. Total (Lines 1 to 3)	2,993,330,431	2,317,923,706	4,300,773,074
5. Benefit and loss related payments	1,731,764,656	1,535,870,503	2,960,470,931
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(417,119,565)	(420,558,486)	(829,714,623)
7. Commissions, expenses paid and aggregate write-ins for deductions	257,185,049	252,578,674	502,314,442
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ (2,612,209) tax on capital gains (losses)	81,506,383	11,000,000	11,000,000
10. Total (Lines 5 through 9)	1,653,336,523	1,378,890,692	2,644,070,750
11. Net cash from operations (Line 4 minus Line 10)	1,339,993,908	939,033,015	1,656,702,324
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	587,529,003	966,020,245	2,998,524,421
12.2 Stocks	3,000,000	131,279,166	381,570,096
12.3 Mortgage loans	44,388,934	262,845,803	332,138,322
12.4 Real estate			
12.5 Other invested assets	8,128,653	232,623,674	351,592,573
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	87,921,813	230,422,525	235,471,914
12.8 Total investment proceeds (Lines 12.1 to 12.7)	730,968,403	1,823,191,413	4,299,297,326
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,802,853,204	1,554,417,096	4,182,568,979
13.2 Stocks	192,867,486	46,471,308	89,350,503
13.3 Mortgage loans	132,006,347	554,430,188	757,256,497
13.4 Real estate			
13.5 Other invested assets	336,235,525	22,775,062	74,038,090
13.6 Miscellaneous applications	115,587,321	1,607,791	80,612,284
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,579,549,883	2,179,701,445	5,183,826,353
14. Net increase (or decrease) in contract loans and premium notes	(5,568,515)	(9,171,266)	(19,539,808)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,843,012,965)	(347,338,766)	(864,989,219)
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	115,000,000		50,000,000
16.3 Borrowed funds		(93,000,000)	(93,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	457,066,411	195,087,179	199,557,122
16.5 Dividends to stockholders		100,000,000	100,000,000
16.6 Other cash provided (applied)	53,858,933	(35,468,015)	(105,792,317)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	625,925,344	(33,380,836)	(49,235,195)
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)	122,906,287	558,313,413	742,477,911
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,141,675,805	2,399,197,894	2,399,197,894
19.2 End of period (Line 18 plus Line 19.1)	3,264,582,092	2,957,511,307	3,141,675,805

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

20.0001. Exchanges and transfers of invested assets	32,532,154	37,009,048	218,534,093
20.0002. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	471,285,875	467,661,942	897,172,935
20.0003. Capitalized interest	3,811,321		36,536,007

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	10,765,657	12,195,009	24,332,205
3. Ordinary individual annuities	2,202,245,119	1,539,088,914	2,727,998,793
4. Credit life (group and individual)			
5. Group life insurance	1,822,896	(5,458,517)	(1,641,843)
6. Group annuities	65,412,802	67,439,833	131,818,401
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other		559,892	1,114,615
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	2,280,246,474	1,613,825,131	2,883,622,171
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	2,280,246,474	1,613,825,131	2,883,622,171
14. Deposit-type contracts	475,006,145	183,000,000	183,000,000
15. Total (Lines 13 and 14)	2,755,252,619	1,796,825,131	3,066,622,171
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1: Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Delaware Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Delaware Department of Insurance (the "Delaware Department").

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners' (the "NAIC's") 2023 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2022 Annual Statement.

The Delaware Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Delaware Insurance Code. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Delaware. The state has the right to prescribe practices that differ from NAIC SAP. In addition, the Insurance Commissioner has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company's net income (loss) and surplus between the NAIC SAP and practices prescribed and permitted by the State of Delaware is shown below:

		SSAP #	F/S Page	F/S Line	2023	2022
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (35,718,237)	$ 259,288,198
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (35,718,237)	$ 259,288,198
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,333,105,943	$2,244,646,585
(6)	State Prescribed Practices that are an increase(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,333,105,943	$2,244,646,585

B. No significant change

C. Accounting Policy

(1) No significant change

(2) Bonds not backed by other loans are stated at amortized cost, net of any other-than-temporary impairments ("OTTI"), using the scientific method. NAIC 6 designated bonds not backed by other loans are stated at the lower of amortized cost or fair value.

(3-5) No significant change

(6) Loan-backed securities, collateralized mortgage obligations ("CMOs"), and other structured securities are stated at amortized cost, including anticipated prepayments, utilizing the retrospective adjustment method. NAIC 6 designated loan-backed securities are stated at the lower of amortized cost or fair value.

(7-13) No significant change

D. Going Concern

There are no conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern.

NOTES TO THE FINANCIAL STATEMENTS

Note 2: Accounting Changes and Corrections of Errors

During 2023, the Company discovered an error related to a reinsurance agreement with an affiliate under which the Company cedes risks associated with certain of the Company's in-force corporate-owned variable universal life insurance and private placement variable universal life insurance policies on a combination coinsurance and coinsurance with funds-held basis. The error resulted in other amounts receivable under reinsurance and miscellaneous income being understated. This error has been corrected and recorded, net of tax, in the Summary of Operations, page 4, line 5302 in the amount of $3,780,463.

Note 3: Business Combinations and Goodwill

A. No significant change

B.-D. None

E. No Significant Change

Note 4: Discontinued Operations

None

Note 5: Investments

A. No significant change

B.-C. None

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from pricing services such as International Data Corporation, Bloomberg, and internal cash flow models.

(2) $626,876 of OTTI was recognized during the statement period on loan-backed securities that the Company had either the intent to sell or the inability to hold until recovery:

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter (a+b)	$ —	$ —	$ —	$ —
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
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	1,650,362	—	626,876	1,023,486
f. Total 2nd Quarter (d+e)	$ 1,650,362	$ —	$ 626,876	$ 1,023,486
Annual Aggregate Total (c+f+i+l)		$ —	$ 626,876	

(3) The Company had $626,876 of OTTI recognized in the current reporting period for loan-backed securities held as of June 30, 2023 where the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement when reported
03770-FAC-2	$ 70,948	$ 47,037	$ 23,911	$ 47,037	$ 47,037	06/30/2023
78711-DAA-5	$ 1,579,414	$ 976,449	$ 602,965	$ 976,449	$ 976,449	06/30/2023
Total	XXX	XXX	$ 626,876	XXX	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

(4) Impaired securities (i.e., fair value is less than amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 26,571,298
2. 12 Months or Longer	197,456,425

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

1. Less than 12 Months	$ 777,959,257
2. 12 Months or Longer	1,871,732,859

(5) The general categories of information that were considered in reaching the conclusion that certain impairments are not OTTI were:

The amount of unrealized loss and the duration of the loss.

The underlying reasons for the impairment may be varied (for example, macro and micro economic events and conditions related to the issuer; general economic conditions/events; the issuer's rating, standing and prospects within the issuer's industry; the issuer's prospects for recovery and ability to pay off at maturity). In the case of loan-backed securities, the Company consistently analyzes currently estimated cash flows, changes in interest rates, and the underlying collateral performance including delinquencies, foreclosures, over-collateralization, and past and projected losses in relation to the level of the subordination of the tranche the Company owns and those below it. The Company's intent and ability is to hold the securities to recovery or maturity.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company opportunistically uses repurchase transactions in conjunction with its liquidity management program to temporarily provide short-term liquidity from time to time as needed and determined by the Company. Using repurchase transactions to meet the short-term liquidity needs positions the Company to be prepared to execute on opportunistic investments as they arise. The collateral posted by the Company is subject to fair value change and a decline in fair value could require the company to post additional collateral to the counterparty. This risk is mitigated by the Company’s internal policy of limiting repurchase transactions to 5.0% of its available collateral. Potential liquidity risks arising from a duration mismatch between the collateral and repurchase transaction are mitigated by the Company’s other sources of liquidity, such as monthly principal and interest payments, premium sales by the Company, and other lines of credit established by the Company. The Company typically receives cash for its repurchase transactions; on occasion, however, the Company has received United States Treasuries. In the case of United States Treasuries, the Company monitors the price of the Treasury collateral to ensure that the Company is adequately collateralized.

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER	SECOND QUARTER
a. Bilateral (YES/NO)	Yes	Yes
b. Tri-Party (YES/NO)	No	No

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Open - No Maturity	$ —	$ —
2. Overnight	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —
4. > 1 Week to 1 Month	$ 100,561,043	$ 202,221,753
5. > 1 Month to 3 Months	$ 150,231,836	$ 265,836,578
6. > 3 Months to 1 Year	$ 277,378,661	$ 209,949,566
7. > 1 Year	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

b. Ending Balance		
1. Open - No Maturity	$ —	$ —
2. Overnight	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —
4. > 1 Week to 1 Month	$ 100,561,043	$ 202,221,753
5. > 1 Month to 3 Months	$ 150,231,836	$ 265,836,578
6. > 3 Months to 1 Year	$ 277,378,661	$ 209,949,566
7. > 1 Year	$ —	$ —

(4) None

(5) Securities "Sold" Under Repurchase - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. BACV	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX
3. Fair Value	$ 590,797,000	$ 754,596,000
b. Ending Balance		
1. BACV	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX
3. Fair Value	$ 590,797,000	$ 754,596,000

(6) Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$ —	$ 176,854,413	$ 501,153,484	$ —
b. Bonds - FV	—	196,810,000	557,786,000	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ 176,854,413	$ 501,153,484	$ —
q. Total Assets - FV	$ —	$ 196,810,000	$ 557,786,000	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. Bonds - BACV	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ —	$ —	$ —
q. Total Assets - FV	$ —	$ —	$ —	$ —

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Cash	$ —	$ —
2. Securities (FV)	$ 25,000,000	$ 45,000,000
b. Ending Balance		
1. Cash	$ —	$ —
2. Securities (FV)	$ 25,000,000	$ 45,000,000

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	45,000,000	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ 45,000,000	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ —
b. 30 Days or Less	$ —
c. 31 to 90 Days	$ —
d. > 90 Days	$ 45,000,000

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity: None

(11) Liability to Return Collateral - Secured Borrowing (Total): None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company engages in a reverse repurchase agreement program. This program is intended to provide opportunistic, short-term financing to counterparties. Each repurchase agreement entered into is governed by the terms of a Master Repurchase Agreement ("MRA") as agreed to between the parties. Under the terms of the MRA, the Company purchases investments from the counterparty and the counterparty agrees to repurchase the same, or similar investments, back from the Company on a specified date at a specified price. On the maturity date, the Company may elect to enter into a new repurchase agreement with that same repurchase counterparty. The Company's decision to do so will be dependent on the Company's liquidity needs and its assessment of the counterparty's wherewithal and the collateral's performance.

For risk mitigation, the Company requires its counterparties to post collateral in excess of the loan amount, otherwise known as over-collateralization. The amount of over-collateralization is up to the Company's discretion but will not be less than 102%. On average, the Company has required over-collateralization of 120%. The short duration of the repurchase agreements and the over-collateralization required by the Company mitigate potential financial risks associated with the transactions.

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER	SECOND QUARTER
a. Bilateral (Yes/No)	Yes	Yes
b. Tri-Party (Yes/No)	No	No

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER	SECOND QUARTER
1. Open - No Maturity	$ —	$ —
2. Overnight	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —
4. > 1 Week to 1 Month	$ 55,652,726	$ 148,329,660
5. > 1 Month to 3 Months	$ 387,774,938	$ 314,200,000
6. > 3 Months to 1 Year	$ 837,529,660	$ 629,177,664
7. > 1 Year	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

b. Ending Balance

	FIRST QUARTER	SECOND QUARTER
1. Open - No Maturity	$ —	$ —
2. Overnight	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —
4. > 1 Week to 1 Month	$ 55,652,726	$ 148,329,660
5. > 1 Month to 3 Months	$ 387,774,938	$ 314,220,000
6. > 3 Months to 1 Year	$ 837,529,660	$ 629,177,664
7. > 1 Year	$ —	$ —

(4) Fair Value of securities sold and/or acquired that resulted in default: None

(5) Fair Value of Securities Acquired Under Repurchase - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount	$ 1,648,572,262	$ 1,400,264,362
b. Ending Balance	1,648,572,262	1,400,264,362

(6) Securities Acquired Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$1,400,264,362	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—
c. Preferred Stock - FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV (Sum of a through h)	$1,400,264,362	$ —	$ —	$ —

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—
c. Preferred Stock - FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV (Sum of a through h)	$ —	$ —	$ —	$ —

(7) Collateral Pledged - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Cash	$ —	$ —
2. Securities (FV)	$ 1,648,572,262	$ 1,400,264,362
3. Securities (BACV)	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX
b. Ending Balance		
1. Cash	$ —	$ —
2. Securities (FV)	$ 1,648,572,262	$ 1,400,264,362
3. Securities (BACV)	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity: None

(9) Recognized Receivable for Return of Collateral - Secured Borrowing: None

NOTES TO THE FINANCIAL STATEMENTS

(10) Recognized Liability to Return Collateral - Secured Borrowing (Total): None

H.-J. None

K.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

Note 6: Joint Ventures, Partnerships, and Limited Liability Companies

A No significant changes

B. The Company recognized impairments of $23,504,215 as of June 30, 2023 on residual tranche securities. The impairments were calculated using the difference between the current book value and the expected cashflows until maturity. The fair value is determined using third party pricing vendors.

Note 7: Investment Income

No significant change

Note 8: Derivative Instruments

A. Derivatives under Statement of Statutory Accounting Principles ("SSAP") No. 86 - *Derivatives*

(1-7) No significant change

(8) None

B. None

Note 9: Income Taxes

No significant change

Note 10: Information Concerning Parent, Subsidiaries and Affiliates and Other Related Parties

A.-B. No significant change other than the items disclosed below.

The Company received the following surplus contributions from its parent, DLIC Sub-Holdings, LLC ("DLSH"):

- In June 2023, the Company received $115,000,000 in cash from DLSH.

The Company made the following capital contributions to its wholly-owned subsidiary, Delaware Life and Annuity Company ("DLAC"):

- In February 2023, the Company contributed $3,000,000 in cash to DLAC.
- In March 2023, the Company contributed an additional $20,000,000 in cash to DLAC.

The Company made the following capital contributions to its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"):

- In May 2023, the Company contributed $150,000,000 in cash to DLIH 2016-1.

The Company has a reciprocal demand loan agreement with DLIH 2016-1. During the six months ended June 30, 2023, DLIH 2016-1 made draws relating to this agreement totaling $72,000,000, and made repayments totaling $195,000,000. As of June 30, 2023, the Company had $0 due from DLIH 2016-1 related to this agreement. In June 2023, the Company made draws relating to this agreement totaling $27,000,000 and as of June 30, 2023 had a payable to DLIH 2016-1 of $27,000,000.

The Company made the following capital contributions to its wholly-owned subsidiary, DL Investment Holdings 2016-2, LLC (DLIH 2016-2"):

- In June 2023, the Company contributed $100,000 in cash to DLIH 2016-2.

The Company has a reciprocal demand loan agreement with its affiliate, Clear Spring Life and Annuity Company ("CSLAC"). In June 2023, CSLAC made draws relating to this agreement totaling $115,000,000. As of June 30, 2023, the Company had a receivable from CSLAC of $115,000,000.

C.- D. No significant change

NOTES TO THE FINANCIAL STATEMENTS

E. No significant change other than the following:

- Activity related to the reciprocal demand loan agreements with DLIH 2016-1 and CSLAC disclosed in Note 10A-B.
- Effective June 1, 2023, the Company entered into a management services agreement with DLAC pursuant to which the Company furnishes personnel and certain investment, actuarial, and administrative services to DLAC on a cost-reimbursement basis. (Reference: GSA-120)

F.- G. No significant change

H.- K. None

L.- O. No significant change

Note 11: Debt

A. No significant change

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $1,599,682,833 as of June 30, 2023. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	7,500	7,500	—
(c) Activity Stock	71,452,500	71,452,500	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 71,460,000	$ 71,460,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,599,682,833	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	45,085,000	45,085,000	—
(d) Excess Stock	1,000	1,000	—
(e) Aggregate Total (a+b+c+d)	$ 50,086,000	$ 50,086,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,158,585,456	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	7,500	7,500	—	—	—	—

11B(2)b1 Current Year Total (Column1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column1) should equal 11B(2)a1(e) Total (Column 1)

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,800,544,162	$ 1,936,604,398	$ 1,588,000,000
2. Current Year General Account Total Collateral Pledged	1,800,544,162	1,936,604,398	1,588,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 1,800,544,162	$ 1,936,604,398	$ 1,588,000,000
2. Current Year General Account Maximum Collateral Pledged	1,800,544,162	1,936,604,398	1,588,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,588,000,000	1,588,000,000	—	1,511,410,044
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,588,000,000	$ 1,588,000,000	$ —	$ 1,511,410,044
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,113,000,000	1,113,000,000	—	1,046,812,350
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,113,000,000	$ 1,113,000,000	$ —	$ 1,046,812,350

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	1,588,000,000	1,588,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 1,588,000,000	$ 1,588,000,000	$ —

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

NOTES TO THE FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements? (YES/NO)
1. Debt	YES
2. Funding Agreements	YES
3. Other	NO

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

A - D. None

E. No significant change

F. - G. None

H. No significant change

I. None

Note 13: Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A.-J. No significant change

K. Effective April 28, 2023 and June 30, 2023, Group 1001 Finance Company, LLC ("Group 1001 Finance"), a related party, purchased $55,000,000 and $50,000,000, respectively, of interests in the Company's surplus notes previously held by Security Benefit Life Insurance Company. As of June 30, 2023, Group 1001 Finance held $134,801,000 of interests in the Company's outstanding surplus notes.

No other significant changes

L.-M. No significant change

Note 14: Liabilities, Contingencies and Assessments

A.-B. No significant change

C.-D. None

E.-F. No significant change

Note 15: Leases

A. No significant change

B. None

Note 16: Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change

Note 17: Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities

A. None

B. Transfer and Servicing of Financial Assets

(1) No significant change

(2-4) None

(5) No significant change

(6) None

(7) No significant change

C. None

NOTES TO THE FINANCIAL STATEMENTS

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

A.-B. None

C. No significant change

Note 19: Direct Premium Written/Produced by Managing General Agents/Third-Party Administrators

None

Note 20: Fair Value Measurement

A. Assets Measured at Fair Value

(1) The Company's assets and liabilities by classification measured at fair value/net asset value as of June 30, 2023 were as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Preferred stock (a)					
Industrial and miscellaneous - unaffiliated	$ —	$ 152,539,627	$ —	$ —	$ 152,539,627
Parent, Subsidiaries and Affiliates	—	243,696,615	—	—	243,696,615
Common stock (a)					
Industrial and miscellaneous - unaffiliated	16,902,809	71,460,000	22,993,246	—	111,356,055
Bonds - Unaffiliated (b)					
Hybrid securities	—	2,613,031	—	—	2,613,031
Industrial and miscellaneous	—	219,932	11,702,645	—	11,922,577
Other Invested Assets					
Industrial and miscellaneous - unaffiliated	—	42,939,668	27,603,210	—	70,542,878
Derivative Assets (d)					
Interest Rate contracts	590,807,965	—	—	—	590,807,965
Equity contracts	582,405	—	—	—	582,405
FX contracts	—	—	265,508	—	265,508
Separate Accounts assets (c)	11,027,393,450	4,574,319,873	282,812,056	120,345,728	16,004,871,107
Total assets at fair value	$ 11,635,686,629	$ 5,087,788,746	$345,376,665	$ 120,345,728	$ 17,189,197,768
b. Liabilities at fair value					
Derivative Liabilities (d)					
Interest Rate contracts	$ 438,020,433	$ —	$ —	$ —	$ 438,020,433
Equity contracts	13,846,415	—	—	—	13,846,415
FX contracts	—	—	529,174	—	529,174
Total liabilities at fair value	$ 451,866,848	$ —	$ 529,174	$ —	$ 452,396,022

(a) Common stocks and perpetual preferred stocks are carried at fair value.

(b) Bonds with NAIC designations of 6 are carried at the lower of amortized cost or fair value. Where fair value is less than amortized cost, amounts are included in the table above.

(c) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on their respective NAIC rating. Separate account assets exclude $1,523,837,978 of investment income and receivables due at June 30, 2023. Separate account liabilities include derivative liabilities carried at fair value.

(d) Derivatives included in the leveling descriptions below are carried at fair value.

The Company transfers assets into or out of levels of the fair value hierarchy at fair value as of the beginning of the reporting period. Transfers made are the result of changes in the level of the observability of inputs used to price the assets or changes in NAIC ratings. No transfers between Levels 1 and 2 occurred during the current statement period.

NOTES TO THE FINANCIAL STATEMENTS

(2) The following table is a reconciliation of the beginning and ending balances for assets and liabilities which were categorized as Level 3 for the period ended June 30, 2023:

	Balance as of 4/1/2023	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2023
a. Assets:										
Common stock - Unaffiliated	$ 25,060,895	$ 25	$ (2,104,225)	$ —	$ 36,551	$ —	$ —	$ —	$ —	$ 22,993,246
Bonds - Industrial and miscellaneous - Unaffiliated	987,672	10,529,745	—	(26,107)	211,335	—	—	—	—	11,702,645
Other Invested Assets	17,075,991	1,259,399	—	—	1,156,646	—	—	8,111,174	—	27,603,210
Derivatives - FX contracts	169,103	—	—	881,232	96,405	—	—	—	(881,232)	265,508
Separate Accounts assets	276,092,878	3,917,506	(2,186,701)	(1,285)	962,003	4,508,348	—	(173,128)	(307,565)	282,812,056
Total Assets	$319,386,539	$15,706,675	$ (4,290,926)	$ 853,840	$ 2,462,940	$ 4,508,348	$ —	$ 7,938,046	$ (1,188,797)	$ 345,376,665
b. Liabilities:										
Derivatives - FX Contracts	$ 1,034,935	$ —	$ —	$ 1,991,546	$ (505,761)	$ —	$ —	$ —	$ (1,991,546)	$ 529,174
Total Liabilities	$ 1,034,935	$ —	$ —	$ 1,991,546	$ (505,761)	$ —	$ —	$ —	$ (1,991,546)	$ 529,174

(3) See Note 20A(1) for a description of the Company’s policy related to transfers between levels. Any transfers between Levels 2 and 3 for the period ended June 30, 2023 for securities carried at fair value are as shown in the table above.

(4) The Company’s financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No.100R, *Fair Value*. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset’s or a liability’s classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Quoted prices are available in active markets for identical financial instruments as of the reporting date. The types of financial instruments included in Level 1 are listed equities, mutual funds, money market funds, and cash equivalents.

Level 2 – Pricing inputs are other than quoted prices in active markets which are either directly or indirectly observable as of the reporting date, and fair value is determined through the use of models or other valuation methods. Financial instruments which are generally included in this category include fixed maturity securities, less liquid and restricted equity securities, and over-the-counter derivatives that are priced by third-party pricing services or internal systems using observable inputs.

Level 3 – Pricing inputs are unobservable for the financial instrument and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in this category generally include non-binding broker and internally priced mortgage or other asset-backed securities and other publicly traded issues, private corporate securities, and private equity securities.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument’s level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. From time to time there may be movements between levels as inputs become more or less observable, which may depend on several factors including the activity of the market for the specific security, the activity of the market for similar securities, the level of risk spreads, and the source of the information from which the Company obtains the information.

There were no significant changes made in valuation techniques used to price Level 3 securities during 2023.

(5) Derivative values in the above tables are presented on a gross basis.

B. Presentation of Fair Value Information

The Company has combined fair value disclosure requirements from other accounting pronouncements within Note 20.

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of June 30, 2023:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$ 3,264,439,687	$ 3,264,582,092	$ 694,962,620	$2,569,477,067	$ —	$ —	$ —
Bonds	14,224,502,921	15,553,526,018	1,557,033	13,920,976,779	301,969,109	—	—
Preferred stocks	1,206,218,156	1,267,026,681	—	1,206,218,156	—	—	—
Common stocks (a)	153,396,763	153,396,763	16,902,809	71,460,000	65,033,954	—	—
Mortgages	1,391,962,310	1,479,161,955	—	1,391,962,310	—	—	—
Derivatives – swaps and forwards	595,338,355	591,682,163	595,072,847	—	265,508	—	—
Derivatives - futures	8,327,517	8,327,517	8,327,517	—	—	—	—
Contract loans	333,999,821	347,717,881	—	—	333,999,821	—	—
Other invested assets (a)	812,735,849	847,087,462	—	763,529,987	47,705,862	1,500,000	—
Separate Account assets	16,242,832,568	16,271,042,751	11,040,352,857	4,796,609,119	285,524,864	120,345,728	—
Liabilities:							
Contract holder deposit funds and other policyholder liabilities	$ 1,938,303,689	$ 2,020,026,927	$ —	$ —	$ 1,938,303,689	$ —	$ —
Derivatives – swaps and forwards	440,748,379	443,820,719	440,219,205	—	529,174	—	—
Derivatives- Futures	13,997,350	13,997,350	13,997,350	—	—	—	—
Separate Account liabilities	326,862,035	326,862,035	—	—	326,862,035	—	—

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $200,999,122 and $764,247,603 as of June 30, 2023, respectively.

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $120,345,728 at June 30, 2023 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of June 30, 2023, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Other invested assets include assets with a fair value of $1,500,000 in residual tranches which are valued using NAV as a proxy for fair value.

Note 21: Other Items

A.-B. None

C. No significant change

D.-I. None

Note 22: Events Subsequent

Subsequent events have been considered through August 15, 2023 for the Quarterly Statement dated June 30, 2023. There have been no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company, except as discussed below.

Effective July 1, 2023, the Company closed its previously announced sale of Delaware Life Insurance Company of New York, a wholly-owned subsidiary of the Company, to Nassau Life Insurance Company.

On July 13, 2023, the Company's board of directors approved a capital support commitment to maintain DLAC's capital at a minimum of 350% of its Company Action Level Risk Based Capital Ratio. The commitment is valid through the filing of DLAC's December 31, 2027 statutory financial statements.

NOTES TO THE FINANCIAL STATEMENTS

Note 23: Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

Note 24: Retrospectively-Rated Contracts and Contracts Subject to Redetermination

A.-D. No significant change

E. None

Note 25: Change in Incurred Losses and Loss Adjustment Expenses

A.-B. Changes in estimates related to the prior year incurred claims are included in total hospital and medical expenses in the current year in the Statements of Operations. There were no changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

The payable for claims unpaid, net of health care receivables, as of December 31, 2022, was $83,913. As of June 30, 2023, $121,364 has been paid, net of health care receivables, for incurred claims attributable to insured events of prior years. Health care receivables remaining for prior years, net of reserves, are $9,047 as of June 30, 2023, as a result of re-estimation of unpaid claims. Therefore, there has been $28,404 of unfavorable development on prior years during 2023. Original estimates are increased or decreased as additional information becomes known regarding claim development experience. The Company incurred claims adjustment expenses of $0 and $80,449 for the six months ended June 30, 2023 and for the year ended December 31, 2022, respectively.

Note 26: Intercompany Pooling Arrangements

None

Note 27: Structured Settlements

None

Note 28: Health Care Receivables

A. No significant change

B. None

Note 29: Participating Policies

None

Note 30: Premium Deficiency Reserves

No significant change

Note 31: Reserves for Life Contracts and Annuity Contracts

No significant change

Note 32: Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

No significant change

Note 33: Analysis of Life Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

A. No significant change

B. None

C.-D. No significant change

Note 34: Premiums and Annuity Considerations Deferred and Uncollected

None

NOTES TO THE FINANCIAL STATEMENTS

Note 35: Separate Accounts

No significant change

Note 36: Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
See attached organizational chart within Schedule Y.

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

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.

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

4.2 If yes, provide the name of 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] NA [ ]

If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/14/2021

6.4 By what department or departments?
Delaware Department of Insurance

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 [ ] NA [X]

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Claredon Insurance Agency, Inc.	Waltham, MA	NO	NO	NO	YES

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: $

GENERAL INTERROGATORIES

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:
Assets are posted as collateral as required by contract. Certain assets are held in various states as state deposits, as required by those states.

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

13. Amount of real estate and mortgages held in short-term investments: $ 127,502,795

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	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 243,199,365	$ 243,696,615
14.23	Common Stock	$ 169,831,135	$ 200,999,122
14.24	Short-Term Investments	$ 536,029,900	$ 445,332,500
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 368,882,677	$ 565,035,453
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,660,964,077	$ 1,798,084,690
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 [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] NA [ ]
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 $

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
J.P. Morgan Chase Bank	270 Park Avenue, New York, NY 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 and complete 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
Sun Life Institutional Investments (U.S.), LLC	U
Guggenheim Partners Investment Management, LLC	U
Milliman Financial Risk Management, LLC	U
Andrew Kenney, Chief Investment Officer	I
Insight North America, LLC	U

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
109684	Sun Life Institutional Investments (U.S.), LLC	5493001YLOM8HWNPEN55	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Not registered	NO
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO

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.

GENERAL INTERROGATORIES

b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

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	$ 173,891,292
	1.13 Commercial Mortgages	$ 1,302,220,581
	1.14 Total Mortgages in Good Standing	$ 1,476,111,873
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	$ 1,557,388
	1.33 Commercial Mortgages	$ 1,492,694
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,050,082
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)	$ 1,479,161,955
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	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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 [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] NA [ ]
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					
		Life Contracts		4	5	6	7
States, Etc.	1 Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama AL	L	29,808	25,567,507			25,597,315	
2. Alaska AK	L	1,179	2,098,102			2,099,281	
3. Arizona AZ	L	184,359	32,900,589			33,084,948	
4. Arkansas AR	L	424	11,449,750			11,450,174	
5. California CA	L	2,695,707	165,236,989			167,932,696	
6. Colorado CO	L	27,825	16,549,206			16,577,031	
7. Connecticut CT	L	703,949	78,105,710			78,809,659	
8. Delaware DE	L	49,843	19,772,785			19,822,628	
9. District of Columbia DC	L	1,480	918,276			919,756	
10. Florida FL	L	312,007	298,186,855			298,498,862	
11. Georgia GA	L	148,336	40,015,154			40,163,490	
12. Hawaii HI	L	161,111	22,906,685			23,067,796	
13. Idaho ID	L	78,186	8,167,659			8,245,845	
14. Illinois IL	L	462,032	51,088,399			51,550,431	6,145
15. Indiana IN	L	103,268	30,833,724			30,936,992	475,000,000
16. Iowa IA	L	34,828	23,890,936			23,925,764	
17. Kansas KS	L	80,767	10,351,545			10,432,312	
18. Kentucky KY	L	21,298	34,312,747			34,334,045	
19. Louisiana LA	L	36,773	44,055,343			44,092,116	
20. Maine ME	L	9,688	8,306,379			8,316,067	
21. Maryland MD	L	104,585	41,714,155			41,818,740	
22. Massachusetts MA	L	216,107	85,684,752			85,900,859	
23. Michigan MI	L	830,929	93,064,766			93,895,695	
24. Minnesota MN	L	1,607,243	27,047,355			28,654,598	
25. Mississippi MS	L	2,349	16,876,593			16,878,942	
26. Missouri MO	L	30,645	50,541,407			50,572,052	
27. Montana MT	L	3,701	2,531,244			2,534,945	
28. Nebraska NE	L	6,349	7,481,872			7,488,221	
29. Nevada NV	L	27,223	9,931,366			9,958,589	
30. New Hampshire NH	L	15,318	35,842,409			35,857,727	
31. New Jersey NJ	L	73,736	120,641,298			120,715,034	
32. New Mexico NM	L	54,809	2,532,011			2,586,820	
33. New York NY	N	3,677	1,204,217			1,207,894	
34. North Carolina NC	L	273,496	160,775,787			161,049,283	
35. North Dakota ND	L	4,247	3,123,352			3,127,599	
36. Ohio OH	L	138,284	82,858,927			82,997,211	
37. Oklahoma OK	L	1,917	7,235,199			7,237,116	
38. Oregon OR	L	34,235	22,105,828			22,140,063	
39. Pennsylvania PA	L	224,355	136,722,182			136,946,537	
40. Rhode Island RI	L	2,081	12,313,348			12,315,429	
41. South Carolina SC	L	51,452	56,738,708			56,790,160	
42. South Dakota SD	L	53,040	7,075,243			7,128,283	
43. Tennessee TN	L	111,974	111,680,170			111,792,144	
44. Texas TX	L	867,527	73,260,939			74,128,466	
45. Utah UT	L	87,702	9,987,542			10,075,244	
46. Vermont VT	L	93	5,196,721			5,196,814	
47. Virginia VA	L	614,349	67,899,159			68,513,508	
48. Washington WA	L	253,134	26,971,546			27,224,680	
49. West Virginia WV	L	567	15,698,902			15,699,469	
50. Wisconsin WI	L	44,639	45,437,581			45,482,220	
51. Wyoming WY	L	695	2,631,887			2,632,582	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	22,027	10,856			32,883	
55. US Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	1,303	126,260			127,563	
59. Subtotal	XXX	10,906,656	2,267,657,922			2,278,564,578	475,006,145
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						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	10,906,656	2,267,657,922			2,278,564,578	475,006,145
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	10,906,656	2,267,657,922			2,278,564,578	475,006,145
98. Less Reinsurance Ceded	XXX	38,261,516	149,613,557			187,875,073	
99. Totals (All Business) less Reinsurance Ceded	XXX	(27,354,860)	2,118,044,365			2,090,689,505	475,006,145
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,303	126,260			127,563	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	1,303	126,260			127,563	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX						

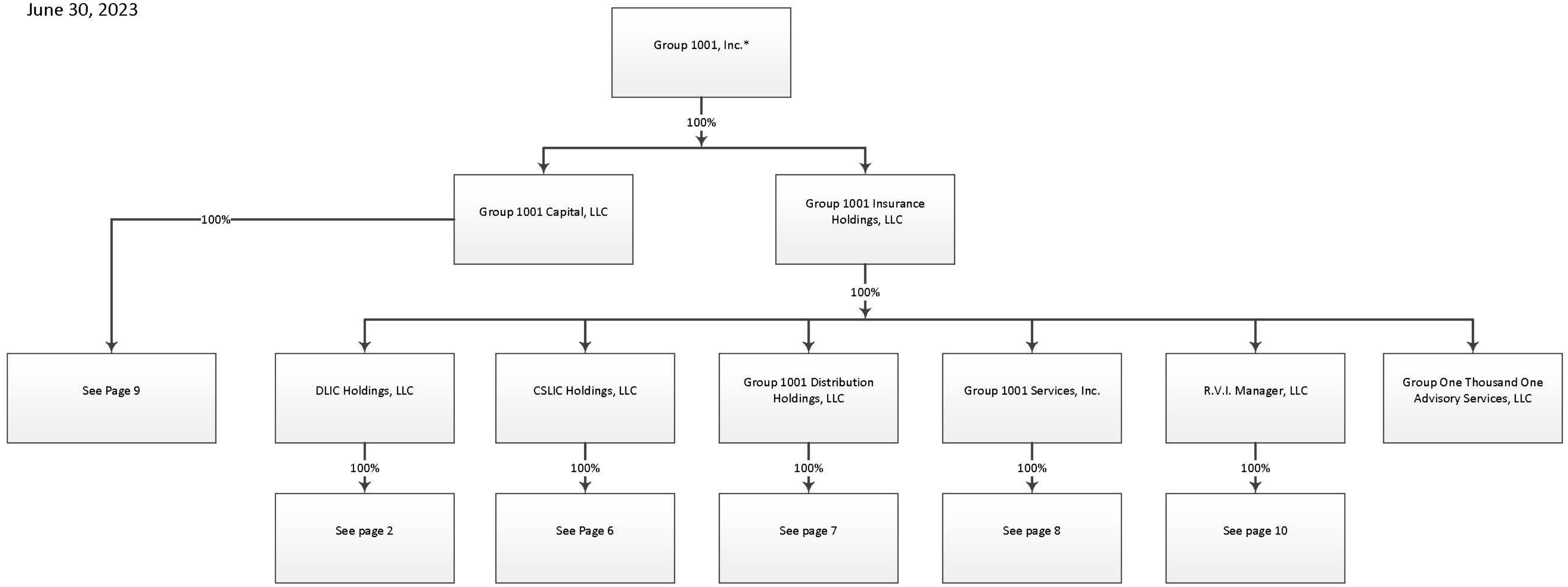
(a) Active Status Counts:

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 52
2. R – Registered – Non-domiciled RRGs
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state
4. Q – Qualified – Qualified or accredited reinsurer
5. N – None of the above – Not allowed to write business in the state 5

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2023

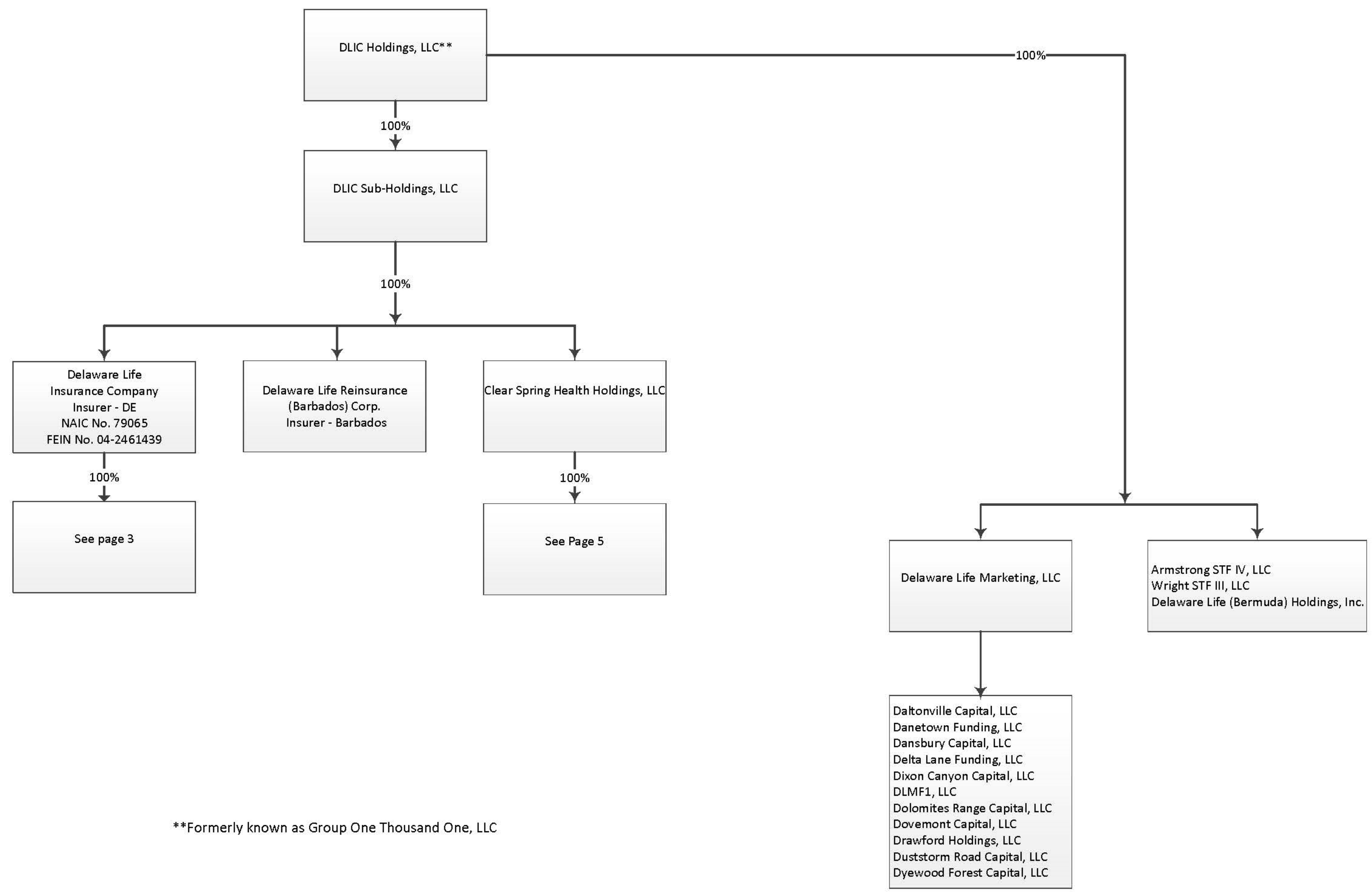


Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001, Inc. ("G1001") is a subsidiary of the following intermediate holding companies: TWG Financial Holdings, LLC f.k.a. Delaware Life Holdings Parent, LLC ("TWGFH"), Delaware Life Holdings Parent II, LLC ("DLHPII"), DLHPII Equity Participation Company, LLC ("DEPC"), and DLICM, LLC ("DLICM"). Mr. Walter holds 100% of the voting membership interests in DLICM and in DEPC. DLICM and DEPC together hold 100% of the voting membership interests in DLHPII. In turn, DLHPII holds 100% of the voting membership interests in TWGFH, TWGFH holds 91.89% of the voting membership interests in G1001.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

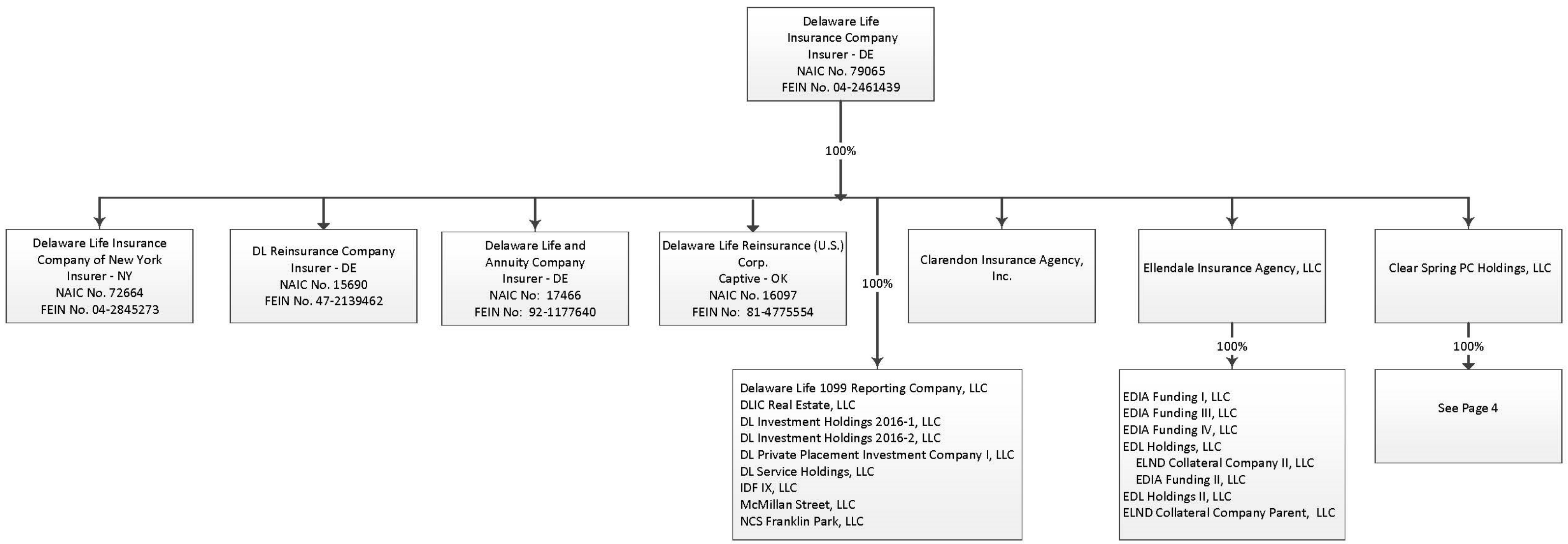
Group 1001
Group No. 4794
June 30, 2023



**Formerly known as Group One Thousand One, LLC

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

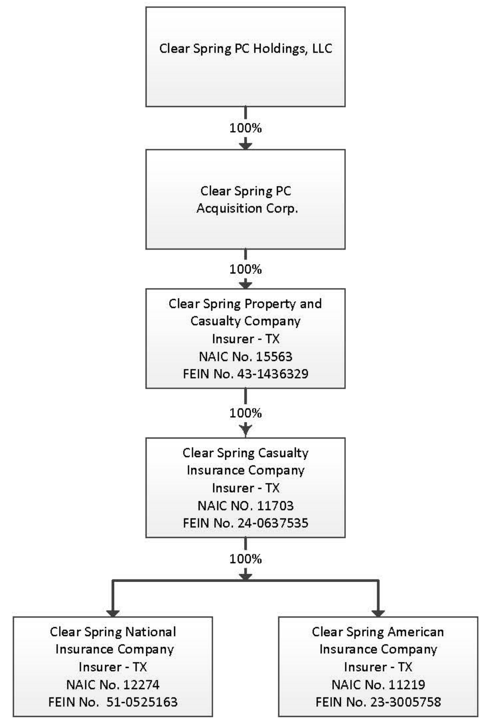
Group 1001
Group No. 4794
June 30, 2023



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

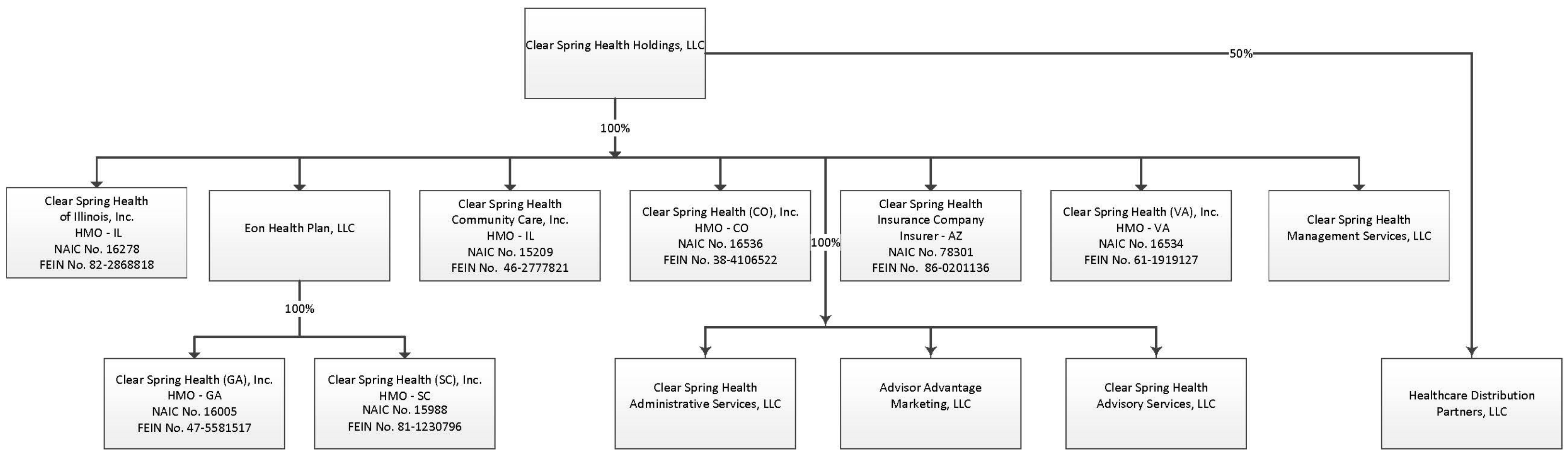
PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2023



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

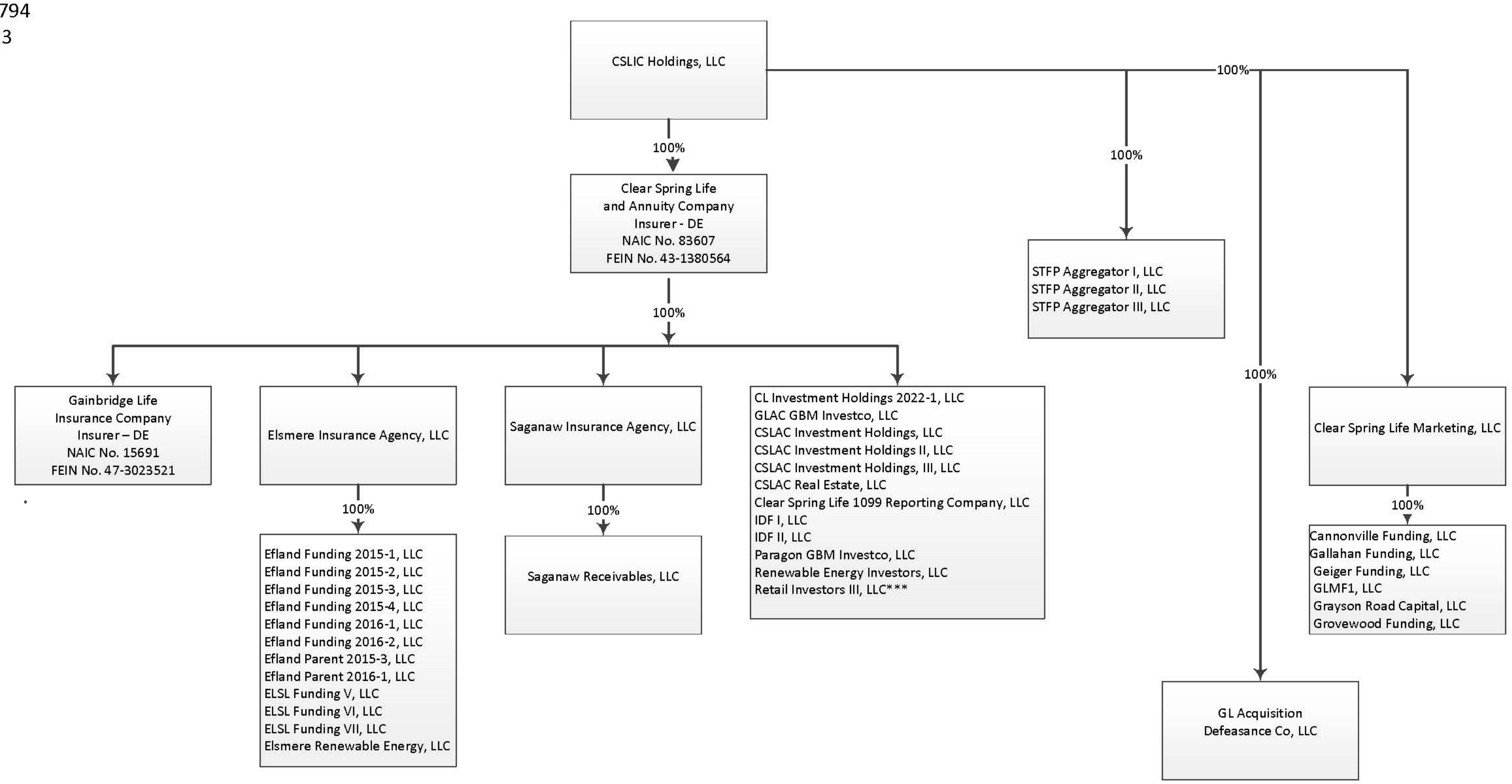
Group 1001
Group No. 4794
June 30, 2023



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

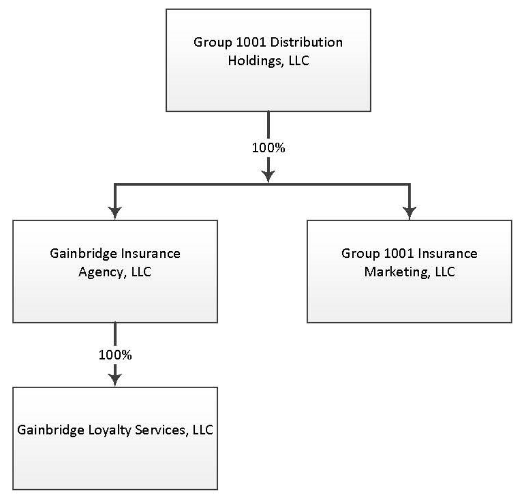
Group 1001
Group No. 4794
June 30, 2023



***Owns a portfolio of 37 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

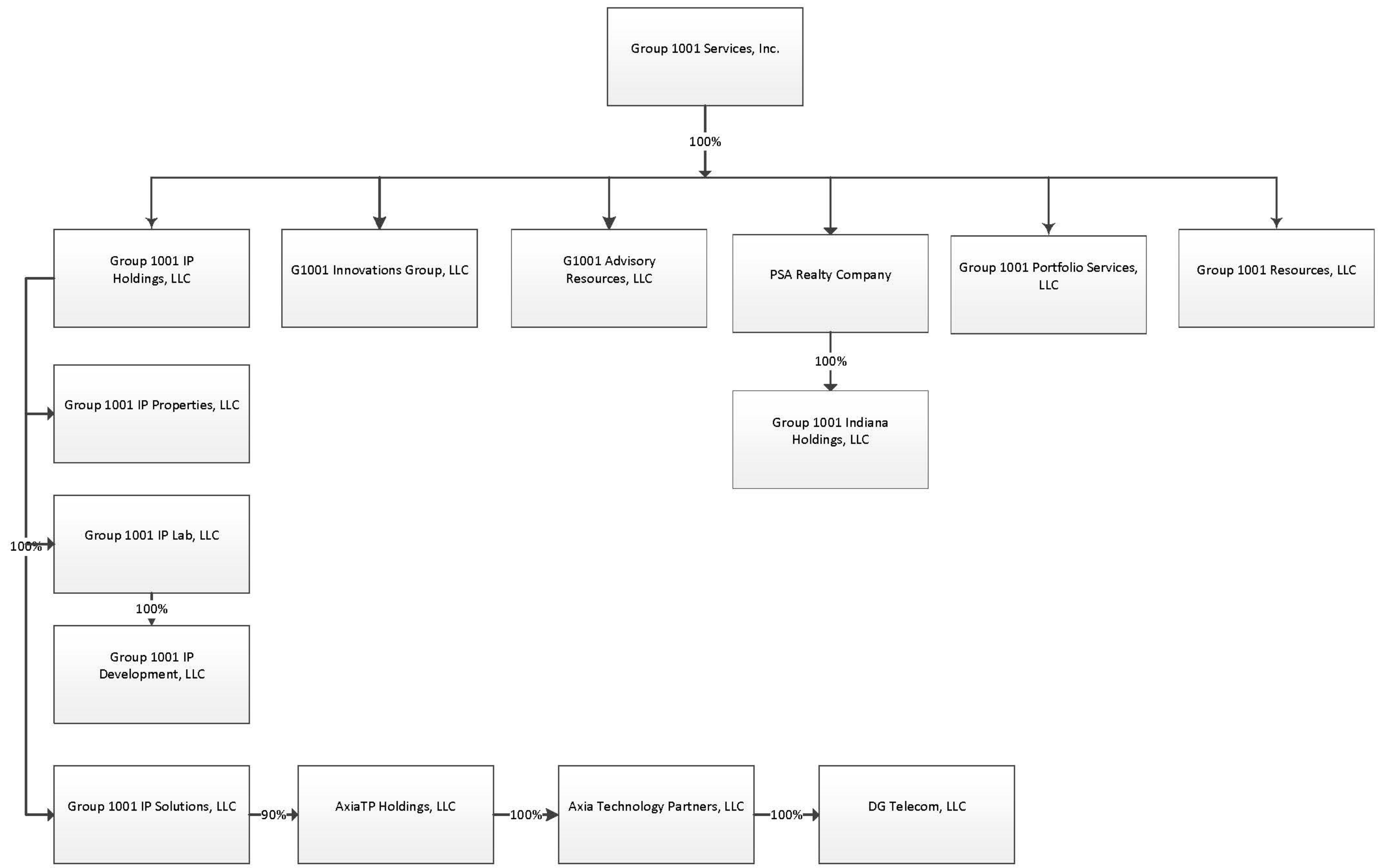
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2023



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

Group 1001
Group No. 4794
June 30, 2023



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group 1001
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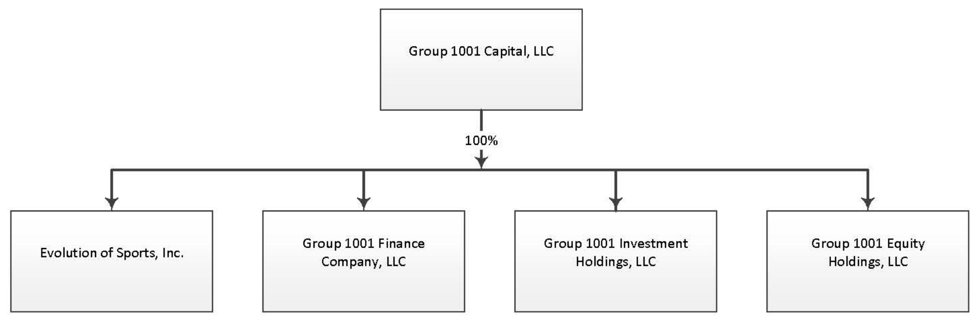
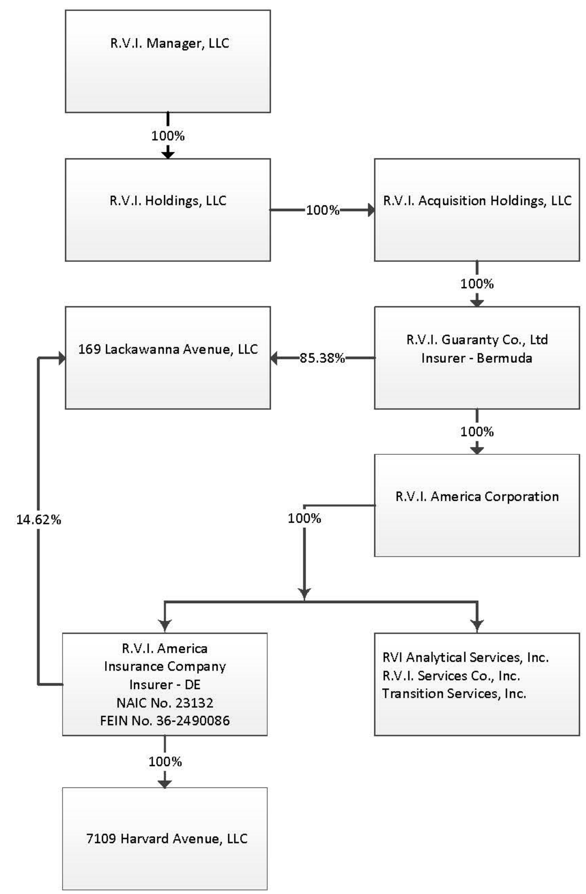


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2023



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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000		00000					Mark R. Walter		UIP					NO	
00000		00000					DLICM, LLC	DE	UIP	Mark R. Walter	Ownership	100.0	Mark R. Walter	NO	
00000		00000					DLHPII Equity Participation Company, LLC	DE	UIP	Mark R. Walter	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Delaware Life Holdings Parent II, LLC	DE	UIP	Delaware Life Partners, LLC	Other		Mark R. Walter	NO	1
00000		00000					Delaware Life Holdings Parent II, LLC	DE	UIP	DLICM, LLC	Ownership	72.9	Mark R. Walter	NO	2
00000		00000					Delaware Life Holdings Parent II, LLC	DE	UIP	DLHPII Equity Participation Company, LLC	Ownership	27.1	Mark R. Walter	NO	3
00000		00000					Delaware Life Partners, LLC	DE	OTH					NO	4
00000		00000					TWG Financial Holdings, LLC	DE	UIP	Delaware Life Holdings Parent II, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001, Inc.	DE	UIP	TWG Financial Holdings, LLC	Ownership	91.9	Mark R. Walter	NO	
00000		00000					Group 1001 Capital, LLC	DE	NIA	Group 1001, Inc.	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Finance Company, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Investment Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Equity Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Evolution of Sports, Inc.	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group One Thousand One Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Distribution Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Insurance Marketing, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gainbridge Insurance Agency, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gainbridge Loyalty Services, LLC	DE	NIA	Gainbridge Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					G1001 Innovation Group, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 IP Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 IP Properties, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 IP Lab, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 IP Development, LLC	DE	NIA	Group 1001 IP Lab, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 IP Solutions, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 IP Solutions, LLC	Ownership	90.0	Mark R. Walter	NO	
04794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DG Telecom, LLC	IN	NIA	Axia Technology Partners, LLC	Ownership	100.0	Mark R. Walter	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
04794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dansbury Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delta Lane Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dixon Canyon Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dovemont Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Drawford Holdings, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	72664	04-2845273				Delaware Life Insurance Company of New York	NY	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp	OK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	YES	
04794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Real Estate, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					McMillan Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	TX	DS	Clear Spring PC Acquisition Corp.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	TX	DS	Clear Spring Property and Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	TX	DS	Clear Spring Casualty Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	TX	DS	Clear Spring Casualty Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	50.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GL Acquisition Defeasance Co, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Cannonville Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Receivables, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JLSB For Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other		Mark R. Walter	NO	6
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	85.4	Mark R. Walter	NO	
04794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					7109 Harvard Avenue, LLC	OH	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	14.6	Mark R. Walter	NO	
04794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	06-1448465				Transtion Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	

Asterisk	Explanation
1	Non-Voting, Economic Interest 79.27%
2	Voting Control 72.92%, Economic Interest 15.12%
3	Voting Control 27.08%, Economic Interest 5.61%
4	Non-Voting, Economic Interest 79.27% in Delaware Life Holdings Parent II, LLC
5	Health Maintenance Organization
6	Non-Voting, Economic Interest 100%

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?	YES
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	SEE EXPLANATION
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

8.The Company is utilizing an ongoing statement of exemption.

Bar Code:

1. 7 9 0 6 5 2 0 2 3 4 9 0 0 0 0 2

2. 7 9 0 6 5 2 0 2 3 3 6 5 0 0 0 0 2

5. 7 9 0 6 5 2 0 2 3 4 4 7 0 0 0 0 2

6. 7 9 0 6 5 2 0 2 3 4 4 8 0 0 0 0 2

7. 7 9 0 6 5 2 0 2 3 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2504. Reinsurance deposit asset	109,710,746		109,710,746	174,387,039
2505. Accounts receivable fee and other income	13,763,950		13,763,950	11,737,900
2597. Summary of remaining write-ins for Line 25 from Page 02	123,474,696		123,474,696	186,124,939

LQ003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Escheatment liabilities	2,336,781	2,374,109
2505. Surplus note interest due and accrued	2,634,338	2,668,299
2506. Derivative collateral payable	40,202,000	
2507. Mortgage commitment fees	840,965	1,056,220
2597. Summary of remaining write-ins for Line 25 from Page 03	46,014,084	6,098,628

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	1,390,277,437	962,916,230
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	101,668,018	657,021,059
2.2 Additional investment made after acquisition	30,338,329	100,757,299
3. Capitalized deferred interest and other	3,223,695	2,219,672
4. Accrual of discount	813,008	492,458
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(59,313)	(396,731)
7. Deduct amounts received on disposals	44,388,934	332,138,322
8. Deduct amortization of premium and mortgage interest points and commitment fees	250,285	594,228
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,481,621,955	1,390,277,437
12. Total valuation allowance	(2,460,000)	(2,460,000)
13. Subtotal (Line 11 plus Line 12)	1,479,161,955	1,387,817,437
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,479,161,955	1,387,817,437

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	1,251,866,323	1,584,919,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	336,235,525	104,710,952
2.2 Additional investment made after acquisition		5,016,000
3. Capitalized deferred interest and other		
4. Accrual of discount	1,749	240,384
5. Unrealized valuation increase (decrease)	72,223,543	(99,914,913)
6. Total gain (loss) on disposals	85,350	10,642,606
7. Deduct amounts received on disposals	8,128,653	352,957,189
8. Deduct amortization of premium and depreciation	83,310	195,601
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	23,504,215	595,319
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,628,696,312	1,251,866,323
12. Deduct total nonadmitted amounts	17,361,247	17,023,640
13. Statement value at end of current period (Line 11 minus Line 12)	1,611,335,065	1,234,842,683

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	15,750,130,115	14,984,492,537
2. Cost of bonds and stocks acquired	2,032,064,167	4,490,778,854
3. Accrual of discount	24,972,936	29,927,241
4. Unrealized valuation increase (decrease)	15,614,867	(109,668,416)
5. Total gain (loss) on disposals	(4,550,728)	(4,379,320)
6. Deduct consideration for bonds and stocks disposed of	623,061,222	3,597,408,762
7. Deduct amortization of premium	14,027,276	26,932,353
8. Total foreign exchange change in book/adjusted carrying value	2,682,536	(10,232,495)
9. Deduct current year's other-than-temporary impairment recognized	8,876,876	6,591,939
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	65	144,768
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,174,948,584	15,750,130,115
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	17,174,948,584	15,750,130,115

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)	6,090,298,182	643,002,757	403,548,492	168,655,210	6,090,298,182	6,498,407,657		5,546,533,094
2. NAIC 2 (a)	8,978,345,748	386,640,244	189,166,781	(179,369,495)	8,978,345,748	8,996,449,716		8,302,385,656
3. NAIC 3 (a)	397,781,347	2,294,063	1,007,174	2,363,954	397,781,347	401,432,190		476,653,900
4. NAIC 4 (a)	108,341,012	10,933,534	28,630,710	24,485,345	108,341,012	115,129,181		104,762,196
5. NAIC 5 (a)	17,101,129	709,179	262,432	(604,912)	17,101,129	16,942,964		21,226,859
6. NAIC 6 (a)	990,831			(7,089)	990,831	983,742		994,739
7. Total Bonds	15,592,858,249	1,043,579,777	622,615,589	15,523,013	15,592,858,249	16,029,345,450		14,452,556,444
PREFERRED STOCK								
8. NAIC 1	854,192,512	5,534,407		(36,481)	854,192,512	859,690,438		832,837,997
9. NAIC 2	43,969,065	121,500,000		(1,848,921)	43,969,065	163,620,144		45,353,879
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	247,763,865			(4,067,250)	247,763,865	243,696,615		243,199,365
13. NAIC 6				19,484		19,484		
14. Total Preferred Stock	1,145,925,442	127,034,407		(5,933,168)	1,145,925,442	1,267,026,681		1,121,391,241
15. Total Bonds & Preferred Stock	16,738,783,691	1,170,614,184	622,615,589	9,589,845	16,738,783,691	17,296,372,131		15,573,947,685

(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 $ 475,819,432 ; NAIC 2 $;
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
7709999999 Totals	2,475,119,472	XXX	2,475,119,472	4,072,171	628,469

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	2,047,232,584	1,643,619,639
2. Cost of short-term investments acquired	2,280,322,686	3,180,563,659
3. Accrual of discount	7,856,620	778,536
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,860,292,418	2,777,729,250
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)	2,475,119,472	2,047,232,584
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,475,119,472	2,047,232,584

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)	147,013,764
2.	Cost Paid/(Consideration Received) on additions	2,698,750
3.	Unrealized Valuation increase/(decrease)	(376,695)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(8,322,257)
6.	Considerations received/(paid) on terminations	(3,958,508)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,889,375
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	147,861,445
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	147,861,445

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,735,604
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				28,505,715
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	(13,956,208)			
3.14	Section 1, Column 18, prior year	23,954,945	(37,911,153)	(37,911,153)	
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	(13,956,208)			
3.24	Section 1, Column 19, prior year plus	23,954,945			
3.25	SSAP No. 108 adjustments		(37,911,153)	(37,911,153)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(110,851,170)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(148,762,323)			
4.23	SSAP No. 108 adjustments		(148,762,323)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				37,911,153
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)				(5,669,834)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(5,669,834)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replication (Synthetic Asset) Transactions Open															
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,868,105	15,317,870	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,842,165	2,621,310	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2BFE	18,025,940	12,696,559
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	15,018,419	12,956,942	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,447,002	2,059,013	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,571,417	10,897,929
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,781,084	5,843,459	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	616,484	877,227	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,164,599	4,966,232
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,830,695	4,896,868	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	544,461	774,742	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,286,234	4,122,127
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,014,058	3,333,878	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	301,383	428,853	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,712,675	2,905,025
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,987,872	1,921,419	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	167,309	250,398	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,671,021
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,287,663	8,860,923	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	888,542	1,329,809	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,399,121	7,531,113
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,230,422	8,324,839	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	671,537	1,005,035	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,558,885	7,319,803
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,402,742	3,028,189	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	288,143	431,241	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,114,598	2,596,948
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,757	105,456	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	9,387	14,049	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,370	91,407
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,919,103	5,215,919	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	594,465	836,009	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,638	4,379,910
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,662,285	1,455,288	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	161,339	226,895	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,500,946	1,228,393
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,140,164	7,066,524	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	821,584	1,155,412	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,911,113
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	90,158	86,268	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(7,221)	(3,129)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	97,378	89,397
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	90,759	91,126	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(7,221)	(3,129)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	97,980	94,255
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,466,655	8,335,897	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(664,659)	(288,038)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2CFE	9,131,314	8,623,934
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,429,263	9,395,724	05/15/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(733,039)	(317,671)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,162,302	9,713,395
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,577,478	4,195,961	08/01/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(296,046)	(128,295)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,873,524	4,324,256
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,292	204,681	09/27/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(14,441)	(6,258)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	237,733	210,939

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,260,319	9,240,750	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(722,063)	(312,915)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,982,382	9,553,665
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,826,448	4,424,180	06/03/2020	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(312,148)	(135,273)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,138,596	4,559,453
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	971,080	1,005,940	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(72,206)	(31,291)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,043,287	1,037,231
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	178,664	181,331	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(14,441)	(6,258)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	193,106	187,590
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,280,211	15,734,760	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(1,242,888)	(538,620)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,523,099	16,273,380
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,911,699	3,850,010	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(312,148)	(135,273)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,223,847	3,985,283
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,818,433	3,880,791	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(305,072)	(132,206)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,123,504	4,012,997
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,208,827	8,353,979	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(649,857)	(281,623)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,858,684	8,635,602
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	179,432	179,987	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(14,441)	(6,258)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	193,874	186,245
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	673,263	675,155	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(54,155)	(23,469)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	727,418	698,624
9999999999 Totals				160,449,349	148,164,115	XXX	XXX	XXX	2,931,756	9,660,287	XXX	XXX	XXX	157,517,594	138,503,828

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	159,844,876	4	160,145,396					4	159,844,876
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	442,052	XXX	447,367	XXX		XXX		XXX	889,419
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	141,532	XXX	143,414	XXX		XXX		XXX	284,946
7. Ending Inventory	4	160,145,396	4	160,449,349					4	160,449,349

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	147,861,445	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	8,286,375	
3.	Total (Line 1 plus Line 2)		156,147,820
4.	Part D, Section 1, Column 6	600,009,680	
5.	Part D, Section 1, Column 7	(457,818,069)	
6.	Total (Line 3 minus Line 4 minus Line 5)		13,956,208
		Fair Value Check	
7.	Part A, Section 1, Column 16	154,589,975	
8.	Part B, Section 1, Column 13	(5,669,834)	
9.	Total (Line 7 plus Line 8)		148,920,142
10.	Part D, Section 1, Column 9	603,665,871	
11.	Part D, Section 1, Column 10	(454,745,729)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	140,428,093	
14.	Part B, Section 1, Column 20	108,444,193	
15.	Part D, Section 1, Column 12	248,872,285	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	626,665,600	339,300,668
2. Cost of cash equivalents acquired	2,667,110,549	1,531,950,697
3. Accrual of discount	965,172	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,856,303,601	1,244,585,765
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)	438,437,720	626,665,600
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	438,437,720	626,665,600

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
0750037	Niceville	FL		04/21/2023	5.840	118,733		1,640,000
0767111	Rigby	ID		04/21/2023	6.250	154,017		1,200,000
0767150	Texas City	TX		04/21/2023	6.110	604,952		2,475,000
4006092	CHICAGO	IL		04/21/2023	5.200	9,236,513		15,400,000
4006104	Long Island City, Queens	NY		04/21/2023	4.760	1,981,310		3,605,914
4006810	Waddell	AZ		06/17/2021	9.443		915,582	40,800,000
4006880	Fort Worth	TX		09/01/2021	3.750		322,487	46,187,818
4007000	Houston	TX		10/18/2021	9.593		435,126	139,900,000
4007030	Los Angeles	CA		10/12/2021	9.660		1,580,406	98,550,000
4007050	Millstone	NJ		11/09/2021	9.443		1,676,516	32,000,000
4007070	Longmont	CO		11/30/2021	5.900		545,232	21,730,000
4007160	Big Sky	MT		03/07/2022	7.750		2,826,549	89,747,126
4007230	Farnsville	WI		06/23/2022	9.443		2,090,437	41,565,389
4007300	Durham	NC		01/12/2023	9.443		4,228,886	87,556,383
4007310	Davie	FL		04/19/2023	5.580	50,000,000		66,283,186
4007311	Davie	FL		04/19/2023	12.000	6,500,000		8,616,814
4007320	Oswego	IL		05/01/2023	9.940	771,290	2,061,911	75,200,000
4007330	Tampa	FL		06/14/2023	6.250	14,250,000		20,500,000
4007340	Los Angeles	CA		06/29/2023	6.230	18,000,000		31,450,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						101,616,815	16,683,132	824,407,630
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						101,616,815	16,683,132	824,407,630
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other								
4007291	East Providence	RI		01/01/2023	6.500		801,077	789,388
2199999 - Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other							801,077	789,388
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2499999 - Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)							801,077	789,388
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						101,616,815	17,484,209	825,197,018

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
5000025	WILLOW PARK	TX		12/21/2020	05/08/2023	55,140		(23)			(23)		54,365	52,709		(1,656)	(1,656)
5000032	FAIRHOPE	AL		12/21/2020	04/07/2023	20,582							20,288	19,879		(409)	(409)
5000033	GROVELAND	FL		12/21/2020	04/07/2023	52,250							51,792	50,658		(1,134)	(1,134)
5000039	KEY LARGO	FL		12/21/2020	05/08/2023	50,382		(26)			(26)		49,177	47,075		(2,102)	(2,102)
5000138	CANBY	OR		03/24/2021	04/07/2023	100,293							99,586	96,746		(2,840)	(2,840)
5000216	ROSEVILLE	CA		04/29/2021	05/08/2023	138,870		(32)			(32)		137,394	132,531		(4,863)	(4,863)
5000400	ARCHER	FL		09/24/2021	06/08/2023	122,451		(23)			(23)		121,667	118,255		(3,412)	(3,412)
5000484	OXNARD	CA		01/25/2022	05/08/2023	221,994		(44)			(44)		220,782	208,738		(12,044)	(12,044)
5000492	MOXEE	WA		01/25/2022	06/08/2023	274,368		(52)			(52)		271,320	263,602		(7,718)	(7,718)
0199999 - Mortgages closed by repayment						1,036,330		(200)			(200)		1,026,371	990,193		(36,178)	(36,178)
Mortgages with partial repayments																	
0716822	Sandy	UT		06/28/2012		1,108,423								56,037			
0740058	Ewing Twshp	NJ		06/14/2005		231,654								62,850			
0740063	Atlanta	GA		06/25/2019		137,771								31,458			
0740102	Huntington	NY		06/14/2005		410,113								14,027			
0740156	Pelham Bay	NY		07/22/2004		782,986								110,647			
0740163	Visalia	CA		12/14/2021		1,456,385		(9,532)			(9,532)			39,821			
0740243	Fresno	CA		11/29/2005		2,394,563								60,606			
0740247	Cuyahoga Heights	OH		10/20/2005		975,467								78,615			
0740287	Visalia	CA		12/14/2021		1,680,654		(7,239)			(7,239)			35,568			
0740291	Webster	TX		04/13/2006		794,458								53,587			
0740333	Corvallis	OR		10/16/2006		2,110,476								121,547			
0740350	Houston	TX		09/13/2006		792,167								46,555			
0740389	PARKER	CO		02/15/2007		1,224,491								111,012			
0740393	Medford	OR		06/25/2019		956,436								48,186			
0750037	Niceville	FL		04/21/2023				164			164			14,431			
0767111	Rigby	ID		04/21/2023				37			37			7,181			
0767150	Texas City	TX		04/21/2023				(29)			(29)			30,663			
0780813	Atlanta	GA		09/10/2003		80,101								23,966			
0780874	Lehi	UT		11/12/2004		233,401								55,783			
0780931	Dana Point	CA		01/18/2006		366,509								26,940			
0780939	Fayettville	NC		07/18/2006		304,376		3,170			3,170			85,036			
0780955	Tucson	AZ		09/08/2006		1,523,195								30,875			
0780960	North Salt Lake	UT		10/06/2006		232,170								26,438			
0780970	Springfield	OR		12/15/2006		629,637								34,670			
0790319	Houston	TX		06/25/2019		512,598		(5,770)			(5,770)			130,914			
0790323	Queens	NY		06/25/2019		1,422,635		(6,635)			(6,635)			38,786			
0790333	Sacramento	CA		06/25/2019		671,698		(3,570)			(3,570)			88,498			
0790337	Orange Park	FL		06/25/2019		866,197		(4,225)			(4,225)			74,339			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		229,085		(1,637)			(1,637)			16,158			
0790358	NEW YORK	NY		06/25/2019		9,851,634		(54,510)			(54,510)			167,587			
4005750	Denver	CO		12/01/2014		13,185,241								94,978			
4006091	Chicago	IL		04/22/2016		26,177,958								164,404			
4006092	CHICAGO	IL		04/21/2023				583,089			583,089			25,098			
4006101	Long Island City, Queens	NY		04/08/2016		9,755,121		25,415			25,415			51,760			
4006102	Long Island City, Queens	NY		04/08/2016		4,794,562		12,453			12,453			25,438			
4006103	Long Island City, Queens	NY		08/19/2022		6,912,650		8,834			8,834			36,295			
4006104	Long Island City, Queens	NY		04/21/2023				9,647			9,647			7,366			
4006450	New York	NY		04/03/2018		40,480,457								480,457			
4006570	San Diego	CA		06/01/2022		7,578,731		(962)			(962)			174,591			
4006760	San Diego	CA		04/01/2020		7,626,649								31,116			
4006880	Fort Worth	TX		09/01/2021		27,562,067				2,236,201	2,236,201						
4007120	Garland	TX		01/07/2022		21,002,204				987,494	987,494						
4007311	Davie	FL		04/19/2023										3,315,000			
5000002	NAVARRE	FL		12/21/2020		110,178		(127)			(127)			778			

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000005	ZEPHYRHILLS	FL		12/21/2020		39,188		(79)			(79)			525			
5000006	SPARTANBURG	SC		12/21/2020		102,107		(53)			(53)			563			
5000007	LIVE OAK	FL		12/21/2020		45,896		(79)			(79)			792			
5000008	UPPER MARLBORO	MD		12/21/2020		68,941		(69)			(69)			1,000			
5000009	TAMPA	FL		12/21/2020		67,975		(116)			(116)			551			
5000011	DALY CITY	CA		12/21/2020		378,788		(214)			(214)			1,875			
5000012	SORRENTO	FL		12/21/2020		60,419		(88)			(88)			362			
5000013	MARGATE	FL		12/21/2020		30,562		(39)			(39)			429			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		30,924		(98)			(98)			1,366			
5000016	DEWEY	AZ		12/21/2020		37,426		(72)			(72)			1,957			
5000017	GARDEN GROVE	CA		12/21/2020		128,347		(127)			(127)			947			
5000018	MARBLE FALLS	TX		12/21/2020		67,456		(61)			(61)			510			
5000019	EAST STROUDSBURG	PA		12/21/2020		87,070		(123)			(123)			242			
5000020	BLOOMBURG	TX		12/21/2020		160,438		(87)			(87)			1,139			
5000021	DALY CITY	CA		12/21/2020		369,203		(349)			(349)			4,404			
5000022	MESA	AZ		12/21/2020		64,880		(43)			(43)			524			
5000023	PALMETTO	FL		12/21/2020		60,657		(50)			(50)			526			
5000024	DEATSVILLE	AL		12/21/2020		136,470		(70)			(70)			764			
5000026	WOODBURN	OR		12/21/2020		194,603		(100)			(100)			954			
5000029	OCEANSIDE	CA		12/21/2020		195,915		(151)			(151)			2,116			
5000037	DEWEY	AZ		12/21/2020		34,307		(26)			(26)			372			
5000039	KEY LARGO	FL		12/21/2020		50,382		(1)			(1)			252			
5000040	GUTHRIE	OK		12/21/2020		155,832		(136)			(136)			678			
5000042	LINCOLN	AL		12/21/2020		113,485		(105)			(105)			604			
5000043	KYLE	TX		12/21/2020		54,501		(50)			(50)			272			
5000046	SAN ANTONIO	TX		12/21/2020		21,008		(51)			(51)			1,120			
5000047	TUCSON	AZ		12/21/2020		92,064		(53)			(53)			449			
5000048	RICEVILLE	TN		01/27/2021		143,710		(89)			(89)			770			
5000049	SEMINOLE	TX		01/27/2021		104,717		(86)			(86)			349			
5000051	BALLSTON SPA	NY		01/27/2021		49,450		(64)			(64)			291			
5000053	NOBLE	OK		01/27/2021		115,616		(41)			(41)			36			
5000054	SEGUIN	TX		01/27/2021		123,081		(69)			(69)			652			
5000055	FORT WHITE	FL		01/27/2021		69,235		(64)			(64)			540			
5000056	LEGRANGE	NC		01/27/2021		62,333		(87)			(87)			412			
5000057	DODGE CITY	KS		01/27/2021		45,445		(74)			(74)			2,592			
5000060	KENDLETON	TX		01/27/2021		61,520		(77)			(77)			438			
5000061	HOT SPRINGS	AR		01/27/2021		33,302		(44)			(44)			239			
5000062	HERMANN	MO		01/27/2021		60,286		(53)			(53)			532			
5000063	TEXARKANA	AR		01/27/2021		63,450		(42)			(42)			519			
5000064	BANQUETE	TX		01/27/2021		99,991		(65)			(65)			535			
5000066	MESA	AZ		01/27/2021		63,348		(45)			(45)			536			
5000068	MAGNOLIA	AR		01/27/2021		61,432		(70)			(70)			391			
5000069	BEAVERTON	OR		01/27/2021		87,788		(70)			(70)			680			
5000071	DOUBLE SPRINGS	AL		01/27/2021		94,523		(51)			(51)			505			
5000072	SAN JOSE	CA		01/27/2021		168,024		(188)			(188)			1,061			
5000074	SAN JOSE	CA		01/27/2021		286,486		(193)			(193)			2,972			
5000075	JACKSONVILLE	FL		02/24/2021		168,698		(96)			(96)			2,316			
5000076	CHIPLEY	FL		02/24/2021		51,139		(64)			(64)			942			
5000078	BONIFAY	FL		02/24/2021		171,554		(107)			(107)			944			
5000079	BAXLEY	GA		02/24/2021		214,543		(58)			(58)			1,012			
5000080	SEVERN	MD		02/24/2021		54,060		(55)			(55)			718			
5000081	ALTAMONT	TN		02/24/2021		88,036		(80)			(80)			747			
5000082	VANCOUVER	WA		02/24/2021		87,242		(64)			(64)			430			
5000083	SEGUIN	TX		02/24/2021		194,795		(36)			(36)			1,022			
5000084	PANGBURN	AR		02/24/2021		44,046		(72)			(72)			388			
5000085	AVON PARK	FL		02/24/2021		76,449		(68)			(68)			814			
5000086	DEXTER	OR		02/24/2021		43,828		(76)			(76)			262			

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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/Re-corded 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/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000088	KENT	WA		02/24/2021		70,321		(53)			(53)			4,842			
5000089	SAN JOSE	CA		02/24/2021		138,543		(120)			(120)			673			
5000090	BULLHEAD CITY	AZ		02/24/2021		74,799		(65)			(65)			568			
5000092	NEWALLA	OK		02/24/2021		108,170		(66)			(66)			615			
5000093	EAST PRAIRIE	MO		02/24/2021		105,635		(91)			(91)			698			
5000095	EL MIRAGE	AZ		02/24/2021		45,967		(92)			(92)			2,317			
5000096	CANBY	OR		02/24/2021		46,515		(48)			(48)			510			
5000097	ODESSA	TX		03/24/2021		154,633		(234)			(234)			970			
5000098	SEGUIN	TX		03/24/2021		171,426		(38)			(38)			1,028			
5000099	WALNUT GROVE	MO		03/24/2021		121,757		(119)			(119)			907			
5000100	BENSON	AZ		03/24/2021		189,319		(34)			(34)			991			
5000101	BYHALIA	MS		03/24/2021		183,245		(39)			(39)			1,987			
5000102	FAYETTE	AL		03/24/2021		213,300		(117)			(117)			1,295			
5000103	HORTENSE	GA		03/24/2021		148,781		(36)			(36)			692			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		166,709		(34)			(34)			980			
5000105	COVE	AR		03/24/2021		125,379		(77)			(77)			466			
5000106	HANSON	KY		03/24/2021		172,963		(90)			(90)			1,179			
5000107	SALTERS	SC		03/24/2021		124,432		(101)			(101)			726			
5000108	NEW LONDON	NC		03/24/2021		103,848		(52)			(52)			418			
5000109	LAFAYETTE	OR		03/24/2021		82,467		(86)			(86)			598			
5000110	LEWISTON	NC		03/24/2021		41,694		(44)			(44)			837			
5000111	BELL	FL		03/24/2021		124,859		(73)			(73)			1,317			
5000112	WETUMPKA	AL		03/24/2021		55,822		(41)			(41)			586			
5000113	EUFAULA	OK		03/24/2021		63,426		(71)			(71)			442			
5000114	MILL RUN	PA		03/24/2021		69,004		(54)			(54)			594			
5000115	HAYWARD	CA		03/24/2021		214,516		(186)			(186)			1,600			
5000116	NOWATA	OK		03/24/2021		70,412		(85)			(85)			511			
5000117	POMONA	CA		03/24/2021		118,945		(118)			(118)			1,299			
5000118	NAVARRE	OH		03/24/2021		111,984		(59)			(59)			525			
5000119	FAYETTEVILLE	GA		03/24/2021		18,103		(31)			(31)			437			
5000120	SPRING BRANCH	TX		03/24/2021		95,933		(80)			(80)			604			
5000121	FORT LAUDERDALE	FL		03/24/2021		73,824		(77)			(77)			648			
5000122	ORLANDO	FL		03/24/2021		20,762		(43)			(43)			800			
5000123	BOISE	ID		03/24/2021		66,706		(72)			(72)			469			
5000124	GLENDALE	AZ		03/24/2021		26,525		(32)			(32)			781			
5000125	SPRINGFIELD	OR		03/24/2021		51,925		(71)			(71)			385			
5000126	ANAHEIM	CA		03/24/2021		93,349		(88)			(88)			655			
5000127	CANYON COUNTRY	CA		03/24/2021		102,449		(105)			(105)			877			
5000128	SAN JOSE	CA		03/24/2021		203,013		(151)			(151)			1,560			
5000129	HUNTINGTON BEACH	CA		03/24/2021		138,436		(114)			(114)			998			
5000130	SAN JOSE	CA		03/24/2021		165,212		(145)			(145)			1,195			
5000132	GILROY	CA		03/24/2021		252,855		(220)			(220)			1,872			
5000133	PUEBLO	CO		03/24/2021		77,145		(88)			(88)			587			
5000134	COLTON	CA		03/24/2021		79,963		(61)			(61)			615			
5000135	JASPER	AL		03/24/2021		126,308		(65)			(65)			443			
5000136	NORTHVILLE	MI		03/24/2021		58,715		(59)			(59)			731			
5000137	EAGLE CREEK	OR		03/24/2021		47,271		(25)			(25)			357			
5000139	EL CAJON	CA		03/24/2021		126,158		(117)			(117)			928			
5000140	RIFLE	CO		03/24/2021		41,561		(63)			(63)			522			
5000141	HEMET	CA		03/24/2021		90,813		(84)			(84)			635			
5000142	TRACY	CA		03/24/2021		137,612		(129)			(129)			941			
5000143	GRAND RAPIDS	MI		03/24/2021		40,958		(60)			(60)			494			
5000144	DADEVILLE	AL		03/24/2021		53,546								2,987			
5000145	CYPRESS	CA		03/24/2021		65,798		(66)			(66)			561			
5000146	GRAND ISLAND	FL		03/24/2021		46,897		(46)			(46)			354			
5000149	HEPHZIBAH	GA		04/29/2021		130,395		(245)			(245)			6,642			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000150	CHAMBERSBURG	PA		04/29/2021		76,720		(66)			(66)			438			
5000151	OKLAHOMA CITY	OK		04/29/2021		160,477		(56)			(56)			919			
5000152	SAND SPRINGS	OK		04/29/2021		145,371		(39)			(39)			783			
5000154	VILONIA	AR		04/29/2021		83,004		(33)			(33)			641			
5000155	PANAMA CITY	FL		04/29/2021		128,841		(51)			(51)			248			
5000158	LORANGER	LA		04/29/2021		215,573		(40)			(40)			1,135			
5000159	LEBANON	MO		04/29/2021		84,319		(66)			(66)			259			
5000160	MARBURY	AL		04/29/2021		66,272		(34)			(34)			524			
5000161	WALKER	LA		04/29/2021		89,567		(39)			(39)			455			
5000162	NORTHPORT	AL		04/29/2021		164,160		(59)			(59)			563			
5000163	JACKSON	GA		04/29/2021		76,861		(28)			(28)			403			
5000164	OXFORD	MS		04/29/2021		172,475		(64)			(64)			905			
5000165	TUCSON	AZ		04/29/2021		100,333		(64)			(64)			2,217			
5000166	OCALA	FL		04/29/2021		110,091		(31)			(31)			401			
5000167	TONEY	AL		04/29/2021		65,673		(47)			(47)			511			
5000168	POLK CITY	FL		04/29/2021		67,578		(62)			(62)			557			
5000169	LEXINGTON	OK		04/29/2021		88,474		(54)			(54)			677			
5000170	REFORM	AL		04/29/2021		61,726		(33)			(33)			583			
5000171	BASTROP	TX		04/29/2021		42,208		(33)			(33)			551			
5000173	KELLYVILLE	OK		04/29/2021		17,591		(23)			(23)			536			
5000174	SANTA ANA	CA		04/29/2021		298,691		(194)			(194)			2,276			
5000175	SAFETY HARBOR	FL		04/29/2021		79,955		(59)			(59)			2,549			
5000176	REDFIELD	AR		04/29/2021		112,514		(48)			(48)			564			
5000177	QUEENSBURY	NY		04/29/2021		31,120		(107)			(107)			856			
5000180	MAUD	TX		04/29/2021		54,307		(27)			(27)			427			
5000182	HAMBURG	PA		04/29/2021		98,374		(60)			(60)			1,159			
5000183	EARP	CA		04/29/2021		242,413		(145)			(145)			1,847			
5000184	KISSIMMEE	FL		04/29/2021		48,137		(67)			(67)			526			
5000185	SOUDERTON	PA		04/29/2021		98,434		(59)			(59)			751			
5000186	SPOKANE VALLEY	WA		04/29/2021		76,624		(62)			(62)			354			
5000187	SALADO	TX		04/29/2021		165,568		(69)			(69)			2,178			
5000188	ZEELAND	MI		04/29/2021		65,490		(54)			(54)			647			
5000189	NEW BRAUNFELS	TX		04/29/2021		43,108		(43)			(43)			519			
5000190	COOKVILLE	TX		04/29/2021		101,255		(80)			(80)			699			
5000191	CITRUS HEIGHTS	CA		04/29/2021		153,222		(123)			(123)			1,066			
5000192	SAN DIMAS	CA		04/29/2021		149,903		(56)			(56)			781			
5000193	BONITA SPRINGS	FL		04/29/2021		31,309		(38)			(38)			354			
5000194	UPLAND	CA		04/29/2021		76,397		(61)			(61)			682			
5000195	ABBOTTSTOWN	PA		04/29/2021		44,032		(43)			(43)			248			
5000196	FAIRVIEW	OR		04/29/2021		99,335		(76)			(76)			1,072			
5000197	CLACKAMAS	OR		04/29/2021		28,639		(27)			(27)			487			
5000198	GUATAY	CA		04/29/2021		138,863		(142)			(142)			928			
5000199	WOOD VILLAGE	OR		04/29/2021		82,710		(63)			(63)			608			
5000200	STROUDSBURG	PA		04/29/2021		34,465		(39)			(39)			408			
5000201	HARWOOD	TX		04/29/2021		100,788		(58)			(58)			448			
5000202	PACHECO	CA		04/29/2021		148,045		(88)			(88)			1,128			
5000203	FALLING WATERS	WV		04/29/2021		40,787		(30)			(30)			290			
5000204	SACRAMENTO	CA		04/29/2021		104,231		(86)			(86)			806			
5000206	BELMONT	MI		04/29/2021		54,536		(47)			(47)			633			
5000207	LOMITA	CA		04/29/2021		140,657		(126)			(126)			1,298			
5000208	EL MIRAGE	AZ		04/29/2021		44,792		(30)			(30)			329			
5000209	CLEARWATER	FL		04/29/2021		45,828		(45)			(45)			554			
5000210	ROSAMOND	CA		04/29/2021		58,478		(48)			(48)			409			
5000212	CLACKAMAS	OR		04/29/2021		111,700		(85)			(85)			447			
5000213	CLEARLAKE OAKS	CA		04/29/2021		94,339		(92)			(92)			3,719			
5000214	PACHECO	CA		04/29/2021		169,607		(137)			(137)			1,174			
5000215	DALY CITY	CA		04/29/2021		299,490		(220)			(220)			2,131			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded 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/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000216	ROSEVILLE	CA		04/29/2021		138,870								679			
5000217	SUNNYVALE	CA		04/29/2021		174,652		(129)			(129)			1,244			
5000218	TECUMSEH	OK		05/27/2021		46,140		(54)			(54)			392			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		135,161		(30)			(30)			1,646			
5000221	CLAREMORE	OK		05/27/2021		157,468		(728)			(728)			827			
5000222	BRONSON	FL		05/27/2021		138,485		(51)			(51)			725			
5000223	RIESEL	TX		05/27/2021		149,307		(84)			(84)			649			
5000225	OREGON	MO		05/27/2021		152,542		(47)			(47)			652			
5000227	HEMPHILL	TX		05/27/2021		102,569		(44)			(44)			367			
5000228	TEMPERANCE	MI		05/27/2021		41,941		(54)			(54)			433			
5000230	MIDDLEBURG	FL		05/27/2021		149,921		(84)			(84)			664			
5000232	JACKSON	MO		05/27/2021		33,771		(41)			(41)			383			
5000233	SOUTHINGTON	CT		05/27/2021		52,329		(67)			(67)			576			
5000235	CLIFTON PARK	NY		05/27/2021		89,086		(89)			(89)			504			
5000236	SOUTHINGTON	CT		05/27/2021		43,663		(41)			(41)			260			
5000237	GARDINER	NY		05/27/2021		42,136		(39)			(39)			249			
5000239	MESA	AZ		05/27/2021		22,677		(29)			(29)			188			
5000241	WEST SACRAMENTO	CA		05/27/2021		92,302		(84)			(84)			634			
5000242	SAN JOSE	CA		05/27/2021		236,629		(158)			(158)			1,739			
5000243	PITKIN	LA		05/27/2021		57,134		(38)			(38)			279			
5000244	BOWLING GREEN	OH		05/27/2021		46,577		(46)			(46)			264			
5000245	HAZLET	NJ		05/27/2021		74,247		(76)			(76)			427			
5000246	CHINO HILLS	CA		05/27/2021		83,750		(73)			(73)			911			
5000248	GRAHAM	WA		05/27/2021		97,889		(126)			(126)			1,427			
5000249	DEBARY	FL		05/27/2021		47,811		(44)			(44)			302			
5000250	CHEEKTOWAGA	NY		05/27/2021		43,699		(32)			(32)			309			
5000251	LIVERPOOL	NY		05/27/2021		25,624		(26)			(26)			142			
5000252	SUNNYVALE	CA		05/27/2021		200,595		(146)			(146)			3,481			
5000253	EL CAJON	CA		05/27/2021		241,202		(125)			(125)			1,109			
5000254	MESA	AZ		05/27/2021		97,474		(47)			(47)			466			
5000255	SANTA ROSA	CA		05/27/2021		162,459		(99)			(99)			616			
5000257	VICTORIA	TX		05/27/2021		48,843		(43)			(43)			298			
5000258	LORIS	SC		05/27/2021		117,136		(37)			(37)			503			
5000259	BELL	FL		06/17/2021		42,441		(100)			(100)			5,568			
5000261	GEORGETOWN	TN		06/17/2021		266,261		(119)			(119)			2,611			
5000262	TEMPE	AZ		06/17/2021		107,158		(103)			(103)			715			
5000263	REDWOOD CITY	CA		06/17/2021		122,034		(181)			(181)			1,512			
5000264	HOWE	TX		06/17/2021		77,924		(44)			(44)			336			
5000265	YULEE	FL		06/17/2021		145,550		(84)			(84)			658			
5000266	LUBBOCK	TX		06/17/2021		201,956		(62)			(62)			1,499			
5000267	TUCSON	AZ		06/17/2021		101,731		(41)			(41)			603			
5000268	CENTRAL	IN		06/17/2021		167,075		(68)			(68)			996			
5000269	DUETTE	FL		06/17/2021		113,975		(36)			(36)			485			
5000270	RIVERSIDE	CA		06/17/2021		78,452		(59)			(59)			562			
5000271	TALLASSEE	AL		06/17/2021		150,460		(46)			(46)			590			
5000272	KEITHVILLE	LA		06/17/2021		122,852		(34)			(34)			712			
5000273	LIVE OAK	FL		06/17/2021		97,296		(42)			(42)			485			
5000274	PORTLAND	OR		06/17/2021		89,448		(47)			(47)			730			
5000275	OGDEN	AR		06/17/2021		43,775		(33)			(33)			555			
5000276	ARCHER	FL		06/17/2021		106,054		(46)			(46)			535			
5000277	YAKIMA	WA		06/17/2021		69,516		(71)			(71)			439			
5000278	SAN LUIS OBISPO	CA		06/17/2021		152,717		(149)			(149)			1,490			
5000279	DALY CITY	CA		06/17/2021		349,116		(149)			(149)			1,737			
5000280	SACRAMENTO	CA		06/17/2021		96,656		(37)			(37)			665			
5000281	BLAINE	MN		06/17/2021		42,842		(63)			(63)			721			
5000282	FREMONT	CA		06/17/2021		267,253		(139)			(139)			817			
5000283	MORGAN HILL	CA		06/17/2021		180,551		(86)			(86)			1,175			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000284	LENOX	MI		06/17/2021		69,443		(51)			(51)			490			
5000285	SACRAMENTO	CA		06/17/2021		77,208		(46)			(46)			314			
5000286	SAN DIEGO	CA		06/17/2021		74,423		(46)			(46)			199			
5000287	VAIL	AZ		06/17/2021		160,919		(48)			(48)			632			
5000288	ORMOND BEACH	FL		07/15/2021		127,872		(41)			(41)			664			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		113,378		(43)			(43)			594			
5000290	EDDYVILLE	IA		07/15/2021		174,474		(68)			(68)			1,367			
5000291	HOT SPRINGS	AR		07/15/2021		98,026		(39)			(39)			375			
5000292	WILLIAMS	AZ		07/15/2021		243,909		(95)			(95)			4,467			
5000293	LAKESIDE	AZ		07/15/2021		101,168		(55)			(55)			824			
5000294	JENSEN BEACH	FL		07/15/2021		88,444		(46)			(46)			698			
5000295	ARCHER	FL		07/15/2021		141,655		(91)			(91)			747			
5000296	SEWICKLEY	PA		07/15/2021		70,624		(53)			(53)			661			
5000297	PARKER DAM	CA		07/15/2021		145,261		(130)			(130)			885			
5000298	SANTA ROSA	CA		07/15/2021		110,162		(52)			(52)			524			
5000299	EL CAJON	CA		07/15/2021		132,613		(74)			(74)			430			
5000300	BOYNE CITY	MI		07/15/2021		40,669		(39)			(39)			242			
5000301	BELMONT	MI		07/15/2021		13,721		(20)			(20)			189			
5000302	BUENA VISTA	CO		07/15/2021		70,981		(49)			(49)			519			
5000303	SHERRILLS FORD	NC		07/15/2021		43,552		(22)			(22)			344			
5000304	CLEARLAKE OAKS	CA		07/15/2021		59,312		(32)			(32)			298			
5000306	EAST LIVERPOOL	OH		07/15/2021		50,958		(35)			(35)			762			
5000307	GEORGETOWN	FL		07/15/2021		305,147		(90)			(90)			1,198			
5000308	ACKWORTH	IA		08/26/2021		192,567		(79)			(79)			743			
5000309	RAYMOND	MS		08/26/2021		161,229		(68)			(68)			989			
5000310	ODESSA	TX		08/26/2021		174,192		(75)			(75)			888			
5000311	SEGUIN	TX		08/26/2021		223,133		(83)			(83)			1,192			
5000314	LAKE CHARLES	LA		08/26/2021		117,475		(33)			(33)			423			
5000315	GRAND RAPIDS	MI		08/26/2021		36,248		(52)			(52)			865			
5000316	CHESTERFIELD	MI		08/26/2021		121,708		(45)			(45)			618			
5000317	TYLER	TX		08/26/2021		97,382		(18)			(18)			532			
5000318	CITRUS HEIGHTS	CA		08/26/2021		84,687		(66)			(66)			782			
5000319	ERNUL	NC		08/26/2021		60,688		(41)			(41)			435			
5000320	PERRY	FL		08/26/2021		95,549		(76)			(76)			651			
5000321	GOODYEAR	AZ		08/26/2021		47,032		(54)			(54)			815			
5000322	AMORY	MS		08/26/2021		54,084		(31)			(31)			679			
5000323	OXNARD	CA		08/26/2021		102,948		(62)			(62)			280			
5000324	LAKE SUZY	FL		08/26/2021		149,019		(63)			(63)			975			
5000325	LEESVILLE	LA		08/26/2021		49,860		(27)			(27)			422			
5000326	ROGERS	AR		08/26/2021		27,419		(24)			(24)			327			
5000329	EDMOND	OK		08/26/2021		93,860		(36)			(36)			497			
5000333	ANKENY	IA		08/26/2021		64,292		(47)			(47)			447			
5000336	GREENWOOD	IN		08/26/2021		31,408		(44)			(44)			323			
5000337	WHITE CITY	OR		08/26/2021		60,123		(44)			(44)			418			
5000338	CORDOVA	AL		08/26/2021		115,759		(65)			(65)			501			
5000339	SPRING HILL	FL		08/26/2021		34,400		(54)			(54)			345			
5000342	ROSEBURG	OR		08/26/2021		72,942		(60)			(60)			612			
5000343	DAVIE	FL		08/26/2021		63,013		(33)			(33)			481			
5000344	LAKE TAPPS	WA		08/26/2021		83,202		(56)			(56)			597			
5000345	ENNIS	TX		08/26/2021		62,646		(48)			(48)			1,665			
5000346	NORTH HIGHLANDS	CA		08/26/2021		73,789		(39)			(39)			366			
5000347	TROUTDALE	OR		08/26/2021		120,624		(87)			(87)			828			
5000348	GASTON	OR		08/26/2021		132,412		(106)			(106)			892			
5000349	SALEM	OR		08/26/2021		63,522		(56)			(56)			381			
5000351	LANCASTER	CA		08/26/2021		95,398		(40)			(40)			466			
5000352	CLACKAMAS	OR		08/26/2021		83,516		(49)			(49)			618			
5000353	OXNARD	CA		08/26/2021		287,412		(137)			(137)			1,660			

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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/Re-corded 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/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000355	ALBUQUERQUE	NM		08/26/2021		74,872		(60)			(60)			534			
5000356	AMARILLO	TX		08/26/2021		146,201		(40)			(40)			521			
5000357	HANCOCK	NY		09/24/2021		135,551		(70)			(70)			608			
5000358	BRANFORD	FL		09/24/2021		168,541		(101)			(101)			792			
5000359	CAMERON	NC		09/24/2021		135,657		(50)			(50)			689			
5000360	VILLE PLATTE	LA		09/24/2021		107,497		(47)			(47)			542			
5000361	UMATILLA	OR		09/24/2021		218,320		(131)			(131)			1,638			
5000362	MIDDLEBURG	FL		09/24/2021		210,028		(68)			(68)			1,102			
5000363	TUCUMCARI	NM		09/24/2021		153,211		(61)			(61)			1,351			
5000364	MONROE	LA		09/24/2021		66,447		(36)			(36)			530			
5000365	LORIS	SC		09/24/2021		66,144		(38)			(38)			1,800			
5000366	PRATTVILLE	AL		09/24/2021		100,918		(81)			(81)			680			
5000367	QUAKERTOWN	PA		09/24/2021		104,763		(54)			(54)			472			
5000369	LOGANSPORT	LA		09/24/2021		38,331		(45)			(45)			420			
5000370	ORLANDO	FL		09/24/2021		52,793		(43)			(43)			355			
5000371	HANCEVILLE	AL		09/24/2021		205,268		(121)			(121)			935			
5000372	SYLMAR	CA		09/24/2021		186,709		(88)			(88)			1,180			
5000373	MULBERRY	AR		09/24/2021		112,426		(46)			(46)			941			
5000374	WINNSBORO	TX		09/24/2021		124,967		(46)			(46)			635			
5000375	DAVIE	FL		09/24/2021		63,289		(69)			(69)			712			
5000376	NORWALK	CA		09/24/2021		76,289		(36)			(36)			476			
5000377	ORLANDO	FL		09/24/2021		66,567		(52)			(52)			443			
5000378	STUART	FL		09/24/2021		63,416		(63)			(63)			390			
5000379	VERNON	CT		09/24/2021		59,336		(51)			(51)			793			
5000380	APOPKA	FL		09/24/2021		21,833		(36)			(36)			341			
5000381	ROSEVILLE	CA		09/24/2021		86,789		(41)			(41)			407			
5000382	ST STEPHENS	AL		09/24/2021		27,229		(43)			(43)			431			
5000383	HARTLAND	MI		09/24/2021		47,537		(38)			(38)			309			
5000384	SAN JOSE	CA		09/24/2021		244,703		(116)			(116)			1,147			
5000385	SIKESTON	MO		09/24/2021		164,690		(93)			(93)			946			
5000386	HAYWARD	CA		09/24/2021		323,409		(166)			(166)			1,447			
5000387	SUNNYVALE	CA		09/24/2021		239,912		(140)			(140)			954			
5000388	CORONA	CA		09/24/2021		137,332		(94)			(94)			617			
5000389	LANCASTER	CA		09/24/2021		121,364		(64)			(64)			547			
5000390	OCALA	FL		09/24/2021		21,746		(30)			(30)			294			
5000391	SAN JOSE	CA		09/24/2021		156,287		(64)			(64)			1,296			
5000393	LADY LAKE	FL		09/24/2021		50,582		(47)			(47)			583			
5000394	WARREN	OH		09/24/2021		18,981		(27)			(27)			489			
5000395	CORVALLIS	OR		09/24/2021		39,565		(32)			(32)			472			
5000396	FORT COLLINS	CO		09/24/2021		68,807		(41)			(41)			512			
5000397	AIKEN	SC		09/24/2021		150,425		(47)			(47)			841			
5000399	UMATILLA	FL		09/24/2021		185,962		(54)			(54)			791			
5000400	ARCHER	FL		09/24/2021		122,451								293			
5000401	JACKSONVILLE	AR		09/24/2021		171,380		(54)			(54)			717			
5000402	HARRAH	OK		09/24/2021		117,213		(39)			(39)			821			
5000403	SHADY POINT	OK		10/22/2021		150,651		(60)			(60)			1,228			
5000404	ABILENE	TX		10/22/2021		100,894		(28)			(28)			355			
5000405	GLEN ROSE	TX		10/22/2021		100,487		(38)			(38)			525			
5000406	BOYNTON BEACH	FL		10/22/2021		136,392		(108)			(108)			905			
5000407	GOLETA	CA		10/22/2021		69,927		(60)			(60)			1,518			
5000408	MOSES LAKE	WA		10/22/2021		82,890		(79)			(79)			514			
5000409	HOMER	LA		10/22/2021		130,212		(47)			(47)			653			
5000410	BIG SANDY	TX		10/22/2021		84,274		(138)			(138)			1,841			
5000411	HAYWARD	CA		10/22/2021		223,397		(115)			(115)			999			
5000412	BLOOMINGBURG	NY		10/22/2021		19,266		(28)			(28)			192			
5000413	HARTLAND	MI		10/22/2021		126,223		(64)			(64)			565			
5000414	JACKSON	MO		10/22/2021		113,980		(59)			(59)			506			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded 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/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000415	SUNNYVALE	CA		10/22/2021		154,363		(57)			(57)			779			
5000416	WASHINGTON	MI		10/22/2021		50,999		(50)			(50)			581			
5000417	SEGUIN	TX		10/22/2021		200,569		(76)			(76)			1,394			
5000418	HARRISBURG	PA		10/22/2021		24,097		(51)			(51)			1,003			
5000419	HOPKINS	MI		10/22/2021		17,052		(27)			(27)			645			
5000420	LAKE CITY	FL		10/22/2021		96,670		(58)			(58)			711			
5000421	FOX	AR		10/22/2021		126,000		(49)			(49)			684			
5000422	CLAYTON	CA		10/22/2021		226,454		(121)			(121)			1,049			
5000423	AUMSVILLE	OR		10/22/2021		66,950		(49)			(49)			458			
5000424	HOPKINS	MI		10/22/2021		55,420		(62)			(62)			914			
5000426	LAKESIDE	CA		10/22/2021		178,358		(93)			(93)			829			
5000429	TRENTON	FL		10/22/2021		218,634		(63)			(63)			806			
5000430	PEARSALL	TX		10/22/2021		196,827		(62)			(62)			828			
5000431	TUCSON	AZ		11/19/2021		244,645		(92)			(92)			1,262			
5000432	OCALA	FL		11/19/2021		102,801		(49)			(49)			649			
5000433	LOUISA	KY		11/19/2021		84,746		(57)			(57)			791			
5000434	MARSHALL	TX		11/19/2021		84,184		(36)			(36)			539			
5000436	CUSHING	TX		11/19/2021		102,236		(78)			(78)			650			
5000438	MELBOURNE	FL		11/19/2021		64,160		(38)			(38)			470			
5000439	SPRING VALLEY	CA		11/19/2021		126,376		(65)			(65)			561			
5000440	PINELLAS PARK	FL		11/19/2021		34,663		(167)			(167)			937			
5000442	RIVERVIEW	FL		11/19/2021		63,723		(59)			(59)			360			
5000443	FLAT ROCK	MI		11/19/2021		24,693		(35)			(35)			384			
5000444	HOPKINS	MI		11/19/2021		58,821		(50)			(50)			677			
5000445	MAYS LANDING	NJ		11/19/2021		113,301		(99)			(99)			2,113			
5000446	SARASOTA	FL		11/19/2021		109,162		(98)			(98)			784			
5000447	ZEPHYRHILLS	FL		11/19/2021		45,701		(50)			(50)			590			
5000448	MARION	OH		11/19/2021		123,618		(40)			(40)			793			
5000449	TRENTON	FL		11/19/2021		104,689		(31)			(31)			716			
5000450	LA PUENTE	CA		11/19/2021		261,796		(81)			(81)			1,227			
5000451	MINERAL WELLS	TX		12/16/2021		86,354		(63)			(63)			582			
5000452	PERRYVILLE	MD		12/16/2021		163,898		(96)			(96)			642			
5000453	GOLDEN	CO		12/16/2021		47,452		(86)			(86)			678			
5000454	WALLED LAKE	MI		12/16/2021		13,944		(49)			(49)			415			
5000455	SURPRISE	AZ		12/16/2021		50,528		(42)			(42)			311			
5000456	CITRUS HEIGHTS	CA		12/16/2021		146,138		(75)			(75)			645			
5000457	BRIGHTON	MI		12/16/2021		31,941		(54)			(54)			517			
5000458	FAYETTEVILLE	GA		12/16/2021		30,237		(55)			(55)			433			
5000459	NEWARK VALLEY	NY		12/16/2021		70,472		(55)			(55)			448			
5000460	ASHLEY	OH		12/16/2021		97,136		(29)			(29)			403			
5000461	JACKSONVILLE	FL		12/16/2021		194,778		(59)			(59)			801			
5000462	LOWER LAKE	CA		01/25/2022		231,288		(72)			(72)			983			
5000463	SANFORD	NC		01/25/2022		293,586		(92)			(92)			1,277			
5000464	LORENA	TX		01/25/2022		164,706		(63)			(63)			875			
5000465	DELANO	TN		01/25/2022		87,897		(57)			(57)			609			
5000466	MUNFORD	AL		01/25/2022		79,846		(43)			(43)			784			
5000467	NEW RINGGOLD	PA		01/25/2022		33,480		(26)			(26)			246			
5000468	PRESTON	ID		01/25/2022		53,804		(26)			(26)			405			
5000469	OVERTON	TX		01/25/2022		96,156		(38)			(38)			526			
5000470	SAN JOSE	CA		01/25/2022		265,025		(159)			(159)			1,266			
5000471	FORESTHILL	CA		01/25/2022		73,043		(43)			(43)			190			
5000472	TALENT	OR		01/25/2022		75,804		(42)			(42)			321			
5000473	EL MIRAGE	AZ		01/25/2022		46,414		(33)			(33)			205			
5000474	HUDSONVILLE	MI		01/25/2022		51,567		(56)			(56)			569			
5000475	VALRICO	FL		01/25/2022		66,631		(44)			(44)			461			
5000476	RAYNE	LA		01/25/2022		41,059		(35)			(35)			473			
5000477	DONALD	OR		01/25/2022		111,624		(90)			(90)			969			

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5000478	MYRTLE BEACH	SC		01/25/2022		49,886		(58)			(58)			521			
5000479	STUART	FL		01/25/2022		73,835		(53)			(53)			495			
5000480	CORNELIUS	OR		01/25/2022		144,228		(80)			(80)			607			
5000481	SILVER CITY	NM		01/25/2022		87,796		(37)			(37)			509			
5000482	HEREFORD	PA		01/25/2022		76,909		(69)			(69)			591			
5000483	DEL VALLE	TX		01/25/2022		121,715		(74)			(74)			451			
5000485	DAVIE	FL		01/25/2022		111,324		(86)			(86)			928			
5000486	MURRELLS INLET	SC		01/25/2022		62,744		(240)			(240)			1,740			
5000487	MELROSE	FL		01/25/2022		227,136		(98)			(98)			1,286			
5000488	NORWOOD	NC		01/25/2022		200,369		(57)			(57)			738			
5000489	QUITMAN	TX		01/25/2022		118,517		(37)			(37)			496			
5000490	FLORENCE	OR		01/25/2022		190,385		(53)			(53)			959			
5000491	SPARTA	MO		01/25/2022		134,135		(54)			(54)			1,563			
5000492	MOXEE	WA		01/25/2022		274,368								654			
5000493	ROXBORO	NC		02/18/2022		104,499		(80)			(80)			649			
5000494	DIANA	TX		02/18/2022		109,921		(62)			(62)			462			
5000495	JESSUP	MD		02/18/2022		83,177		(73)			(73)			475			
5000496	FORT DEPOSIT	AL		02/18/2022		66,565		(54)			(54)			701			
5000497	PIEDMONT	AL		02/18/2022		45,789		(40)			(40)			334			
5000498	POTTSTOWN	PA		02/18/2022		29,722		(25)			(25)			386			
5000499	ORLANDO	FL		02/18/2022		77,790		(77)			(77)			558			
5000500	CONWAY	SC		02/18/2022		145,539		(165)			(165)			1,634			
5000502	MONTICELLO	AR		02/18/2022		146,243		(80)			(80)			407			
5000503	COATESVILLE	PA		02/18/2022		29,363		(25)			(25)			335			
5000504	ROCKY POINT	NC		02/18/2022		103,136		(29)			(29)			375			
5000505	RUSKIN	FL		02/18/2022		242,015		(69)			(69)			1,506			
5000506	POINT	TX		02/18/2022		193,761		(60)			(60)			863			
5000507	LAKELAND	FL		02/18/2022		204,142		(63)			(63)			837			
5000508	CHIEFLAND	FL		02/18/2022		93,087		(30)			(30)			634			
5000509	COCHRANTON	PA		02/18/2022		159,737		(44)			(44)			546			
5000510	CLAREMORE	OK		04/13/2022		152,585		(103)			(103)			628			
5000511	MONETTA	SC		04/13/2022		67,913		(47)			(47)			1,914			
5000512	CROSSETT	AR		04/13/2022		141,925		(45)			(45)			719			
5000513	COLUMBUS	MS		04/13/2022		91,291		(43)			(43)			1,210			
5000514	HAMMOND	NY		04/13/2022		130,936		(78)			(78)			474			
5000516	SACRAMENTO	CA		04/13/2022		111,479		(65)			(65)			427			
5000517	DEL VALLE	TX		04/13/2022		90,441		(56)			(56)			339			
5000518	TUCSON	AZ		04/13/2022		108,180		(96)			(96)			626			
5000519	MACUNGIE	PA		04/13/2022		32,410		(19)			(19)			229			
5000520	BENSALEM	PA		04/13/2022		85,725		(67)			(67)			547			
5000521	DOVER	AR		04/13/2022		191,857		(59)			(59)			562			
5000522	PETALUMA	CA		04/13/2022		102,818		(65)			(65)			351			
5000523	OCEAN BREEZE	FL		04/13/2022		174,585		(156)			(156)			2,011			
5000524	GRASS VALLEY	CA		04/13/2022		46,246		(30)			(30)			158			
5000525	NOVI	MI		04/13/2022		42,941		(38)			(38)			247			
5000526	DADE CITY	FL		04/13/2022		85,599		(95)			(95)			1,114			
5000527	TAMPA	FL		04/13/2022		81,676		(58)			(58)			535			
5000529	BOISE	ID		04/13/2022		65,419		(40)			(40)			468			
5000530	BARNARD	MO		04/13/2022		149,578		(46)			(46)			617			
5000531	CAMPTONVILLE	CA		04/13/2022		313,653		(116)			(116)			5,933			
5000532	OXFORD	AL		05/27/2022		88,504		102			102			575			
5000533	BUTLER	PA		05/27/2022		41,404		83			83			510			
5000534	BISMARCK	AR		05/27/2022		286,722		243			243			1,725			
5000535	FREEPORT	FL		05/27/2022		80,567		106			106			702			
5000536	HIGBEE	MO		05/27/2022		30,622		61			61			359			
5000537	LLANO	TX		05/27/2022		77,993		96			96			515			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000539	DOWNSVILLE	LA		05/27/2022		80,080		78			78			423			
5000540	MANSFIELD	LA		05/27/2022		71,140		108			108			647			
5000541	EL DORADO	AR		05/27/2022		165,963		138			138			754			
5000542	PACOLET	SC		05/27/2022		173,852		180			180			967			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		48,646		70			70			876			
5000544	BLUE CREEK	OH		05/27/2022		17,344		22			22			121			
5000545	NEW BLOOMFIELD	PA		05/27/2022		76,175		88			88			465			
5000546	MICCO	FL		05/27/2022		38,484		51			51			298			
5000547	WILLIS	MI		05/27/2022		51,551		68			68			376			
5000548	PALM BEACH GARDENS	FL		05/27/2022		49,450		56			56			446			
5000549	SAN JOSE	CA		05/27/2022		140,301		141			141			764			
5000550	HAMBURG	PA		05/27/2022		69,949		87			87			475			
5000551	ENUMCLAW	WA		05/27/2022		143,626		109			109			531			
5000552	HOT SPRINGS	AR		05/27/2022		59,186		74			74			405			
5000553	ANAHEIM	CA		05/27/2022		90,790		69			69			336			
5000554	CHESHIRE	OR		05/27/2022		115,928		88			88			429			
5000555	QUITMAN	TX		05/27/2022		63,771		59			59			508			
5000556	LEVELLAND	TX		05/27/2022		61,142		72			72			581			
5000557	EULESS	TX		05/27/2022		168,929		128			128			625			
5000558	HUDSON	FL		05/27/2022		22,142		41			41			244			
5000559	PELL CITY	AL		05/27/2022		62,488		98			98			1,310			
5000560	LEESBURG	FL		05/27/2022		56,642		65			65			344			
5000562	JOHNSTON	SC		05/27/2022		91,439		55			55			258			
5000563	HIGHLAND	NC		05/27/2022		237,242		198			198			1,078			
5000564	PALATKA	FL		05/27/2022		121,510		100			100			726			
5000565	HARLETON	TX		05/27/2022		139,219		102			102			524			
5000566	QUINLAN	TX		05/27/2022		221,646		183			183			997			
5000567	KARNACK	TX		05/27/2022		116,184		97			97			527			
5000568	HASTINGS	FL		05/27/2022		242,043		200			200			1,135			
5000569	MELBOURNE	AR		05/27/2022		70,289		53			53			278			
5000571	BROOKSVILLE	FL		05/27/2022		78,318		57			57			293			
5000572	PORUM	OK		05/27/2022		94,056		194			194			1,216			
5000573	CUSTER	WA		05/27/2022		367,508		276			276			1,440			
5000574	Staten Island	NY		06/09/2022		997,219		340			340			4,281			
5000575	Portland	OR		06/09/2022		408,742		119			119			1,396			
5000576	Mililani	HI		06/09/2022		1,291,187		419			419			5,163			
5000577	Staten Island	NY		06/09/2022		1,437,714		458			458			7,605			
5000578	Brooklyn	NY		06/09/2022		1,438,553		476			476			5,916			
5000579	Nashville	TN		06/09/2022		243,846		36			36			24			
5000581	Mililani	HI		06/09/2022		435,080		128			128			3,551			
5000583	Francis	UT		06/09/2022		450,368		150			150			1,883			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		465,238		154			154			1,912			
5000587	Township Of Washington	NJ		06/09/2022		481,266		126			126			1,431			
5000588	Oceanside	NY		06/09/2022		849,130		282			282			3,509			
5000590	Washington	UT		06/09/2022		790,954		244			244			2,829			
5000591	Port Richey	FL		06/09/2022		95,891		33			33			412			
5000592	Morristown	AZ		06/09/2022		230,263		76			76			972			
5000593	La Crescenta	CA		06/09/2022		1,065,139		326			326			3,895			
5000594	Washington	UT		06/09/2022		654,522		174			174			1,947			
5000595	Sonora	CA		06/09/2022		120,252		33			33			392			
5000597	Hicksville	NY		06/09/2022		735,940		262			262			3,371			
5000598	San Diego	CA		06/09/2022		725,087		243			243			3,030			
5000599	Pembroke Pines	FL		06/09/2022		181,911		51			51			573			
5000602	Aventura	FL		06/09/2022		768,267		258			258			3,211			
5000603	Atlanta	GA		06/09/2022		495,470		168			168			2,116			
5000604	Burnsville	NC		06/09/2022		480,723		129			129			1,463			
5000605	Brigantine	NJ		06/09/2022		364,880		112			112			2,425			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000607	Gainesville	FL		06/09/2022		152,918		44			44			522			
5000608	Stockton	CA		06/09/2022		315,635		85			85			961			
5000609	New York	NY		06/09/2022		2,260,602		828			828			10,807			
5000610	GOSHEN	NY		06/09/2022		600,355		177			177			2,098			
5000611	Staten Island	NY		06/09/2022		482,776		369			369			95,921			
5000613	Princeton	NJ		06/09/2022		851,826		317			317			4,443			
5000615	Irvine	CA		06/09/2022		1,647,940		491			491			5,898			
5000618	Brooklyn	NY		06/09/2022		1,352,419		491			491			6,360			
5000620	Montague	NJ		06/09/2022		355,305		90			90			985			
5000621	Cotton Wood Heights	UT		06/09/2022		1,342,795		465			465			5,883			
5000622	Bakersfield	CA		06/09/2022		383,097		143			143			3,931			
5000623	Rancho Mirage	CA		06/09/2022		431,661		22			22			161			
5000624	Nottingham	MD		06/09/2022		185,931		61			61			744			
5000625	Jamaica	NY		06/09/2022		1,009,029		371			371			4,847			
5000626	Point Pleasant Beach	NJ		06/09/2022		474,705		120			120			1,316			
5000627	Flemington	NJ		06/09/2022		566,114		193			193			2,430			
5000628	Haddonfield	NJ		06/09/2022		592,068		164			164			3,567			
5000630	Syosset	NY		06/09/2022		2,228,182		751			751			6,276			
5000631	Long Beach	NY		06/09/2022		450,025		154			154			2,226			
5000632	Norwood	NJ		06/09/2022		605,990		188			188			2,266			
5000634	Land O Lakes	FL		06/09/2022		387,765		122			122			1,483			
5000635	Meridian	ID		06/09/2022		240,136		79			79			982			
5000636	Brooklyn	NY		06/09/2022		737,793		203			203			23,242			
5000637	Hewlett Harbor	NY		06/09/2022		1,185,155		388			388			4,764			
5000639	Fresh Meadows	NY		06/09/2022		1,078,269		379			379			4,834			
5000640	Ossining	NY		06/09/2022		456,461		153			153			3,768			
5000641	Manteca	CA		06/09/2022		585,434		148			148			1,623			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		209,552		68			68			842			
5000643	Rio Rancho	NM		06/09/2022		204,019		54			54			638			
5000645	San Carlos	CA		06/09/2022		2,595,556		793			793			9,491			
5000647	Montauk	NY		06/09/2022		940,060		290			290			3,473			
5000648	Corona	CA		06/09/2022		437,599		596			596			11,919			
5000649	Brooklyn	NY		06/09/2022		1,430,620		520			520			8,010			
5000650	Brooklyn	NY		06/09/2022		1,371,435		424			424			5,072			
5000652	Temecula	CA		06/09/2022		919,931		260			260			3,002			
5000653	Northport	NY		06/09/2022		602,447		222			222			2,895			
5000654	Broken Arrow	OK		06/09/2022		413,059		118			118			4,493			
5000655	Ontario	CA		06/09/2022		468,824		152			152			1,875			
5000656	Great Neck	NY		06/09/2022		1,346,249		398			398			4,705			
5000657	Ridgewood	NY		06/09/2022		800,985		239			239			2,800			
5000658	Spring Valley	NY		06/09/2022		691,981		217			217			2,617			
5000659	Brooklyn	NY		06/09/2022		2,153,998		638			638			7,528			
5000662	Holtsville	NY		06/09/2022		545,530		174			174			2,133			
5000663	Eagle Mountain	UT		06/09/2022		503,402		177			177			2,522			
5000664	Ozone Park	NY		06/09/2022		668,239		222			222			2,760			
5000666	Albuquerque	NM		06/09/2022		120,680		34			34			1,244			
5000667	Burlington	NJ		06/09/2022		161,285		51			51			607			
5000668	Huntington Beach	CA		06/09/2022		1,031,565		282			282			3,214			
5000669	Port Saint Lucie	FL		06/09/2022		215,453		61			61			704			
5000671	Bakersfield	CA		06/09/2022		408,368		125			125			1,493			
5000672	Holtsville	NY		06/09/2022		285,022		92			92			1,121			
5000675	NEWPORT COAST	CA		08/18/2022		2,630,773		3,619			3,619			14,029			
5000676	Mililani	HI		08/18/2022		2,710,771		2,647			2,647			13,047			
5000677	MIAMI	FL		08/18/2022		2,141,055		1,372			1,372			7,142			
5000679	GOLDEN BEACH	FL		08/18/2022		1,752,673		2,044			2,044			8,831			
5000682	SANTA PAULA	CA		08/18/2022		1,219,421		1,778			1,778			6,692			
5000683	DESTIN	FL		08/18/2022		1,247,010		1,058			1,058			5,668			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000684	KIRKLAND	WA		08/18/2022		1,212,428		1,305			1,305			6,202			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,183,761		5,444			5,444			6,641			
5000686	SAN DIEGO	CA		08/18/2022		1,089,384		1,457			1,457			6,043			
5000687	RANCHO MIRAGE	CA		08/18/2022		976,050		842			842			4,629			
5000688	IRVING	TX		08/18/2022		915,931		676			676			3,345			
5000689	STATEN ISLAND	NY		08/18/2022		823,221		634			634			5,371			
5000690	WILLIS	TX		08/18/2022		765,135		798			798			3,856			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		717,956		1,146			1,146			4,214			
5000693	RANCHO MIRAGE	CA		08/18/2022		728,654		910			910			3,711			
5000694	RENO	NV		08/18/2022		679,548		409			409			1,898			
5000696	Washington	UT		08/18/2022		640,213		498			498			2,561			
5000697	SEATTLE	WA		08/18/2022		545,295		685			685			2,896			
5000698	SANTA MONICA	CA		08/18/2022		532,839		469			469			2,486			
5000701	SELBYVILLE	DE		08/18/2022		468,313		286			286			1,325			
5000702	PLEASANTON	CA		08/18/2022		453,362		389			389			2,094			
5000703	CONCORD	CA		08/18/2022		409,130		500			500			2,793			
5000704	FALL RIVER	MA		08/18/2022		393,437		504			504			1,621			
5000706	STATEN ISLAND	NY		08/18/2022		399,906		320			320			4,684			
5000707	CHESTERFIELD	VA		08/18/2022		398,055		352			352			1,837			
5000708	WEST ISLIP	NY		08/18/2022		354,276		534			534			1,838			
5000709	MIAMI SPRINGS	FL		08/18/2022		360,819		309			309			1,658			
5000710	FRANKLIN LAKES	NJ		08/18/2022		359,507		304			304			1,618			
5000711	MIAMI	FL		08/18/2022		352,756		256			256			1,280			
5000712	ORLANDO	FL		08/18/2022		308,335		183			183			852			
5000713	LAS VEGAS	NV		08/18/2022		302,061		23			23			1,924			
5000714	OZONE PARK	NY		08/18/2022		274,927		176			176			830			
5000715	DAVENPORT	FL		08/18/2022		232,612		131			131			591			
5000716	BROOKLYN	NY		08/18/2022		229,450		152			152			731			
5000717	CARMEL	NY		08/18/2022		201,507		143			143			641			
5000718	NORTH BEACH	MD		08/18/2022		193,979		130			130			423			
5000719	LEXINGTON PARK	MD		08/18/2022		192,812		121			121			572			
5000720	HAMPTON	NH		08/18/2022		191,872		154			154			804			
5000721	CORAL GABLES	FL		08/18/2022		189,673		92			92			1,750			
5000722	DELRAY BEACH	FL		08/18/2022		182,999		154			154			822			
5000723	HAINES CITY	FL		08/18/2022		154,173		140			140			758			
5000724	BALTIMORE	MD		08/18/2022		140,861		89			89			432			
5000725	FREDERICKSBURG	VA		08/18/2022		137,707		88			88			276			
5000726	CONROE	TX		08/18/2022		115,696		72			72			331			
5000727	CONROE	TX		08/18/2022		115,696		72			72			331			
5000728	PHILADELPHIA	PA		08/18/2022		110,130		64			64			295			
5000729	PHILADELPHIA	PA		08/18/2022		91,917		184			184			717			
5000730	TERRE HAUTE	IN		08/18/2022		96,721		103			103			441			
0299999 - Mortgages with partial repayments						334,490,744		573,120		3,223,695	3,796,815			7,018,863			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						335,527,074		572,920		3,223,695	3,796,615		1,026,371	8,009,056		(36,178)	(36,178)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated												
Oil and Gas Production - Affiliated												
Transportation Equipment - Unaffiliated												
Transportation Equipment - Affiliated												
Mineral Rights - Unaffiliated												
Mineral Rights - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	BLACKSTONE TACTICAL OPPORTUNIT	.	01/26/2015		17,716				
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP			DIRECT FUNDING	.	02/14/2020		68,348				
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			DIRECT FUNDING	.	07/13/2021		124,448				
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			DIRECT FUNDING	.	01/21/2022		5,139,412				
BES2XR-BR-8	VOLOFIN STL - ZEPHYRUS			DIRECT FUNDING	.	07/29/2022		2,025,000				
BES3CQ-UB-5	CLEVELAND AVENUE FOOD AND BEVE			CAFB FUND II FEEDER LLC	.	06/28/2023		50,000,000				
BES354-LK-2	LENDBUZZ AUTO 9.500% 12/31/33			DIRECT FUNDING	.	05/22/2023		29,215,394				
BESOWT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING	.	11/27/2018		145,631				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								86,735,949				XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												
000000-00-0	DL Investment Holdings 2016-1 LLC	Waltham	MA	Capital Contribution	.	12/28/2016		150,000,000				
2699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated								150,000,000				XXX
Surplus Debentures, etc. – Unaffiliated												
Surplus Debentures, etc. - Affiliated												
Collateral Loans - Unaffiliated												
BES3CQ-U9-0	BAHIA ENERGY HOLDINGS 8.150% 06/30/2			BAHIA ENERGY HOLDINGS, LLC	.	06/29/2023		90,000,000				
2999999 - Collateral Loans - Unaffiliated								90,000,000				XXX
Collateral Loans - Affiliated												
Non-collateral Loans - Unaffiliated												
Non-collateral Loans - Affiliated												
Capital Notes - Unaffiliated												
Capital Notes - Affiliated												
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Guaranteed State Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
All Other Low Income Housing Tax Credit - Unaffiliated												
All Other Low Income Housing Tax Credit - Affiliated												
Working Capital Finance Investment - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												
Any Other Class of Assets - Unaffiliated												
Any Other Class of Assets - Affiliated												
6099999 – Subtotals - Unaffiliated								176,735,949				XXX
6199999 – Subtotals - Affiliated								150,000,000				XXX
6299999 Totals								326,735,949				XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			DIRECT FUNDING	07/13/2021	03/17/2023	98,407							98,407	98,405		(2)	(2)	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							98,407							98,407	98,405		(2)	(2)	
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
48250H-AC-2	KKR 2012-1A B 0.000% 07/15/30			Paydown	12/20/2021	04/15/2023	65,516							65,516	65,516				2,251
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ 0.000%			Paydown	12/20/2021	06/28/2023	546,621							546,621	546,621				
92870V-AG-0	VOLTAGE FINANCE LLC CL C 1.000% 05/15/			Redemption 100.0000	02/07/2014	04/21/2023	1,950,496							1,950,496	1,950,496				28,341
92870V-AH-8	VOLTAGE FINANCE LLC CL D 0.000% 05/15/			Redemption 100.0000	02/07/2014	04/20/2023	19,505							19,505	19,505				
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	02/24/2023	321,596							321,596	321,596				15,260
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A			Paydown	12/20/2021	01/19/2022	(52,816)							(52,816)	(52,816)				35,640
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB			Paydown	12/20/2021	01/18/2023	212,121							212,121	212,121				1,239
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 07/20/26			Paydown	06/02/2014	01/20/2023	118,254							118,254	118,254				
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	01/17/2023	899,895							899,895	899,895				22,966
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	01/20/2023	224,303							224,303	309,656		85,352	85,352	4,783
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	01/20/2023	333,693							333,693	333,693				9,348
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	04/17/2023	191,015							191,015	191,015				9,574
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	01/15/2023	1,235,052							1,235,052	1,235,052				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	04/20/2023	383,000							383,000	383,000				26,463
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	04/01/2023	33,380							33,380	33,380				9,460
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS			Paydown	12/20/2021	01/17/2022	119,186							119,186	119,186				
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	01/20/2023	642,135							642,135	642,135				
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated							7,242,952							7,242,952	7,328,305		85,352	85,352	165,325
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							7,341,359							7,341,359	7,426,710		85,350	85,350	165,325
6199999 – Subtotals - Affiliated																			
6299999 Totals							7,341,359							7,341,359	7,426,710		85,350	85,350	165,325

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
Bonds - U.S. Governments									
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		05/18/2023	PIPER SANDLER & CO	XXX	7,753,549	7,753,549	26,061	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		04/05/2023	PIPER SANDLER & CO	XXX	10,032,813	10,000,000	13,889	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/02/2023	PIPER SANDLER & CO	XXX	16,483,200	16,488,353	15,114	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		04/13/2023	PIPER SANDLER & CO	XXX	9,987,500	10,000,000	23,611	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		04/11/2023	PIPER SANDLER & CO	XXX	15,161,719	15,000,000	67,500	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		05/11/2023	PIPER SANDLER & CO	XXX	15,070,313	15,000,000	66,458	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		05/19/2023	PIPER SANDLER & CO	XXX	7,293,871	7,303,000	32,356	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/02/2023	PIPER SANDLER & CO	XXX	9,822,001	9,944,757	8,287	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		05/31/2023	PIPER SANDLER & CO	XXX	8,898,715	9,027,068	5,015	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/12/2023	PIPER SANDLER & CO	XXX	14,722,157	14,908,513	28,989	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/22/2023	PIPER SANDLER & CO	XXX	9,865,625	10,000,000	40,278	1.A
0109999999 - Bonds - U.S. Governments						125,091,463	125,425,240	327,558	XXX
Bonds - All Other Governments									
28504D-AC-7	ELECTRICITE DE FRANCE SA SERIES 144A 6	D	05/17/2023	WELLS FARGO SECURITIES, LLC	XXX	4,994,850	5,000,000		2.A FE
0309999999 - Bonds - All Other Governments						4,994,850	5,000,000		XXX
Bonds - U.S. States, Territories and Possessions									
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3130AV-LD-2	FEDRAL HOME LOAN BANK 6.000% 04/12/38		04/04/2023	RBC Capital Markets, LLC	XXX	8,000,000	8,000,000		1.B FE
3130AV-YF-3	FEDRAL HOME LOAN BANK 6.000% 05/24/33		05/08/2023	RBC Capital Markets, LLC	XXX	5,750,000	5,750,000		1.B FE
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		05/01/2023	Interest Capitalization	XXX	32,040	32,040		1.A
3133EP-GP-4	FEDERAL FARM CREDIT BANK 6.050% 04/26/		04/18/2023	FHN FINANCIAL CAPITAL MARKETS	XXX	7,000,000	7,000,000		1.B FE
3133EP-LK-9	FEDERAL FARM CREDIT BANK 6.000% 06/05/		05/24/2023	TD Securities (USA) LLC	XXX	5,997,000	6,000,000		1.B FE
3133EP-PA-7	FEDERAL FARM CREDIT BANK 5.970% 07/03/		06/29/2023	CIT Group Holdings Inc.	XXX	3,486,875	3,500,000		1.A
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		06/01/2023	Interest Capitalization	XXX	6,602	6,602		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		06/01/2023	Interest Capitalization	XXX	2,553	2,553		1.A
44563@-AC-9	HUNT MH BORROWER LLC 4.500% 12/21/48		05/17/2023	DIRECT FUNDING	XXX	2,405,776	2,758,898	50,005	2.B PL
BGH82K-U4-1	AA FAMILY HOUSING HOLDINGS LLC 7.774%		05/15/2023	DIRECT FUNDING	XXX	306,850	306,850		1.E PL
T6827#-AA-1	NSA NAPLES TRUST 5.000% 10/01/45		05/17/2023	DIRECT FUNDING	XXX	3,925,145	4,659,789	145,618	1.G PL
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						36,912,841	38,016,732	195,623	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00111J-AD-6	ACHV ABS TRUST SERIES 2023 2PL CLASS D 1		04/05/2023	SMBC NIKKO SECURITIES AMERICA	XXX	2,999,676	3,000,000		2.C FE
00138C-AU-2	COREBRIDGE GLOB FUNDING SERIES 144A 5		06/28/2023	BOFA SECURITIES INC	XXX	4,245,750	4,250,000		1.E FE
00834J-AE-0	AFFIRM INC SERIES 2023 A CLASS 1A 144A		04/19/2023	CIT Group Holdings Inc.	XXX	9,417,496	9,500,000	22,676	1.A FE
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL SERIES 20		04/20/2023	MIZUHO SECURITIES USA LLC	XXX	3,734,707	4,250,000	1,897	1.G FE
01627A-AB-4	ALIGNED DATA CENTERS ISSUER LL SERIES 20		06/07/2023	Various	XXX	860,898	1,000,000	1,586	2.B FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		04/19/2023	J.P. MORGAN SECURITIES, LLC	XXX	286,722	362,940	319	1.A
03789X-AE-8	APPLEBEES IHOP FUNDING LLC SERIES 2019 1		06/09/2023	Barclays Capital	XXX	919,007	990,000	3,280	2.B FE
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDIN SERIES 202		05/30/2023	Various	XXX	4,537,569	4,539,000		1.F FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		04/27/2023	Barclays Capital	XXX	14,999,930	15,000,000	85,439	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		04/27/2023	Barclays Capital	XXX	499,994	500,000	2,967	1.C FE
09263G-AQ-0	BLACKROCK MT HOOD CLO X LLC SERIES 2023		04/24/2023	MORGAN STANLEY & CO	XXX	14,750,000	14,750,000		1.C FE
09581J-AJ-5	BLUE OWL FINANCE LLC SERIES 144A 7.397		05/17/2023	GOLDMAN SACHS & CO	XXX	28,000,000	28,000,000		2.B FE
09606B-AA-2	BLUE STREAM ISSUER LLC SERIES 2023 1A CL		04/25/2023	MORGAN STANLEY & CO	XXX	1,963,934	2,000,000		1.G FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/09/2023	GOLDMAN SACHS & CO	XXX	3,499,935	3,500,000	8,133	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/09/2023	GOLDMAN SACHS & CO	XXX	499,993	500,000	1,189	1.C FE
123918-AA-2	BX TRUST SERIES 2023 VLT2 CLASS A 144A		05/26/2023	CIT Group Holdings Inc.	XXX	9,949,649	10,000,000		1.A FE
123918-AC-8	BX TRUST SERIES 2023 VLT2 CLASS B 144A		05/26/2023	CIT Group Holdings Inc.	XXX	9,949,839	10,000,000		1.D FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017 1A C		06/01/2023	BNP Paribas	XXX	1,087,953	1,113,797	2,586	1.E FE
17331L-AA-5	CITIGROUP COMMERCIAL MORTGAG SERIES 2023		06/15/2023	CIT Group Holdings Inc.	XXX	12,288,062	12,000,000	59,357	1.A FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		06/22/2023	WELLS FARGO SECURITIES, LLC	XXX	225,398	240,625	968	2.B FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 202		06/06/2023	Barclays Capital	XXX	2,039,529	2,450,000	9,221	2.A FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 11.660% 10/		04/25/2023	DIRECT FUNDING	XXX	619,048	619,048		4.B Z
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A		05/30/2023	DIRECT FUNDING	XXX	10,700,000	10,700,000		1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B		05/30/2023	DIRECT FUNDING	XXX	6,300,000	6,300,000		2.B PL
33767J-AG-7	FIRSTKEY HOMES TRUST SERIES 2020 SFR2 CL		05/23/2023	MORGAN STANLEY & CO	XXX	451,582	500,000	656	2.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		05/01/2023	Interest Capitalization	XXX	19,862	19,862		1.A
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/		06/06/2023	J.P. MORGAN SECURITIES, LLC	XXX	3,244,768	3,250,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A		05/02/2023	GOLDMAN SACHS & CO	XXX	4,972,490	5,000,000		2.C FE
350930-AA-1	FOUNDRY JV HOLDCO LLC SERIES 144A 5.87		05/10/2023	BNP Paribas	XXX	5,678,873	5,750,000		1.G FE
45249T-AL-6	IMAGEFIRST HOLDINGS LLC 10.102% 04/27/2		04/27/2023	DIRECT FUNDING	XXX	5,687,500	5,833,333		4.C FE
48253B-AA-6	KKR REIGN I LTD 4.920% 05/23/24		06/20/2023	DLNY GA DLIM Mgd. - Sec.	XXX	4,323,054	8,000,000	18,587	1.G PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 10.379% 0		06/29/2023	DIRECT FUNDING	XXX	16,095,000	16,095,000		1.E FE
501889-AE-9	LKQ CORP SERIES 144A 6.250% 06/15/33		05/15/2023	BOFA SECURITIES INC	XXX	2,730,420	2,750,000		2.C FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		05/22/2023	STIFEL NICOLAUS & COMPANY, INC	XXX	30,000,000	30,000,000		1.F FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC SERIES 2019		04/03/2023	Barclays Capital	XXX	9,466,005	9,675,000	112,639	2.B FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA		05/16/2023	SMBC NIKKO SECURITIES AMERICA	XXX	21,999,914	22,000,000		1.F FE
63111X-AK-7	NASDAQ INC 5.950% 08/15/53		06/22/2023	GOLDMAN SACHS & CO	XXX	994,310	1,000,000		2.B FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		04/21/2023	WELLS FARGO SECURITIES, LLC	XXX	2,998,926	3,000,000	14,054	1.C FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/21/2023	MORGAN STANLEY & CO	XXX	1,749,979	1,750,000	9,145	1.C FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/21/2023	MORGAN STANLEY & CO	XXX	3,499,945	3,500,000	17,877	1.A FE
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		05/18/2023	BOFA SECURITIES INC	XXX	2,779,952	2,780,000	11,609	1.C FE
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.043%		05/22/2023	DIRECT FUNDING	XXX	76,527	76,527		2.B Z
709599-BV-5	PENSKE TRUCK LEASING CORP SERIES 144A		05/22/2023	BOFA SECURITIES INC	XXX	2,343,632	2,350,000		2.B FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		06/01/2023	DIRECT FUNDING	XXX	825,243	825,243		1.E PL
759351-AR-0	REINSURANCE GRP OF AMER 6.000% 09/15/3		06/05/2023	J.P. MORGAN SECURITIES, LLC	XXX	3,238,268	3,250,000		2.A FE
78520E-AE-6	SABEY DATA CENTER ISSUER LLC SERIES 2023		04/18/2023	GUGGENHEIM SECURITIES, LLC	XXX	3,998,333	4,000,000		1.E FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1		04/10/2023	Interest Capitalization	XXX	709,179	709,179		5.B FE
81124*-AA-9	SCULPTOR CAPITAL LP 11.443% 09/25/27		05/17/2023	TPR FUNDING 2022-1	XXX	3,000,000	3,000,000		1.G PL
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1		05/17/2023	DIRECT FUNDING	XXX	2	567,866		2.C S
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/22/2023	Various	XXX	627,839	681,167	1,050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/01/2023	MIZUHO SECURITIES USA LLC	XXX	43,086	48,625	88	2.B FE
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		06/28/2023	DIRECT FUNDING	XXX	5,900,000	5,900,000		2.C Z
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		01/03/2023	Interest Capitalization	XXX	(1,035,464)	(1,035,464)		2.C Z
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		05/22/2023	SMBC NIKKO SECURITIES AMERICA	XXX	2,249,694	2,250,000		1.E FE
87289B-AA-2	TCP DLF VIII 2018 CLO 6.971% 02/28/30		06/28/2023	Interest Capitalization	XXX	2,791,381	2,791,381		1.A FE
87335*-AB-9	TPR FUNDING 2022-1 LLC 7.486% 12/15/32		04/25/2023	TPR FUNDING 2022-1	XXX	500,000	500,000		1.D FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		04/25/2023	DIRECT FUNDING	XXX	48,015,544	48,110,631		2.C Z
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		04/25/2023	DIRECT FUNDING	XXX	47,742,766	47,837,313		2.C Z
89616W-AB-4	TRICON RESIDENTIAL SERIES 2023 SFR1 CLAS		06/27/2023	MORGAN STANLEY & CO	XXX	961,008	1,000,000		1.C FE
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		04/24/2023	Barclays Capital	XXX	1,512,855	1,557,637	3,151	1.A FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		04/14/2023	J.P. MORGAN SECURITIES, LLC	XXX	1,249,984	1,250,000	5,812	1.C FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		05/15/2023	MORGAN STANLEY & CO	XXX	1,999,983	2,000,000	7,475	1.C FE
96660#-AA-3	WHITNEY FUNDING LLC 7.010% 12/18/23		05/19/2023	DIRECT FUNDING	XXX	19,448,000	19,448,000		1.D FE
96660#-AB-1	WHITNEY FUNDING LLC 7.760% 12/18/23		05/19/2023	DIRECT FUNDING	XXX	2,002,000	2,002,000		1.G FE
96660#-AC-9	WHITNEY FUNDING LLC 10.515% 12/18/23		05/19/2023	DIRECT FUNDING	XXX	1,430,000	1,430,000		2.B FE
96660#-AD-7	WHITNEY FUNDING LLC 12.760% 12/18/23		05/19/2023	DIRECT FUNDING	XXX	1,716,000	1,716,000		3.C FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		04/18/2023	Barclays Capital	XXX	216,546	246,875	877	2.B FE
BES1G2-VH-4	POLYMER SOLUTIONS INC 12.299% 07/01/23		06/30/2023	DIRECT FUNDING	XXX	578,063	578,063		3.B FE
BES1NC-74-0	ATLAS INTERMEDIATE III LLC 10.773% 04/2		06/20/2023	DIRECT FUNDING	XXX	1,714,286	1,714,286		4.C Z
BES24W-K0-8	SBL HOLDINGS INC 5.000% 02/18/31		06/09/2023	DLNY GA DLIM Mgd. - Sec.	XXX	8,040,270	10,000,000	154,167	2.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 8.288% 09/30/31		06/15/2023	DIRECT FUNDING	XXX	34,030,199	34,030,199		2.C Z
BES2GU-Y5-3	CLARUS CAPITAL LLC 10.000% 09/30/31		06/15/2023	DIRECT FUNDING	XXX	6,940,472	6,940,472		2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.500% 12/22/28		06/29/2023	DIRECT FUNDING	XXX	2,378,049	2,378,049		2.C Z
BES2S1-65-5	HLSG INTERMEDIATE LLC 11.717% 03/31/28		04/14/2023	DIRECT FUNDING	XXX	76,389	76,389		2.C Z
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 03/		06/13/2023	DIRECT FUNDING	XXX	1,335,000	1,335,000		2.C Z
BES2TB-Y5-1	TAILOS INC SECURED 6.500% 03/31/24		06/30/2023	DIRECT FUNDING	XXX	350,000	350,000		2.B Z
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 11.242% 06		06/23/2023	DIRECT FUNDING	XXX	8,520,000	8,520,000		2.B Z
BES2WE-A3-2	APT OPCO 11.788% 12/28/26		06/27/2023	DIRECT FUNDING	XXX	4,300,000	4,300,000		2.B Z
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		06/16/2023	DIRECT FUNDING	XXX	395,438	395,438		2.B Z
BES2Y1-SP-0	HUNTER POINT CAPITAL 7.000% 07/15/52		06/16/2023	DIRECT FUNDING	XXX	98,854	98,854		2.B Z
BES313-06-2	CENTRIC COMMERCIAL FUNDING II 10.821% 1		04/25/2023	DIRECT FUNDING	XXX	643,167	643,167		2.B Z
BES31D-T9-3	IFP HOLDINGS INC 10.140% 10/03/28		05/01/2023	DIRECT FUNDING	XXX	1,700,000	1,700,000		2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.538% 10/02/25		04/28/2023	DIRECT FUNDING	XXX	891,943	891,943		2.B Z
BES344-94-3	CLARUS CAPITAL LLC 8.264% 09/30/31		06/15/2023	DIRECT FUNDING	XXX	11,343,400	11,343,400		2.B Z
BES39Y-VM-7	FP SOLAR FINANCE HOLDINGS LLC 8.753% 0		04/18/2023	DIRECT FUNDING	XXX	40,625,000	40,625,000		2.B Z
BES39Y-VN-5	FP SOLAR FINANCE HOLDINGS LLC 11.153% 0		04/18/2023	DIRECT FUNDING	XXX	24,375,000	24,375,000		2.B Z
BES3BF-06-4	KWOR ACQUISITION INC 10.492% 12/22/28		05/31/2023	DIRECT FUNDING	XXX	613,604	613,604		2.B Z
BES3C3-LG-5	IVY HILL ASSET MANAGEMENT LP 9.000% 06		06/14/2023	GOLDMAN SACHS & CO	XXX	11,000,000	11,000,000		2.B Z

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
BES3CQ-SR-3	DAOL INVESTMENT & SECURITIES C 7.754%		06/22/2023	DIRECT FUNDING	XXX	24,697,248	24,697,248		2.B Z
BES3DK-SJ-3	OSP LAKESIDE INTERMEDIATE HOLD 12.342%		06/29/2023	DIRECT FUNDING	XXX	3,000,000	3,000,000		2.B Z
BGH6WC-8X-1	HAH GROUP HOLDING CO LLC 10.380% 10/29/		05/04/2023	DIRECT FUNDING	XXX	2,912,700	3,000,000		4.C FE
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		06/02/2023	Various	XXX	23,038,075	23,038,075		2.B Z
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		12/12/2022	DIRECT FUNDING	XXX	(16,152,617)	(16,152,617)		2.B PL
BES2MJ-CA-4	PICP PRECINMAC LP 0.000% 12/31/26		06/30/2023	Interest Capitalization	XXX	460,866	460,866		2.C Z
286181-AH-5	ELEMENT FLEET MANAGEMENT SERIES 144A 6	A	06/21/2023	BOFA SECURITIES INC	XXX	6,750,000	6,750,000		2.B FE
03331T-AL-4	ANCHORAGE CAPITAL CLO LTD SERIES 2023 26	D	04/26/2023	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000		1.F FE
05635J-AC-4	BACARDI LTD MARTINI BV SERIES 144A 5.9	D	06/06/2023	BNP Paribas	XXX	3,736,538	3,750,000		2.C FE
34966B-AC-0	FORTRESS CREDIT BSL LIMITED SERIES 2023	D	06/01/2023	GOLDMAN SACHS & CO	XXX	10,000,000	10,000,000		1.E FE
38176P-AC-6	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D	05/03/2023	BNP Paribas	XXX	5,898,000	6,000,000		1.A FE
811248-AL-7	SCULPTOR CLO LTD SERIES 31A CLASS C2 144	D	05/25/2023	BANK OF AMERICA MERRILL LYNCH	XXX	750,000	750,000		1.B FE
811248-AL-7	SCULPTOR CLO LTD SERIES 31A CLASS C2 144	D	05/25/2023	BANK OF AMERICA MERRILL LYNCH	XXX	9,250,000	9,250,000		1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021	D	06/29/2023	WELLS FARGO SECURITIES, LLC	XXX	353,940	413,227	333	1.F FE
902613-AX-6	UBS GROUP AG 3.750% 03/26/25	D	06/12/2023	Tax Free Exchange	XXX	254,770	258,000	2,043	1.G FE
902613-BB-3	UBS GROUP AG 4.550% 04/15/26	D	06/12/2023	Tax Free Exchange	XXX	999,933	1,000,000	6,825	1.G FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						653,528,662	662,105,248	566,006	XXX
Bonds - Hybrid Securities									
21871X-AP-4	COREBRIDGE FINANCIAL INC SERIES WI HYB		05/24/2023	Tax Free Exchange	XXX	4,250,000	4,250,000	134,731	2.C FE
1309999999 - Bonds - Hybrid Securities						4,250,000	4,250,000	134,731	XXX
Bonds - Parent, Subsidiaries and Affiliates									
Bonds - SVO Identified Funds									
Bonds - Unaffiliated Bank Loans									
Bonds - Unaffiliated Certificates of Deposit									
2509999997 - Bonds - Subtotals - Bonds - Part 3						824,777,816	834,797,220	1,223,918	XXX
2509999999 - Bonds - Subtotals - Bonds						824,777,816	834,797,220	1,223,918	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
55392@-10-8	706 MISSION STREET CO LLC 0.000% 12/21		05/03/2023	DIRECT FUNDING	5,534,407.100	5,534,407			1.F PL
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						5,534,407	XXX		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
BES3CQ-U8-2	HCS-GIRLING HOLDCO LLC		06/29/2023	PRIVATE DEBT INVESTORS FEEDER	187,067.000	121,500,000			2.
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						121,500,000	XXX		XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						127,034,407	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						127,034,407	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31339*-10-7	FEDERAL HOME LOAN BANK		06/28/2023	DIRECT FUNDING	56,250.000	5,625,000	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,625,000	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO									
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO									
Common Stocks - Exchange Traded Funds									
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
Common Stocks - Parent, Subsidiaries and Affiliates - Other									
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						5,625,000	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						5,625,000	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						132,659,407	XXX		XXX
6009999999 Totals						957,437,223	XXX	1,223,918	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 Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		06/01/2023	Paydown	XXX	2,053	2,053	2,127	2,084		(32)		(32)		2,053				53	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		06/01/2023	Paydown	XXX	381	381	439	428		(46)		(46)		381				10	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		06/01/2023	Paydown	XXX	1,233	1,233	1,233	1,233						1,233				28	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		06/01/2023	Paydown	XXX	806	806	901	873		(67)		(67)		806				20	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		06/01/2023	Paydown	XXX	13,279	13,279	13,673	13,448		(169)		(169)		13,279				332	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		06/01/2023	Paydown	XXX	225	225	253	246		(21)		(21)		225				6	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		06/01/2023	Paydown	XXX	61,836	61,836	61,704	61,696		140		140		61,836				969	11/20/2047	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	39,170	39,170	39,170							39,170				180	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	112,091	112,091	112,458			(368)		(368)		112,091				676	12/20/2050	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	106,756	106,756	106,622			133		133		106,756				644	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	44,480	44,480	44,960			(480)		(480)		44,480				331	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	51,524	51,524	51,765			(242)		(242)		51,524				236	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2023	Paydown	XXX	17,378	17,378	17,356			22		22		17,378				80	01/20/2049	1.A
91282C-GM-7	US TREASURY N B 3.500% 02/15/33		03/02/2023	DAGAIMDAXP - DLAC GA - G1001 -	XXX	1,906,250	2,000,000	1,906,250							1,906,250				2,901	02/15/2033	1.A
0109999999 - Bonds - U.S. Governments						2,357,462	2,451,212	2,358,911	80,008		(1,130)		(1,130)		2,357,462				6,466	XXX	XXX
Bonds - All Other Governments																					
Bonds - U.S. States, Territories and Possessions																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
04250C-AB-8	ARMY HAWAII FAMILY HSG SERIES 144A 5.7		06/01/2023	Redemption 100.0000	XXX	90,000	90,000	89,911	89,919		1		1		89,920		80	80		06/15/2050	1.G FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		06/10/2023	Paydown	XXX	12,605	12,605	12,634	12,630						12,629		(24)	(24)	302	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		06/10/2023	Paydown	XXX	3,389	3,389	3,345	3,351		38		38		3,389				86	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		06/10/2023	Paydown	XXX	8,835	8,835	11,307	11,029		(2,193)		(2,193)		8,835				254	07/10/2055	1.E FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		06/25/2023	Paydown	XXX			4,237	3,873		(3,873)		(3,873)						263	05/25/2035	1.A
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		06/01/2023	Paydown	XXX	10,789	10,789	12,269	12,066		(1,277)		(1,277)		10,789				292	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		06/01/2023	Paydown	XXX	481	481	537	530		(49)		(49)		481				10	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		06/01/2023	Paydown	XXX	25,135	25,135	27,985	27,656		(2,521)		(2,521)		25,135				516	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		06/01/2023	Paydown	XXX	5,027	5,027	5,731	5,689		(662)		(662)		5,027				109	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		06/01/2023	Paydown	XXX	3,180	3,180	3,129	3,139		42		42		3,180				42	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		06/01/2023	Paydown	XXX	14,340	14,340	15,213	15,171		(832)		(832)		14,340				209	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		06/01/2023	Paydown	XXX	7,040	7,040	7,435	7,421		(381)		(381)		7,040				105	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		06/01/2023	Paydown	XXX	5,448	5,448	5,518	5,490		(42)		(42)		5,448				123	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		06/01/2023	Paydown	XXX	2,803	2,803	2,882	2,871		(68)		(68)		2,803				68	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		06/01/2023	Paydown	XXX	452	452	524	519		(67)		(67)		452				12	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		06/01/2023	Paydown	XXX	26,237	26,237	27,392	27,200		(964)		(964)		26,237				278	11/01/2032	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 Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		06/01/2023	Paydown	XXX	32	32	36	35		(3)		(3)		32				1	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		06/01/2023	Paydown	XXX	1,583	1,583	1,635	1,618		(34)		(34)		1,583				39	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		06/01/2023	Paydown	XXX	20	20	23	23		(3)		(3)		20				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		06/01/2023	Paydown	XXX	46	46	53	51		(5)		(5)		46				1	02/01/2031	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		06/01/2023	Paydown	XXX	68,999	68,999	68,697	68,708		291		291		68,999				716	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		06/01/2023	Paydown	XXX	59,493	59,493	59,483	59,218		14		14		59,493				654	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		06/01/2023	Paydown	XXX	10,631	10,631	11,058	11,033		(402)		(402)		10,631				111	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		06/01/2023	Paydown	XXX	1,876	1,876	2,026	2,012		(135)		(135)		1,876				31	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		06/01/2023	Paydown	XXX	17,917	17,917	19,115	19,050		(1,133)		(1,133)		17,917				250	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		06/01/2023	Paydown	XXX	8,085	8,085	8,622	8,565		(480)		(480)		8,085				101	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		06/01/2023	Paydown	XXX	1,828	1,828	1,743	1,743		84		84		1,828				29	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		06/01/2023	Paydown	XXX	24,073	24,073	26,272	25,473		(1,400)		(1,400)		24,073				325	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		06/01/2023	Paydown	XXX	54,161	54,161	54,566	54,542		(381)		(381)		54,161				790	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		06/01/2023	Paydown	XXX	11,656	11,656	12,335	12,306		(651)		(651)		11,656				174	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		06/01/2023	Paydown	XXX	19,555	19,555	21,036	20,969		(1,413)		(1,413)		19,555				277	05/01/2048	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		06/01/2023	Paydown	XXX	20,439	20,439	20,410	20,410		29		29		20,439				219	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 4.344% 10/		06/01/2023	Paydown	XXX	817	817	849	843		(26)		(26)		817				15	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.400% 10		06/25/2023	Paydown	XXX			147	613		(613)		(613)						57	10/25/2030	1.A
31364H-L2-1	FNMA CMO SER 1995-270 CLASS 2 8.500% 0		04/01/2023	Paydown	XXX			7												09/25/2023	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		06/01/2023	Paydown	XXX			178	40		(40)		(40)						33	11/25/2026	1.A
31368H-LB-7	FANNIE MAE Pool 190322 6.000% 04/01/32		06/01/2023	Paydown	XXX	296	296	341	333		(37)		(37)		296				7	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.380% 01		06/01/2023	Paydown	XXX	188,074	188,074	173,911	177,564		362		362		177,926		10,148	10,148	3,208	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		06/01/2023	Paydown	XXX	8,507	8,507	8,580	8,565		(58)		(58)		8,507				71	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		06/01/2023	Paydown	XXX	58,463	58,463	57,424	57,497		966		966		58,463				720	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		06/01/2023	Paydown	XXX	54,190	54,190	55,179	55,043		(854)		(854)		54,190				670	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		06/01/2023	Paydown	XXX	47,052	47,052	47,885	47,745		(692)		(692)		47,052				603	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		06/01/2023	Paydown	XXX	4,823	4,823	4,967	4,943		(121)		(121)		4,823				55	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		06/01/2023	Paydown	XXX	574,319	574,319	518,861	552,725		21,593		21,593		574,319				7,294	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		06/01/2023	Paydown	XXX	32,425	32,425	31,619	31,704		721		721		32,425				412	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.500% 07		06/25/2023	Paydown	XXX	233,148	233,148	232,930	232,959		190		190		233,148				4,849	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.498% 07		06/25/2023	Paydown	XXX	231,270	231,270	231,198	231,210		60		60		231,270				4,973	07/25/2049	1.A
31371M-7J-0	FANNIE MAE POOL 256597 5.500% 02/01/37		06/01/2023	Paydown	XXX	2,302	2,302	2,402	2,392		(90)		(90)		2,302				57	02/01/2037	1.A
31371M-KB-2	FANNIE MAE Pool 255990 5.000% 11/01/35		06/01/2023	Paydown	XXX	375	375	412	406		(32)		(32)		375				8	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 5.553		06/15/2023	Paydown	XXX	603,965	603,965	604,719	604,648		(684)		(684)		603,965				12,258	03/15/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		06/01/2023	Paydown	XXX	12,810	12,810	13,456	13,387		(577)		(577)		12,810				133	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		06/01/2023	Paydown	XXX	4,482	4,482	4,190	4,361		120		120		4,482				67	08/15/2041	1.A
3137BB-QP-8	FREDDIE MAC SERIES 4351 CLASS VB 4.150		06/01/2023	Paydown	XXX	245,982	245,982	272,121	249,821		(3,838)		(3,838)		245,982				4,090	05/15/2033	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		06/01/2023	Paydown	XXX			901	238		(238)		(238)						55	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		06/01/2023	Paydown	XXX			2,006	427		(427)		(427)						100	12/25/2024	1.A
3137BT-U2-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K7		06/01/2023	Paydown	XXX	852,467	852,467	885,167	855,207		(2,740)		(2,740)		852,467				9,955	11/25/2023	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		06/01/2023	Paydown	XXX	24,138	24,138	25,750	25,578		(1,440)		(1,440)		24,138				301	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		06/25/2023	Paydown	XXX	2,083	2,083	2,083	2,083						2,083				44	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		06/25/2023	Paydown	XXX	1,708,797	1,708,797	1,708,797	1,708,797						1,708,797				28,036	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		04/15/2023	Redemption 100.0000	XXX	20,000	20,000	21,877	21,488		(59)		(59)		21,429		(1,429)	(1,429)	201	10/15/2029	1.B FE
31385X-AZ-0	FANNIE MAE Pool 555424 5.500% 05/01/33		06/01/2023	Paydown	XXX	18,083	18,083	20,423	20,071		(1,989)		(1,989)		18,083				411	05/01/2033	1.A
31387D-JY-6	FANNIE MAE POOL 580879 6.500% 05/01/31		06/01/2023	Paydown	XXX	82	82	94	91		(9)		(9)		82				2	05/01/2031	1.A
3138AX-KK-6	FANNIE MAE Pool AJ5697 3.500% 12/01/41		06/01/2023	Paydown	XXX	4,750	4,750	5,091	5,069		(319)		(319)		4,750				68	12/01/2041	1.A
3138EG-CF-9	FANNIE MAE Pool AL0069 5.000% 11/01/40		06/01/2023	Paydown	XXX	6,052	6,052	6,751	6,723		(671)		(671)		6,052				131	11/01/2040	1.A
3138L0-G3-9	FANNIE MAE POOL AM0217 3.900% 08/01/42		06/01/2023	Paydown	XXX	2,269	2,269	2,156	2,183		86		86		2,269				37	08/01/2042	1.A
3138L3-NN-1	FANNIE MAE POOL AM3096 3.790% 05/01/43		06/01/2023	Paydown	XXX	5,335	5,335	5,143	5,168		167		167		5,335				85	05/01/2043	1.A
3138L6-CG-1	FANNIE MAE POOL AM5470 4.010% 03/01/29		06/01/2023	Paydown	XXX	3,575	3,575	3,585	3,571		4		4		3,575				60	03/01/2029	1.A
3138L6-LE-6	FANNIE MAE POOL AM5724 3.910% 04/01/34		06/01/2023	Paydown	XXX	12,722	12,722	13,316	13,060		(339)		(339)		12,722				209	04/01/2034	1.A
3138L6-LM-8	FANNIE MAE POOL AM5731 3.990% 06/01/44		06/01/2023	Paydown	XXX	21,474	21,474	21,823	21,722		(247)		(247)		21,474				357	06/01/2044	1.A
3138L6-PW-2	FANNIE MAE POOL AM5736 4.050% 04/01/32		06/01/2023	Paydown	XXX	3,514	3,514	3,474	3,474		40		40		3,514				60	04/01/2032	1.A
3138L6-V8-8	FANNIE MAE POOL AM6038 3.370% 06/01/26		04/01/2023	Paydown	XXX	4,042,662	4,042,662	4,045,839	4,025,499		17,163		17,163		4,042,662				36,920	06/01/2026	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		06/01/2023	Paydown	XXX	47,708	47,708	51,771	50,290		(2,582)		(2,582)		47,708				484	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		06/01/2023	Paydown	XXX	7,949	7,949	7,984	7,960		(11)		(11)		7,949				102	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		06/01/2023	Paydown	XXX	154,714	154,714	180,115	177,072		(22,358)		(22,358)		154,714				2,070	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		06/01/2023	Paydown	XXX	887	887	981	954		(68)		(68)		887				11	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28		06/01/2023	Paydown	XXX	8,546	8,546	8,442	8,445		101		101		8,546				134	04/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28		06/01/2023	Paydown	XXX	12,819	12,819	12,899	12,851		(32)		(32)		12,819				164	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		06/01/2023	Paydown	XXX	2,063	2,063	2,002	2,003		60		60		2,063				30	04/01/2028	1.A
3138MB-MB-9	FANNIE MAE Pool AP7553 3.000% 09/01/42		06/01/2023	Paydown	XXX	11,728	11,728	12,471	12,410		(682)		(682)		11,728				149	09/01/2042	1.A
3138W5-KW-7	FANNIE MAE POOL AR7508 3.500% 03/01/43		06/01/2023	Paydown	XXX	9,364	9,364	9,990	9,966		(602)		(602)		9,364				122	03/01/2043	1.A
3138WW-K9-9	FANNIE MAE POOL AT8419 3.000% 06/01/43		06/01/2023	Paydown	XXX	12,134	12,134	11,927	11,971		163		163		12,134				155	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		06/01/2023	Paydown	XXX	12,553	12,553	11,763	12,260		293		293		12,553				262	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5.		06/25/2023	Paydown	XXX	122,058	122,058	122,553	122,514		(457)		(457)		122,058				2,697	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5.		06/25/2023	Paydown	XXX	99,851	99,851	100,225	100,198		(347)		(347)		99,851				2,182	12/25/2040	1.A

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

1	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 Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5		06/25/2023	Paydown	XXX	99,851	99,851	100,163	100,140		(289)		(289)		99,851				2,169	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5		06/25/2023	Paydown	XXX	99,851	99,851	100,163	100,140		(289)		(289)		99,851				2,169	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		06/01/2023	Paydown	XXX	1,233	1,233	1,249	1,239		(6)		(6)		1,233				28	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		06/01/2023	Paydown	XXX	673	673	736	726		(53)		(53)		673				15	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		06/01/2023	Paydown	XXX	586	586	636	627		(41)		(41)		586				12	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		06/01/2023	Paydown	XXX	368	368	419	410		(43)		(43)		368				8	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		06/01/2023	Paydown	XXX	10,022	10,022	9,854	9,860		162		162		10,022				149	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		06/01/2023	Paydown	XXX	12,240	12,240	13,091	13,057		(816)		(816)		12,240				191	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		06/01/2023	Paydown	XXX	3,610	3,610	3,612	3,608		2		2		3,610				61	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		06/01/2023	Paydown	XXX	7,561	7,561	8,326	8,263		(702)		(702)		7,561				129	02/01/2049	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		06/01/2023	Paydown	XXX	2,742	2,742	2,799	2,793		(51)		(51)		2,742				46	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		06/01/2023	Paydown	XXX	2,139	2,139	2,194	2,189		(49)		(49)		2,139				36	06/01/2049	1.A
3140HV-C9-3	FANNIE MAE POOL BL3695 3.460% 08/01/49		06/01/2023	Paydown	XXX	913	913	989	983		(69)		(69)		913				13	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		06/01/2023	Paydown	XXX	609	609	662	655		(46)		(46)		609				7	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		06/01/2023	Paydown	XXX	1,073	1,073	1,086	1,083		(9)		(9)		1,073				11	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		06/01/2023	Paydown	XXX	46,288	46,288	50,855	49,834		(3,546)		(3,546)		46,288				459	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		06/01/2023	Paydown	XXX	503	503	505	505		(3)		(3)		503				5	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		06/01/2023	Paydown	XXX	727	727	742	740		(14)		(14)		727				8	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		05/01/2023	Paydown	XXX	330	330	333	333		(3)		(3)		330				3	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		06/01/2023	Paydown	XXX	436	436	447	447		(10)		(10)		436				4	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		06/01/2023	Paydown	XXX	448	448	459	459		(11)		(11)		448				4	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		06/01/2023	Paydown	XXX	12,850	12,850	13,820	13,783		(933)		(933)		12,850				204	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		06/01/2023	Paydown	XXX	21,715	21,715	22,486	22,441		(726)		(726)		21,715				324	06/01/2048	1.A
3140LA-Q9-9	FANNIE MAE POOL BS0479 2.280% 01/01/51		06/01/2023	Paydown	XXX	1,220	1,220	1,245	1,244		(24)		(24)		1,220				12	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51		06/01/2023	Paydown	XXX	2,145	2,145	2,152	2,151		(6)		(6)		2,145				20	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		06/25/2023	Paydown	XXX	1,596	1,596	1,628	1,627		(31)		(31)		1,596				17	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		06/01/2023	Paydown	XXX	1,118	1,118	1,127	1,127		(9)		(9)		1,118				12	12/01/2039	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		06/01/2023	Paydown	XXX	17,823	17,823	18,211	18,186		(363)		(363)		17,823				246	01/01/2048	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		06/01/2023	Paydown	XXX	698	698	719	718		(20)		(20)		698				16	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		06/01/2023	Paydown	XXX	582	582	673	660		(78)		(78)		582				15	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		06/01/2023	Paydown	XXX	1,131	1,131	1,287	1,265		(135)		(135)		1,131				27	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		06/01/2023	Paydown	XXX	283	283	285	284		(1)		(1)		283				7	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		06/01/2023	Paydown	XXX	127	127	139	137		(10)		(10)		127				3	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		06/01/2023	Paydown	XXX	297	297	331	326		(30)		(30)		297				7	04/01/2037	1.A

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		06/01/2023	Paydown	XXX	59	59	67	66		(7)		(7)		59				1	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		06/01/2023	Paydown	XXX	158	158	180	177		(19)		(19)		158				4	02/01/2039	1.A
31412S-4M-4	FANNIE MAE Pool 933828 4.500% 04/01/38		06/01/2023	Paydown	XXX	1,112	1,112	1,218	1,203		(91)		(91)		1,112				21	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		06/01/2023	Paydown	XXX	755	755	810	803		(48)		(48)		755				17	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		06/01/2023	Paydown	XXX	719	719	817	809		(90)		(90)		719				17	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		06/01/2023	Paydown	XXX	134	134	143	141		(7)		(7)		134				3	11/01/2037	1.A
31414E-GE-8	FANNIE MAE Pool 963797 6.000% 06/01/38		06/01/2023	Paydown	XXX	930	930	1,045	1,030		(99)		(99)		930				23	06/01/2038	1.A
31415A-U8-2	FANNIE MAE Pool 981307 6.000% 06/01/38		06/01/2023	Paydown	XXX	312	312	348	343		(32)		(32)		312				8	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		06/01/2023	Paydown	XXX	839	839	876	861		(21)		(21)		839				21	11/01/2038	1.A
31417C-DR-3	FANNIE MAE Pool AB5511 3.500% 07/01/42		06/01/2023	Paydown	XXX	4,509	4,509	4,835	4,824		(315)		(315)		4,509				67	07/01/2042	1.A
31417D-AX-1	FANNIE MAE Pool AB6321 3.500% 09/01/42		06/01/2023	Paydown	XXX	8,985	8,985	9,634	9,572		(586)		(586)		8,985				131	09/01/2042	1.A
31417F-3H-9	FANNIE MAE POOL AB8899 3.000% 04/01/43		06/01/2023	Paydown	XXX	15,971	15,971	16,983	16,885		(915)		(915)		15,971				202	04/01/2043	1.A
31418A-JV-1	FANNIE MAE Pool MA1175 3.000% 09/01/42		06/01/2023	Paydown	XXX	9,338	9,338	9,929	9,889		(550)		(550)		9,338				119	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		06/01/2023	Paydown	XXX	6,572	6,572	6,537	6,538		34		34		6,572				109	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		06/01/2023	Paydown	XXX	7,566	7,566	7,987	7,969		(404)		(404)		7,566				111	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		06/01/2023	Paydown	XXX	63,053	63,053	63,080	63,073		(20)		(20)		63,053				676	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		06/01/2023	Paydown	XXX	60,264	60,264	60,001	60,011		254		254		60,264				631	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		06/01/2023	Paydown	XXX	35,305	35,305	35,151	35,156		149		149		35,305				367	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		06/01/2023	Paydown	XXX	4,885	4,885	5,081	5,071		(186)		(186)		4,885				51	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		06/01/2023	Paydown	XXX	3,943	3,943	4,101	4,093		(150)		(150)		3,943				41	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		06/01/2023	Paydown	XXX	9,398	9,398	9,756	9,737		(340)		(340)		9,398				99	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		06/01/2023	Paydown	XXX	37,036	37,036	36,062	36,074		963		963		37,036				537	04/01/2052	1.A
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/26/2023	Paydown	XXX	18,862	18,862	21,829	21,597		77		77		21,674		(2,812)	(2,812)	341	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2023	Paydown	XXX	4,622	4,622	4,824	4,807		(2)		(2)		4,805		(183)	(183)	81	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2023	Paydown	XXX	7,297	7,297	8,563	8,477		(15)		(15)		8,463		(1,166)	(1,166)	138	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2023	Paydown	XXX			718	693		(693)		(693)						31	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2023	Paydown	XXX			702	679		(679)		(679)						31	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		06/01/2023	Paydown	XXX	36,445	36,445	37,303	37,117		(672)		(672)		36,445				583	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		06/01/2023	Paydown	XXX	40,860	40,860	40,757	40,760						40,759		101	101	544	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		06/01/2023	Paydown	XXX	13,412	13,412	12,528	12,632		780		780		13,412				168	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		06/01/2023	Paydown	XXX	7,791	7,791	7,473	7,513		278		278		7,791				107	05/25/2057	1.A
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2023	Paydown	XXX	1,103	1,103	1,418	1,395		(293)		(293)		1,103				33	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2023	Paydown	XXX	1,682	1,682	1,602	1,621		61		61		1,682				44	10/10/2041	1.F
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2023	Paydown	XXX	1,846	1,846	2,326	2,290		(444)		(444)		1,846				53	05/10/2037	1.G

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2023	Paydown	XXX	7,995	7,995	8,553	8,460		(465)		(465)		7,995				182	05/10/2050	2.B FE
44563@-AC-9	HUNT MH BORROWER LLC 4.500% 12/21/48		06/15/2023	Redemption 100.0000	XXX	88,427	88,427	88,427	88,427						88,427					12/21/2048	2.B PL
50207#-AA-0	LHM FEE 5.900% 06/21/48		06/21/2023	Redemption 100.0000	XXX	88,743	88,743	88,743	88,743						88,743				2,618	06/21/2048	2.B PL
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		04/01/2023	Redemption 100.0000	XXX	(24)	(24)	(30)	(29)						(29)		5	5		08/01/2050	1.E FE
677071-AV-4	OHANA MILITARY COMM LLC SERIES 144A 6		04/01/2023	Redemption 100.0000	XXX	1,458	1,458	1,949	1,908		(5)		(5)		1,903		(445)	(445)	45	10/01/2051	1.G FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						10,995,982	10,995,982	11,071,683	11,023,907		(32,464)		(32,464)		10,991,707		4,275	4,275	146,254	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
BGH885-SJ-8	CREDIT SUISSE SECURITIES (USA)		06/30/2023	Paydown	XXX	25,000,000	25,000,000	25,000,000	25,000,000						25,000,000						1.A
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		06/16/2023	Paydown	XXX	18,271	18,271	12,992	12,992		5,278		5,278		18,271				286	10/16/2039	2.C FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		05/15/2023	Redemption 100.0000	XXX	758,689	758,689	758,689	758,689						758,689				21,658	04/21/2027	2.A PL
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		04/17/2023	Redemption 100.0000	XXX	1,751,792	1,751,792	1,751,792	1,751,792						1,751,792				25,537	04/21/2027	2.B Z
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		06/15/2023	Redemption 100.0000	XXX	3,045,151	3,045,151	3,045,151							3,045,151				43,214	01/11/2029	2.B Z
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		06/15/2023	Paydown	XXX	6,669	6,669	4,352	4,352		2,317		2,317		6,669				116	05/15/2039	4.C FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		06/15/2023	Paydown	XXX	3,643	3,643	3,642	3,642						3,643				54	01/15/2047	2.B FE
02376*-AA-0	AMER AIRLINE 16-1 A PTT 4.140% 06/15/2		06/15/2023	Redemption 100.0000	XXX	70,955	70,955	70,955	70,955						70,955				1,469	06/15/2027	1.F PL
023765-AA-8	AMER AIRLINE 16 2 AA PTT SERIES AA 3.2		06/15/2023	Redemption 100.0000	XXX	5,625	5,625	5,288	5,366		24		24		5,390		235	235	90	12/15/2029	2.A FE
02376A-AA-7	AMER AIRLINE 17 2 AA PTT SERIES AA 3.3		04/15/2023	Redemption 100.0000	XXX	6,765	6,765	6,748	6,751		1		1		6,752		13	13	113	04/15/2031	2.A FE
023771-R9-1	AMER AIRLINE 16 3 AA PTT 3.000% 04/15/		04/15/2023	Redemption 100.0000	XXX	3,729	3,729	3,709	3,712		1		1		3,713		16	16	56	04/15/2030	2.A FE
02377A-AA-6	AMER AIRLINE 14 1 A PTT SERIES A 3.700		04/04/2023	Redemption 100.0000	XXX	108,266	108,266	105,831	106,867		56		56		106,923		1,343	1,343	2,003	10/01/2026	3.B FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		06/01/2023	Paydown	XXX	89,471	89,471	84,620			4,851		4,851		89,471				1,053	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		06/01/2023	Paydown	XXX	15,000	15,000	14,054			946		946		15,000				167	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		06/01/2023	Paydown	XXX	6,061	6,061	4,788			1,273		1,273		6,061				11	09/25/2066	1.A
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		06/15/2023	Paydown	XXX	33,545	33,545	33,545	33,545						33,545				7,645	01/15/2043	1.F FE
03789X-AD-0	APPLEBEES IHOP FUNDING LLC SERIES 2019 1		04/17/2023	Paydown	XXX	742,500	742,500	714,829	730,485		12,015		12,015		742,500				11,418	06/07/2049	2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		04/30/2023	Paydown	XXX	11,155	11,155	10,882	10,914		241		241		11,155				181	07/30/2050	2.C FE
04317@-AM-0	ARTHUR J GALLAGHER AND CO 4.130% 06/24		06/24/2023	Maturity	XXX	4,550,000	4,550,000	4,550,000	4,550,000						4,550,000				93,958	06/24/2023	2.B PL
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		06/16/2023	Paydown	XXX	10,501	10,501	8,325	8,325		2,175		2,175		10,501				222	11/18/2038	3.B FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		06/01/2023	Paydown	XXX			444	263		(263)		(263)						35	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		06/01/2023	Paydown	XXX			1,004	647		(647)		(647)						54	05/15/2052	1.A FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		06/01/2023	Paydown	XXX	368,006	368,006	378,834	370,978		(1,305)		(1,305)		369,673		(1,667)	(1,667)	6,469	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		06/01/2023	Paydown	XXX			2,707	1,168		(137)		(137)		1,032		(1,032)	(1,032)	196	09/15/2048	1.A FE
06406R-AG-2	BANK OF NY MELLON CORP SERIES MTN 3.50		04/28/2023	Maturity	XXX	1,000	1,000	1,003	1,000						1,000				18	04/28/2023	1.F FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.709%		06/01/2023	Paydown	XXX			292	201		(201)		(201)						15	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.605%		05/01/2023	Paydown	XXX			375	239		(239)		(239)						23	05/15/2050	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
06652K-AA-1	BANKUNITED INC 4.875% 11/17/25		04/12/2023	Various	XXX	585,597	650,000	643,669	647,850		198		198		648,048		(62,451)	(62,451)	12,879	11/17/2025	2.B FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		06/01/2023	Paydown	XXX	622,053	622,053	622,050			3		3		622,053				4,197	01/25/2063	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		05/25/2023	Paydown	XXX	13,634	13,634	13,634							13,634				71	01/25/2063	1.C Z
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		06/01/2023	Paydown	XXX	7,101	7,101	7,101							7,101				74	01/25/2063	1.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		06/20/2023	Paydown	XXX	82,063	82,063	82,027	82,031		32		32		82,063				768	10/22/2046	1.F FE
07877K-AE-0	BELLEMEADE RE LT SERIES 2020 3A CLASS M1		06/27/2023	Paydown	XXX	158,195	158,195	158,195	158,195						158,195				5,884	10/25/2030	1.E FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		06/01/2023	Paydown	XXX			2,338	1,148		(1,148)		(1,148)						149	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		06/01/2023	Paydown	XXX			2,442	1,253		(87)		(87)		1,166		(1,166)	(1,166)	143	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		06/01/2023	Paydown	XXX			5,194	2,633		(2,633)		(2,633)						244	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		06/01/2023	Paydown	XXX			779	501		(501)		(501)						46	12/15/2061	1.A FE
084680-AB-3	BERKSHIRE HILLS BANCORP 5.500% 07/01/3		05/04/2023	CLEAR SPRING LIFE AND ANNUITY	XXX	2,710,020	3,000,000	3,000,000	3,000,000						3,000,000		(289,980)	(289,980)	139,792	07/01/2032	2.C FE
09581J-AJ-5	BLUE OWL FINANCE LLC SERIES 144A 7.397		05/31/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	2,000,000	2,000,000	2,000,000							2,000,000				2,055	05/26/2028	2.B FE
10518#-AA-8	BRANCH FINANCIAL INC 9.000% 05/27/27		04/03/2023	Redemption 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				115,000	05/27/2027	2.B PL
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		06/01/2023	Paydown	XXX	20,388	20,388	20,307	20,307		81		81		20,388				466	07/25/2062	1.C FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		06/20/2023	Redemption 100.0000	XXX	17,916	17,916	18,991	18,100		(71)		(71)		18,029		(113)	(113)	414	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		06/15/2023	Redemption 100.0000	XXX	12,504	12,504	12,191	12,219		13		13		12,233		271	271	181	09/15/2036	1.F FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		06/15/2023	Redemption 100.0000	XXX	173,693	173,693	148,528	149,153		1,559		1,559		150,712		22,981	22,981	3,387	03/15/2033	2.A FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3		06/20/2023	Various	XXX	1,998	1,998	1,803	1,843		11		11		1,854		143	143	38	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		05/15/2023	Redemption 100.0000	XXX	18,493	18,493	18,639	18,589		(4)		(4)		18,585		(92)	(92)	393	11/15/2032	1.G FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017 1A C		06/15/2023	Paydown	XXX	988	988	965			23		23		988				3	04/15/2047	1.E FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		06/01/2023	Paydown	XXX			4,744	1,787		(159)		(159)		1,629		(1,629)	(1,629)	267	11/13/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		06/15/2023	Paydown	XXX	219	219	220	219		(1)		(1)		219				3	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		06/15/2023	Paydown	XXX	3,125	3,125	3,125	3,125						3,125				48	03/15/2052	1.E FE
12510M-AB-5	CCRR PARENT INC 9.746% 03/06/28		04/22/2023	Redemption 100.0000	XXX	625	625	622	623						623		2	2	24	03/06/2028	4.B FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		06/01/2023	Paydown	XXX			789	327		(12)		(12)		315		(315)	(315)	52	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		06/01/2023	Paydown	XXX			880	605		(605)		(605)						49	01/15/2053	1.A FE
12530M-AC-9	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		04/17/2023	Paydown	XXX	2,291	2,291	2,117	2,149		142		142		2,291				18	07/15/2060	1.G FE
12530M-AD-7	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		04/15/2023	Paydown	XXX	764	764	664	674		89		89		764				7	07/15/2060	1.G FE
12530M-AG-0	CF HIPPOLYTA ISSUER LLC SERIES 2021 1A C		04/15/2023	Paydown	XXX	640	640	580	589		51		51		640				4	03/15/2061	1.G FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		06/01/2023	Paydown	XXX	33,469	33,469	33,268	33,298		171		171		33,469				537	08/25/2048	1.A
12592X-BE-5	COMM MORTGAGE TRUST 0.817% 03/10/48		06/01/2023	Paydown	XXX			2,899	1,325		(1,325)		(1,325)						261	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.856% 05/10/48		06/01/2023	Paydown	XXX			37,243	9,397		(9,397)		(9,397)						2,019	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		06/01/2023	Paydown	XXX			12,784	3,770		(453)		(453)		3,317		(3,317)	(3,317)	670	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		06/01/2023	Paydown	XXX			421	224		(14)		(14)		209		(209)	(209)	22	05/10/2051	1.A FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
12625K-AL-9	COMM MORTGAGE TRUST SERIES 2013-CR8 CLAS		06/01/2023	Paydown	XXX	2,870,000	2,870,000	2,999,150	2,873,615		(3,615)		(3,615)		2,870,000				49,488	06/10/2046	1.A
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		06/01/2023	Paydown	XXX			9,415	2,950		(507)		(507)		2,443		(2,443)	(2,443)	708	04/15/2050	1.A FE
12630B-BB-3	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA		06/01/2023	Paydown	XXX			123,990	13,846		(5,538)		(5,538)		8,308		(8,308)	(8,308)	6,985	11/10/2046	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		06/01/2023	Paydown	XXX	350	350	325	331		19		19		350				4	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		06/01/2023	Paydown	XXX	210	210	199	202		9		9		210				3	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		06/01/2023	Paydown	XXX	1,503	1,503	1,498	1,497		6		6		1,503				23	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		06/01/2023	Paydown	XXX	323,468	323,468	319,292	319,571		3,897		3,897		323,468				6,465	06/25/2067	1.A FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		06/15/2023	Paydown	XXX	1,826,957	1,826,957	1,824,765			2,192		2,192		1,826,957				28,649	03/15/2035	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		06/15/2023	Paydown	XXX	4,320	4,320	4,321	4,320		(1)		(1)		4,320				68	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		06/15/2023	Paydown	XXX	105,772	105,772	105,609	105,695		77		77		105,772				1,910	06/15/2043	2.A FE
14988#-AA-1	CEAMER FINANCE LLC 3.690% 03/22/31		05/15/2023	Paydown	XXX	52,601	52,601	51,549	51,723		879		879		52,601				976	03/22/2031	2.B PL
14989@-AA-2	CEAMER FINANCE II LLC 6.920% 05/15/38		05/28/2023	Paydown	XXX	15,887	15,887	15,887	15,887						15,887				641	05/15/2038	2.B PL
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		05/01/2023	Redemption 100.0000	XXX	15,456	15,456	15,813	15,699		(5)		(5)		15,693		(237)	(237)	373	02/01/2038	1.C FE
15678E-AC-2	CERITY PARTNERS EQUITY HOLDING 10.992%		03/30/2023	Redemption 100.0000	XXX	1,200	1,200	1,200							1,200				31	07/30/2029	2.B Z
173167-AA-5	CITIZENS BANCSHARES INC SERIES QIB 144A		05/04/2023	GLAC - GA - Sec	XXX	6,649,554	7,500,000	7,500,000	7,500,000						7,500,000		(850,446)	(850,446)	149,740	10/16/2030	2.B FE
17321J-AJ-3	CITIGROUP MTG LOAN TRUST SERIES 2013-GC1		06/01/2023	Paydown	XXX			481,505	46,089		(25,162)		(25,162)		20,927		(20,927)	(20,927)	28,779	09/10/2046	1.A FE
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		06/01/2023	Paydown	XXX			5,804	741		935		935		1,676		(1,676)	(1,676)	(720)	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/01/2023	Paydown	XXX			2,945	1,332		(147)		(147)		1,184		(1,184)	(1,184)	227	11/10/2048	1.A FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/01/2023	Paydown	XXX			942	512		(512)		(512)						60	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/01/2023	Paydown	XXX			323	205		(205)		(205)						18	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		06/01/2023	Paydown	XXX			358	199		(199)		(199)						19	11/10/2052	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		06/01/2023	Paydown	XXX	75,677	75,677	75,677	75,644		33		33		75,677				1,163	02/25/2067	1.C FE
20030N-BL-4	COMCAST CORP 3.375% 02/15/25		05/10/2023	Call 98.7160	XXX	24,679	25,000	24,160	24,694		49		49		24,744				557	02/15/2025	1.G FE
20369#-AA-7	COMMUNITY FUNDING 2018 LLC 5.250% 07/1		04/17/2023	Redemption 100.0000	XXX	3,105,000	3,105,000	3,061,913	3,064,189		1,792		1,792		3,065,981		39,019	39,019	81,283	07/15/2028	2.C PL
21871X-AN-9	COREBRIDGE FINANCIAL INC SERIES 144A 6		05/24/2023	Tax Free Exchange	XXX	4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				134,731	12/15/2052	2.C FE
224399-AR-6	CRANE CO 4.450% 12/15/23		04/04/2023	Redemption 100.0000	XXX	1,000,000	1,000,000	1,017,352	1,002,795		(990)		(990)		1,001,805		(1,805)	(1,805)	13,474	12/15/2023	2.B FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		06/01/2023	Paydown	XXX	95	95	95	95						95				2	07/25/2025	1.A FM
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		05/22/2023	Paydown	XXX	6,500	6,500	6,496	6,496		4		4		6,500				91	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		06/01/2023	Paydown	XXX			526	341		(26)		(26)		315		(315)	(315)	39	06/10/2050	1.B FE
23366*-AA-8	DCHSCU HOLDINGS LLC 6.613% 06/10/27		06/15/2023	Redemption 100.0000	XXX	24,279,539	24,279,539	24,279,539	24,279,539						24,279,539				714,521	06/10/2027	1.E PL
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER L SERIES 201		04/25/2023	Paydown	XXX	2,500	2,500	2,393			107		107		2,500				28	10/25/2045	2.A FE
26983B-AC-5	EAGLE RE LTD SERIES 2021 1 CLASS M1C 144		06/26/2023	Paydown	XXX	115,941	115,941	115,941	115,941						115,941				4,473	10/25/2033	2.A FE
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		04/25/2023	Paydown	XXX	3,125	3,125	3,039	3,050		75		75		3,125				44	03/25/2052	2.B PL
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		06/25/2023	Paydown	XXX	10,938	10,938	10,638	10,674		264		264		10,938				213	03/25/2052	2.B FE
29364D-AR-1	ENTERGY ARKANSAS INC 3.050% 06/01/23		06/01/2023	Maturity	XXX	405,000	405,000	398,038	404,318		682		682		405,000				6,176	06/01/2023	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
30258H-AC-2	FNBM LLC 4.621% 04/13/23		04/13/2023	Paydown	XXX	36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				609,972	04/13/2023	1.F PL
30289@-AA-5	FDX SECURED LOAN LLC 1.000% 06/20/23		06/20/2023	Maturity	XXX	17,458,358	17,458,358	17,458,358	17,458,358						17,458,358				87,292	06/20/2023	4.B Z
30291J-AJ-2	FREMF MORTGAGE TRUST SERIES 2013-K29 CLA		04/01/2023	Paydown	XXX	818,253	818,253	809,964	811,119		7,133		7,133		818,253				9,862	05/25/2046	1.A
30291N-AE-4	FREMF MORTGAGE TRUST SERIES 2013-K32 CLA		06/01/2023	Paydown	XXX	8,150,000	8,150,000	7,846,340	8,113,015		36,985		36,985		8,150,000				126,244	10/25/2046	1.A
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 8.595% 0		06/15/2023	Redemption 100.0000	XXX	17,742	17,742	17,742	17,742						17,742				288	04/15/2031	1.B PL
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		06/01/2023	Paydown	XXX			13,292	8,958		(8,958)		(8,958)						1,463	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		06/01/2023	Paydown	XXX			10,984	8,487		(321)		(321)		8,166		(8,166)	(8,166)	706	02/25/2052	1.A FE
30307W-AA-4	FRR RE REMIC TRUST SERIES 2018-C1 CLASS		06/01/2023	Paydown	XXX	5,349,975	5,349,975	4,384,968	5,222,190		127,785		127,785		5,349,975				13,237	10/27/2046	1.F FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		06/01/2023	Paydown	XXX			4,305	3,780		(3,780)		(3,780)						314	11/25/2053	1.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		06/15/2023	Paydown	XXX	14,299	14,299	14,356	14,310		(11)		(11)		14,299				237	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		06/01/2023	Paydown	XXX	2,432	2,432	2,431	2,431		1		1		2,432				24	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		06/01/2023	Paydown	XXX	675,601	675,601	668,187	668,597		7,004		7,004		675,601				14,753	08/25/2067	1.A FE
316773-CH-1	FIFTH THIRD BANCORP 8.250% 03/01/38		05/04/2023	CLEAR SPRING LIFE AND ANNUITY	XXX	2,561,579	2,262,000	3,431,504	3,229,205		(15,457)		(15,457)		3,213,748		(652,169)	(652,169)	126,484	03/01/2038	2.B FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2023	Paydown	XXX	23,506	23,506	23,869	23,361		(293)		(293)		23,506				392	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2023	Paydown	XXX	16,775	16,775	17,037	16,986		(211)		(211)		16,775				280	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2023	Paydown	XXX	2,407	2,407	2,431	2,426		(18)		(18)		2,407				40	10/25/2049	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		06/01/2023	Paydown	XXX			2,899	2,460		(2,460)		(2,460)						213	04/25/2053	1.A FE
360271-AJ-9	FULTON FINANCIAL CORP 4.500% 11/15/24		05/04/2023	Various	XXX	161,399	167,000	166,318	166,800		35		35		166,835		(5,436)	(5,436)	3,549	11/15/2024	2.A FE
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 4.7		05/01/2023	Paydown	XXX	1,056	1,056	1,042	1,048						1,049		7	7	18	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6		06/01/2023	Paydown	XXX	1,720	1,720	1,056	521	554	(7)		547		1,068		652	652	7	03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6		06/01/2023	Paydown	XXX	1,720	1,720	800	808						808		912	912	7	03/25/2037	4.B FM
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		06/01/2023	Paydown	XXX			8,182	1,969		(311)		(311)		1,659		(1,659)	(1,659)	440	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/01/2023	Paydown	XXX			375	227		(227)		(227)						20	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/01/2023	Paydown	XXX			534	359		(359)		(359)						28	09/01/2052	1.A FE
373298-CF-3	GEORGIA PACIFIC GROUP 8.000% 01/15/24		05/23/2023	Redemption 100.0000	XXX	5,000	5,000	6,033	5,214		(80)		(80)		5,134		(134)	(134)	415	01/15/2024	1.G FE
38305#-AC-2	GORILLA INVESTOR LLC 11.790% 03/15/27		06/15/2023	Redemption 100.0000	XXX	825,631	825,631	826,127	800,760		(31)		(31)		826,030		(399)	(399)	37,415	03/15/2027	1.F PL
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/17/2023	Paydown	XXX	33,146	33,146	30,282	30,799		2,347		2,347		33,146				427	01/19/2038	1.A FM
427866-AZ-1	HERSHEY COMPANY 3.375% 05/15/23		05/15/2023	Maturity	XXX	2,000	2,000	2,010	2,000						2,000				34	05/15/2023	1.F FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		06/25/2023	Paydown	XXX	13,098	13,098	13,098	13,097						13,098				209	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		05/01/2023	Paydown	XXX	273	273	271	271		2		2		273				5	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		06/01/2023	Paydown	XXX	4,368	4,368	4,368	4,367		1		1		4,368				56	01/17/2041	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.288%		05/05/2023	DIRECT FUNDING	XXX	38,264,999	38,264,999	38,118,923	38,126,820		7,008		7,008		38,133,828		131,171	131,171	905,720	11/23/2027	2.A PL
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.288%		06/20/2023	Redemption 100.0000	XXX	986,345	986,345	982,580	982,784		253		253		983,036		3,309	3,309	23,346	11/23/2027	2.A PL
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%		04/15/2023	Redemption 100.0000	XXX	95,226	95,226	95,226	95,226						95,226				2,281	10/15/2037	1.F PL

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

1 CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
45249T-AL-6	IMAGEFIRST HOLDINGS LLC 10.102% 04/27/2		05/17/2023	TPR FUNDING 2022-1	XXX	5,684,221	5,833,333	5,687,500			131		131		5,687,631		(3,410)	(3,410)		04/27/2028	4.C FE
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		06/01/2023	Paydown	XXX	364,363	364,363	364,359	364,272		92		92		364,363				7,075	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		06/01/2023	Paydown	XXX	228,103	228,103	228,100	228,004		99		99		228,103				4,946	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		06/01/2023	Paydown	XXX	318,950	318,950	318,950	318,845		105		105		318,950				9,257	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		06/01/2023	Paydown	XXX	58,193	58,193	58,193			1		1		58,193				1,271	02/25/2068	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		06/15/2023	Paydown	XXX	13,827	13,827	15,646	15,581		(1,754)		(1,754)		13,827				234	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		06/15/2023	Paydown	XXX	1,368	1,368	1,564	1,548		(180)		(180)		1,368				27	10/15/2077	2.B FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		06/25/2023	Paydown	XXX	10,578	10,578	10,357	10,375		203		203		10,578				139	07/25/2052	1.A
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	1,624	1,624	1,820	1,809		(185)		(185)		1,624				32	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	2,121	2,121	2,360	2,348		(227)		(227)		2,121				38	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	3,385	3,385	3,382	3,383						3,383		2	2	58	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	3,602	3,602	3,600	3,600		2		2		3,602				52	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	15,147	15,147	15,143	15,144		3		3		15,147				285	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2023	Paydown	XXX	50,868	50,868	54,969	54,774		(3,906)		(3,906)		50,868				671	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		06/15/2023	Paydown	XXX	1,605	1,605	1,931	1,901		(296)		(296)		1,605				37	08/15/2062	2.B FE
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SEC 0.829% 0		06/01/2023	Paydown	XXX			13,455	2,483		(1,139)		(1,139)		1,344		(1,344)	(1,344)	1,291	01/15/2047	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		06/01/2023	Paydown	XXX			2,136	976		(156)		(156)		820		(820)	(820)	227	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		06/01/2023	Paydown	XXX	51,034	51,034	51,579	51,337		53		53		51,390		(356)	(356)	823	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		06/01/2023	Paydown	XXX	5,051	5,051	5,070	5,064		(13)		(13)		5,051				78	01/25/2048	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		06/15/2023	Paydown	XXX	9,719	9,719	11,140	11,051		(1,332)		(1,332)		9,719				144	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		06/25/2023	Paydown	XXX	33,235	33,235	31,937	32,044		1,192		1,192		33,235				331	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		05/01/2023	Paydown	XXX	13,340	13,340	12,844	12,891		449		449		13,340				216	01/25/2053	1.A
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		06/15/2023	Paydown	XXX	16,011	16,011	16,011	16,011						16,011				200	01/01/2070	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP SERIES 1A 4.000%		05/15/2023	Redemption 100.0000	XXX	24,539	24,539	24,539	24,539						24,539				491	11/15/2032	1.F FE
48252#-AA-8	KKR EAGLE ASSET FINANCING LLC 5.500% 1		12/30/2022	Various	XXX	1,570,036	1,570,036	1,570,879	1,570,597		1		1		1,570,597		(561)	(561)	43,656	12/29/2027	1.G PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 10.379% 0		06/14/2023	Redemption 100.0000	XXX	12,305,000	12,305,000	12,305,000	816,667						12,305,000				166,041	02/05/2024	1.E FE
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		05/04/2023	CLEAR SPRING LIFE AND ANNUITY	XXX	3,081,085	3,500,000	3,491,250	3,491,523		238		238		3,491,761		(410,676)	(410,676)	127,196	08/08/2032	2.A FE
50209L-AA-5	LMRK ISSUER CO LLC SERIES 2018-1A CLASS		05/15/2023	Paydown	XXX	902,675	902,675	902,631	902,608		67		67		902,675				14,924	06/15/2048	1.G FE
544152-AG-6	LORILLARD TOBACCO CO 3.750% 05/20/23		05/20/2023	Various	XXX	241,000	241,000	234,912	240,444		556		556		241,000				4,519	05/20/2023	2.B FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC SERIES 2019		04/30/2023	Paydown	XXX	25,000	25,000	24,460			540		540		25,000				403	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		06/15/2023	Paydown	XXX	85,730	85,730	85,728	85,727		3		3		85,730				1,539	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		06/05/2023	Paydown	XXX	86,301	86,301	86,299	86,299		2		2		86,301				945	11/05/2035	1.F FE
55392#-AA-4	MP8 CPS HOTEL OWNER LLC B NOTE 9.886%		04/06/2023	Redemption 100.0000	XXX	2,929,479	2,929,479	2,929,479	2,929,479						2,929,479				96,479	04/03/2024	1.G Z
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		06/15/2023	Paydown	XXX	27,642	27,642	27,381	27,483		159		159		27,642				457	05/15/2043	2.A FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		06/01/2023	Paydown	XXX	1,479	1,479	1,474	1,475						1,475		4	4	28	04/21/2034	1.A FM
59064@-AA-5	MESA AIRLINES INC 7.984% 12/31/28		04/17/2023	Redemption 100.0000	XXX	553,682	553,682	553,673	549,107		4,566		4,566		553,673		9	9	16,129	12/31/2028	2.C Z
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		06/01/2023	Paydown	XXX			53,817	26,743		1,732		1,732		28,475		(28,475)	(28,475)	3,159	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		05/01/2023	Paydown	XXX			743	452		(5)		(5)		447		(447)	(447)	31	03/15/2052	1.A FE
61772B-AA-1	MORGAN STANLEY 5.706% 04/05/24		04/05/2023	Redemption 100.0000	XXX	5,500,000	5,500,000	5,460,235			36,837		36,837		5,497,072		2,928	2,928	20,103	04/05/2024	1.E FE
62927#-AT-3	NFL VENTURES LP 3.420% 04/15/45		04/19/2023	Redemption 100.0000	XXX	11,778	11,778	11,778	11,778						11,778				201	04/15/2045	1.E FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		06/20/2023	Paydown	XXX	18,963	18,963	18,963	18,963						18,963				276	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		06/25/2023	Paydown	XXX	114,628	114,628	114,626	114,624		4		4		114,628				1,728	11/25/2025	2.C FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		06/15/2023	Paydown	XXX	4,464	4,464	4,071	4,108		356		356		4,464				52	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		06/15/2023	Paydown	XXX	4,464	4,464	4,464	4,464						4,464				66	11/15/2046	2.B FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.022%		06/30/2023	Redemption 100.0000	XXX	165,762	165,762	164,068	146,952		98		98		164,730		1,032	1,032	8,483	07/31/2026	1.G Z
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2023	Paydown	XXX	90,578	90,578	90,545			32		32		90,578				847	01/25/2063	1.C FE
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		06/15/2023	Redemption 100.0000	XXX	2,384,723	2,384,723	2,372,799	2,373,138		327		327		2,373,465		11,258	11,258	60,977	08/15/2032	2.B Z
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		06/15/2023	Redemption 100.0000	XXX	171,217	171,217	170,361	170,385		22		22		170,407		810	810	5,131	08/15/2032	2.B Z
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2023	Paydown	XXX	62,224	62,224	62,223			1		1		62,224				325	03/25/2063	1.C FE
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.043%		06/30/2023	Redemption 100.0000	XXX	153,054	153,054	153,054	152,671						153,054				6,337	02/22/2035	2.B Z
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		06/01/2023	Paydown	XXX	23,657	23,657	24,112	23,792		(135)		(135)		23,657				298	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		06/01/2023	Paydown	XXX	9,184	9,184	9,184	9,182		2		2		9,184				216	08/25/2057	1.C FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITY 5.912% 06/		06/15/2023	Redemption 100.0000	XXX	1,870	1,870	2,175	2,150		(5)		(5)		2,145		(274)	(274)	55	06/15/2050	1.D FE
69478X-AC-9	PACIFIC PREMIER BANCORP INC 5.750% 09/		05/04/2023	CLEAR SPRING LIFE AND ANNUITY	XXX	3,362,170	3,500,000	3,500,000	3,500,000						3,500,000		(137,830)	(137,830)	135,285	09/03/2024	2.B FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		06/12/2023	Various	XXX	82,186	82,186	82,186	82,186						82,186				947	08/10/2041	1.E
74456Q-BC-9	PUBLIC SERVICE ELECTRIC SERIES MTN 2.3		05/15/2023	Maturity	XXX	1,000	1,000	960	997		3		3		1,000				12	05/15/2023	1.F FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		06/20/2023	Paydown	XXX	255,970	255,970	255,970	255,970						255,970				4,355	12/22/2036	1.G FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		06/25/2023	Paydown	XXX	39,183	39,183	38,099	38,183		999		999		39,183				399	01/25/2052	1.A
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		06/01/2023	Paydown	XXX	13,722	13,722	13,150	13,185		537		537		13,722				139	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		06/01/2023	Paydown	XXX	4,574	4,574	4,515	4,518		56		56		4,574				56	01/25/2052	1.A
760759-AM-2	REPUBLIC SERVICES INC 4.750% 05/15/23		05/15/2023	Maturity	XXX	3,000	3,000	3,149	3,004		(4)		(4)		3,000				71	05/15/2023	2.B FE
77862U-AA-6	ROSY BLUE CARAT SA SERIES 2018 1 CLASS A		06/15/2023	Paydown	XXX	282,000	282,000	279,180	282,000						282,000				9,281	12/15/2025	1.F FE
77862U-AB-4	ROSY BLUE CARAT SA SERIES 2018 1 CLASS A		05/15/2023	Paydown	XXX	250,000	250,000	248,750	250,000						250,000				6,447	12/15/2025	1.F FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		04/25/2023	Paydown	XXX	13,750	13,750	13,750	13,750						13,750				359	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2		04/25/2023	Paydown	XXX	3,516	3,516	3,422	3,436		80		80		3,516				97	07/25/2052	2.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		06/15/2023	Paydown	XXX	23,400	23,400	20,095	20,362		3,038		3,038		23,400				237	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		06/15/2023	Paydown	XXX	3,900	3,900	3,935	3,928		(28)		(28)		3,900				56	06/15/2046	2.B FE
79466L-AE-4	SALESFORCE COM INC 3.250% 04/11/23		04/11/2023	Maturity	XXX	2,000	2,000	2,000	2,000						2,000				33	04/11/2023	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
81368N-AG-0	SECRETARIAT ADVISORS LLC 10.719% 12/13/		03/31/2023	Redemption 100.0000	XXX	540	540	537	537						537		2	2	26	12/13/2028	4.B PL
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		06/01/2023	Paydown	XXX	1,385	1,385	1,343	1,354		31		31		1,385				18	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		06/01/2023	Paydown	XXX	46,153	46,153	46,816	46,693		(540)		(540)		46,153				610	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		06/01/2023	Paydown	XXX	19,981	19,981	20,145	20,105		(124)		(124)		19,981				244	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		04/30/2023	Paydown	XXX	18,928	18,928	18,967	18,956		(28)		(28)		18,928				269	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		04/30/2023	Paydown	XXX	51,484	51,484	51,500	51,496		(12)		(12)		51,484				859	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		04/25/2023	Paydown	XXX	13,375	13,375	13,356	13,358		17		17		13,375				260	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		04/25/2023	Paydown	XXX	1,750	1,750	1,685	1,694		56		56		1,750				21	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		04/25/2023	Paydown	XXX	5,625	5,625	5,625	5,625						5,625				88	01/25/2052	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/20/2023	Paydown	XXX	1,000	1,000	924			76		76		1,000				5	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/20/2023	Paydown	XXX	667	667	629	595		35		35		667				11	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		06/20/2023	Paydown	XXX	6,875	6,875	6,822	6,828		47		47		6,875				76	08/20/2051	2.B FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A 4.100% 10/01/2		04/01/2023	Redemption 100.0000	XXX	12,192	12,192	12,192	12,192						12,192				250	10/01/2029	2.B FE
84858E-AA-4	SPIRIT AIR 2015-1 PTT B 4.450% 10/01/2		04/01/2023	Redemption 100.0000	XXX	463	463	464	463						463				10	10/01/2025	3.B FE
85917W-AA-0	STERLING BANCORP MI SERIES QIB 11.080%		05/04/2023	GLAC - GA - Sec	XXX	7,672,500	8,250,000	8,372,160	8,250,000						8,250,000		(577,500)	(577,500)	325,129	04/15/2026	1.G FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		06/20/2023	Paydown	XXX	625	625	625	625						625				8	06/20/2051	1.A FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		06/20/2023	Paydown	XXX	938	938	937							938				4	06/20/2053	1.E FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		06/20/2023	Paydown	XXX	3,437	3,437	3,418	3,433		5		5		3,437				60	04/20/2045	1.E FE
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SERIES 20		06/26/2023	Paydown	XXX	9,448	9,448	7,726	9,337		87		87		9,424		25	25	204	02/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		06/26/2023	Paydown	XXX	6,126	6,126	4,809	5,698		428		428		6,126				93	01/25/2037	1.A FM
866930-AB-6	AIG RETIREMENT SVCS 8.125% 04/28/23		04/28/2023	Various	XXX	1,000,000	1,000,000	1,179,497	1,010,903		(10,903)		(10,903)		1,000,000				40,625	04/28/2023	2.B FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		06/30/2023	Paydown	XXX	175,626	175,626	175,616	175,613		13		13		175,626				3,495	06/30/2054	1.G FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		05/20/2023	Paydown	XXX	172,822	172,822	172,773	172,777		45		45		172,822				4,908	11/20/2048	1.F FE
87165B-AP-8	SYNCHRONY FINANCIAL 5.150% 03/19/29		04/20/2023	Various	XXX	1,382,321	1,500,000	1,496,760	1,497,798		93		93		1,497,891		(115,570)	(115,570)	45,864	03/19/2029	2.C FE
87289B-AB-0	TENNENBAUM SENIOR LOAN FUNDING 11.021%		06/28/2023	Paydown	XXX	794,834	794,834	803,332	802,711		(7,878)		(7,878)		794,834				41,387	02/28/2030	1.B FE
87289B-AD-6	TENNENBAUM SENIOR LOAN FUNDING 12.021%		06/28/2023	Paydown	XXX	317,933	317,933	322,718	322,380		(4,447)		(4,447)		317,933				18,144	02/28/2030	1.D FE
87289B-AE-4	TENNENBAUM SENIOR LOAN FUNDING 12.521%		06/28/2023	Paydown	XXX	264,944	264,944	266,825	266,692		(1,748)		(1,748)		264,944				15,783	02/28/2030	1.G FE
87289B-AF-1	TENNENBAUM SENIOR LOAN FUNDING 15.021%		06/28/2023	Paydown	XXX	291,439	291,439	290,115	290,187		1,253		1,253		291,439				21,004	02/28/2030	3.A FE
87289B-AG-9	TENNENBAUM SENIOR LOAN FUNDING 16.521%		06/28/2023	Paydown	XXX	132,473	132,473	124,268	124,702		7,770		7,770		132,473				10,541	02/28/2030	3.C FE
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS		05/25/2023	Paydown	XXX	1,000	1,000	1,000	1,000						1,000				25	05/25/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021 1A CLA		05/25/2023	Paydown	XXX	10,625	10,625	10,625	10,625						10,625				135	08/25/2051	2.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		06/01/2023	Paydown	XXX	46,987	46,987	46,510	46,585		402		402		46,987				2,755	11/25/2048	1.A
891027-AF-1	TORCH ENERGY ROYALTY TRUST 7.875% 05/1		05/15/2023	Maturity	XXX	100,000	100,000	115,585	101,364		(1,364)		(1,364)		100,000				3,938	05/15/2023	2.A FE
891906-AB-5	TOTAL SYSTEM SERVICES INC 3.750% 06/01		06/01/2023	Maturity	XXX	600,000	600,000	571,752	598,490		1,510		1,510		600,000				11,250	06/01/2023	2.C FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		04/28/2023	DIRECT FUNDING	XXX	4,241,600	4,250,000	4,244,987	1,713,475						4,244,987		(3,387)	(3,387)	30,652	08/25/2030	2.C Z
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		04/28/2023	DIRECT FUNDING	XXX	4,241,600	4,250,000	4,245,034	1,737,556						4,245,034		(3,434)	(3,434)	142,093	08/25/2030	2.C Z
89613F-AA-6	TRICON AMERICAN HOMES SERIES 2017-SFR2 C		06/01/2023	Paydown	XXX	115,896	115,896	115,315	115,673		19		19		115,692		204	204	1,423	01/17/2036	1.A FE
896239-AB-6	TRIMBLE INC 4.150% 06/15/23		06/15/2023	Maturity	XXX	279,000	279,000	278,894	278,990		10		10		279,000				5,789	06/15/2023	2.C FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 04/01/26		04/04/2023	Various	XXX	259,841	259,841	278,051	266,902		(677)		(677)		266,225		(6,384)	(6,384)	7,665	04/01/2026	2.A FE
90346W-AA-1	US AIRWAYS INC 3.950% 11/15/25		05/15/2023	Redemption 100.0000	XXX	221,490	221,490	221,083	221,273		40		40		221,314		176	176	4,374	11/15/2025	3.A FE
905572-AD-5	UNION CARBIDE CORP 7.875% 04/01/23		04/01/2023	Maturity	XXX	5,000	5,000	5,834	5,048		(48)		(48)		5,000				197	04/01/2023	2.B FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5		04/15/2023	Redemption 100.0000	XXX	71,700	71,700	71,872	71,816		(5)		(5)		71,812		(112)	(112)	2,106	04/15/2029	1.G FE
90932J-AA-0	UNITED AIR 2019 2 AA PTT SERIES AA 2.7		05/01/2023	Redemption 100.0000	XXX	6,382	6,382	5,520	5,550		32		32		5,583		799	799	86	11/01/2033	1.F FE
90932P-AA-6	UNITED AIRLINES INC SERIES A 4.000% 04		04/11/2023	Redemption 100.0000	XXX	161,007	161,007	161,057	161,014		4		4		161,018		(11)	(11)	3,220	04/11/2026	2.A FE
91531U-AA-8	UPGRADE MASTER PASS THRU TRUST SERIES 20		04/15/2023	Paydown	XXX	2,010	2,010	2,020	2,011		(1)		(1)		2,010				27	07/15/2025	1.F FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		06/20/2023	Paydown	XXX	36,603	36,603	36,603	36,603						36,603				504	04/20/2028	2.B FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		06/01/2023	Paydown	XXX	18,217	18,217	18,217	18,217						18,217				265	03/20/2028	2.B FE
91857#-AA-7	VCM A320 4.000% 03/31/24		06/15/2023	Redemption 100.0000	XXX	3,558,968	3,558,968	3,558,968	3,558,968						3,558,968				58,855	03/31/2024	2.B FE
91858*-AA-0	VCM A321 10.646% 10/31/29		06/07/2023	Redemption 100.0000	XXX	453,666	453,666	453,666	453,666						453,666				15,646	10/31/2029	2.C Z
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		06/01/2023	Paydown	XXX	116,168	116,168	112,828			3,340		3,340		116,168				421	07/25/2059	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		06/01/2023	Paydown	XXX	215,235	215,235	215,234			2		2		215,235				1,929	03/25/2068	1.A FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		06/01/2023	Paydown	XXX	36,490	36,490	36,490							36,490				272	03/25/2068	1.C FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		06/01/2023	Paydown	XXX	42,284	42,284	42,283							42,284				216	05/25/2027	1.C FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		04/22/2023	Redemption 100.0000	XXX	15,205	15,205	15,205	15,205						15,205				98	10/14/2049	1.F PL
92870V-AF-2	VOLTAGE FINANCE LLC CLASS B 0.000% 05/		04/28/2023	Redemption 100.0000	XXX	68,752	68,752	68,752	68,752						68,752				600,899	05/15/2024	3.C PL
92938J-AH-5	WELLS FARGO COMMERCIAL MTG TR SERIES 201		06/01/2023	Paydown	XXX			30,370	3,980		(1,565)		(1,565)		2,415		(2,415)	(2,415)	2,030	03/15/2046	1.A FE
931142-DH-3	WALMART INC 2.550% 04/11/23		04/11/2023	Maturity	XXX	1,916	1,916	1,955	1,916						1,916				24	04/11/2023	1.C FE
93934F-DF-6	WAMU MORTGAGE PASS THROUGH SERIES 2005-8		05/01/2023	Paydown	XXX	468	791	593	582		3		3		584		(116)	(116)	15	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		06/01/2023	Paydown	XXX	1,647	1,647	1,064	1,071		3		3		1,074		573	573	11	10/25/2036	4.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		06/01/2023	Paydown	XXX	1,977	1,977	1,562	1,478		3		3		1,480		496	496	14	10/25/2036	5.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		06/01/2023	Paydown	XXX	2,387	2,387	1,440	711	801	(9)		792		1,503		884	884	12	09/25/2036	1.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		06/01/2023	Paydown	XXX	2,755	2,755	1,299	1,304		(6)		(6)		1,298		1,457	1,457	14	09/25/2036	4.C FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3		06/15/2023	Paydown	XXX	35,725	35,725	34,524	34,900		825		825		35,725				528	09/15/2044	2.A FE
947890-AH-2	WEBSTER FINANCIAL CORP 4.375% 02/15/24		05/04/2023	Various	XXX	2,611,918	2,700,000	2,706,695	2,701,804		(573)		(573)		2,701,231		(89,313)	(89,313)	85,313	02/15/2024	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		06/12/2023	Redemption 100.0000	XXX	65,894	65,894	65,894	65,894						65,894				1,824	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		06/01/2023	Paydown	XXX	2,015	2,015	2,034	2,025		3		3		2,028		(13)	(13)	29	10/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		06/01/2023	Paydown	XXX	9,384	9,384	9,025	9,108		276		276		9,384				138	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		06/01/2023	Paydown	XXX			1,754	1,061		(79)		(79)		981		(981)	(981)	114	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		06/15/2023	Paydown	XXX	1,250	1,250	1,207	1,210		40		40		1,250				17	06/15/2051	2.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		06/15/2023	Paydown	XXX	11,500	11,500	11,500	11,500						11,500				261	03/15/2052	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		06/15/2023	Paydown	XXX	64,548	64,548	48,760	49,199		15,348		15,348		64,548				833	05/15/2046	1.F FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		06/05/2023	Paydown	XXX	1,375	1,375	1,297	749		78		78		1,375				15	12/05/2050	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS		06/05/2023	Paydown	XXX	7,250	7,250	7,245	7,245		5		5		7,250				135	03/05/2052	2.B FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2023	Paydown	XXX	238	238	240	239		(1)		(1)		238				3	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2023	Paydown	XXX	991	991	1,005	997		(6)		(6)		991				17	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2023	Paydown	XXX	1,566	1,566	1,586	1,575		(9)		(9)		1,566				25	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		06/01/2023	Paydown	XXX	178	178	181	180		(2)		(2)		178				3	01/20/2045	1.A
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		04/30/2023	Paydown	XXX	3,883	3,883	3,616	2,308		267		267		3,883				50	07/30/2051	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		06/01/2023	Redemption 100.0000	XXX	2,077,853	2,077,853	2,077,853	2,077,853						2,077,853				11,462	04/28/2024	1.A Z
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		06/05/2023	Redemption 100.0000	XXX	568,740	568,740	568,740	568,740						568,740				12,441	04/28/2024	2.A PL
BES2NT-DW-2	KWOR ACQUISITION INC 12.500% 12/22/28		06/23/2023	Redemption 100.0000	XXX	288,110	288,110	288,110	5,081						288,110				2,902	12/22/2028	2.C Z
BES2VV-MV-0	ASP MCS ACQUISITION CORP 11.219% 10/20/		04/01/2023	Redemption 100.0000	XXX	168	168	2,864	851		(23)		(23)		828		(660)	(660)	38	10/20/2025	4.B FE
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 11.242% 06		04/26/2023	TPR FUNDING 2022-1	XXX	6,466,105	6,466,105	6,466,105	1,413,700						6,466,105				73,077	06/07/2027	2.B Z
BES2W4-TP-5	PATHSTONE FAMILY OFFICE LLC 10.443% 12/		05/15/2023	Redemption 100.0000	XXX	769,231	769,231	769,231							769,231				9,948	12/31/2025	2.B Z
BES313-06-2	CENTRIC COMMERCIAL FUNDING II 10.821% 1		06/14/2023	Redemption 100.0000	XXX	9,218,731	9,218,731	9,218,731	9,111,536						9,218,731				175,109	10/05/2025	2.B Z
BES32L-TE-3	GORILLA INVESTOR LLC 11.302% 03/15/27		06/15/2023	Redemption 100.0000	XXX	217,778	217,778	216,328	216,649		98		98		216,748		1,031	1,031	11,635	03/15/2027	2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.538% 10/02/25		04/03/2023	Redemption 100.0000	XXX	3,234	3,234	3,234	678						3,234				93	10/02/2025	2.B Z
BES38G-FT-0	CHOREO BUYER LLC 10.452% 02/18/28		04/26/2023	Redemption 100.0000	XXX	1,333,333	1,333,333	1,333,333							1,333,333					02/18/2028	2.B Z
BES3CQ-SR-3	DAOL INVESTMENT & SECURITIES C 7.754%		06/30/2023	Various	XXX	2,250,000	2,250,000	2,250,000							2,250,000					10/30/2029	2.B Z
BGH6EB-G2-2	WCG PURCHASER CORP 5.000% 01/08/27		03/31/2023	Redemption 100.0000	XXX	253	253	253	253						253		1	1	5	01/08/2027	4.B FE
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 10.193%		03/31/2023	Redemption 100.0000	XXX	253	253	253	253						253				4	10/05/2027	4.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 9.428% 05/25		03/31/2023	Redemption 100.0000	XXX	3,116	3,116	3,085	3,091		1		1		3,092		24	24	128	05/25/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.428% 05/25		03/31/2023	Redemption 100.0000	XXX	634	634	627	628		30		30		658		(25)	(25)	13	05/25/2028	3.C FE
BGH77G-OR-9	BLUE RIBBON LLC USA 11.034% 05/08/28		04/20/2023	Redemption 100.0000	XXX	21,875	21,875	21,328	21,422		17		17		21,438		437	437	774	05/08/2028	4.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 10.290% 06/23/2		06/30/2023	Redemption 100.0000	XXX	2,500	2,500	2,488	2,489		1		1		2,490		10	10	167	06/23/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.654% 09/22/2		12/30/2022	Redemption 100.0000	XXX	82	82	82							82					09/22/2028	2.C FE
BGH7DM-SF-5	EISNER ADVISORY GROUP 11.193% 07/28/28		03/05/2023	Redemption 100.0000	XXX	7,495	7,495	7,423	7,438		1		1		7,439		55	55	290	07/28/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 10.951% 10/08/28		04/22/2023	Redemption 100.0000	XXX	625	625	616	617						617		8	8	20	10/08/2028	4.B FE
BGH7JB-5F-8	MICHAEL BAKER INTERNATIONAL LL 10.192%		03/31/2023	Redemption 100.0000	XXX	2,500	2,500	2,475	2,478		1		1		2,479		21	21	96	10/26/2028	4.B FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 10.060% 12		06/01/2023	Redemption 100.0000	XXX	(1,998)	(1,998)	(1,978)	(1,980)		(1)		(1)		(1,981)		(17)	(17)	250	12/09/2028	4.C FE
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC 9.943% 12/29/		05/01/2023	Redemption 100.0000	XXX	85	85	85	85						85				4	12/29/2028	4.B PL
C2368#-AA-3	CERTUS OIL AND GAS INC 12.000% 07/15/25		03/08/2023	Redemption 100.0000	XXX	12,640,000	12,640,000	12,680,000	12,272,807		(1,965)		(1,965)		12,670,841		(30,841)	(30,841)	262,347	07/15/2025	2.B Z
G2435*-AA-2	CORRAGH FINANCE 6.500% 10/31/29		06/17/2023	Redemption 100.0000	XXX	1,569,678	1,569,678	1,569,678	1,569,678						1,569,678				42,673	10/31/2029	2.B Z

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		06/15/2023	Redemption 100.0000	XXX	1,122,622	1,122,622	1,122,622	1,122,622						1,122,622				21,040	12/31/2026	1.G PL
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		04/15/2023	Redemption 100.0000	XXX	1,119,141	1,119,141	1,119,141	1,119,141						1,119,141				13,132	12/31/2026	2.B FE
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		06/15/2023	Redemption 100.0000	XXX	1,690,927	1,690,927	1,690,927	1,690,927						1,690,927				34,509	01/13/2026	2.B PL
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		06/01/2023	Redemption 100.0000	XXX	3,353,780	3,353,780	3,353,780	3,353,780						3,353,780				31,717	01/13/2026	2.C Z
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		05/22/2023	Redemption 100.0000	XXX	724,774	724,774	724,774	724,774						724,774				13,512	04/30/2027	2.C Z
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		06/15/2023	Redemption 100.0000	XXX	439,894	439,894	439,894	439,894						439,894				9,731	12/30/2026	2.C Z
G9531#-AA-6	AERGO TL MSN 29786 7.187% 05/15/30		06/15/2023	Redemption 100.0000	XXX	261,234	261,234	261,234	261,234		1		1		261,235		(1)	(1)	8,695	05/15/2030	2.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.187% 05/15/30		04/17/2023	Redemption 100.0000	XXX	127,664	127,664	127,663	127,663		1		1		127,664				3,091	05/15/2030	2.C Z
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 5.552% 03/3		06/15/2023	Redemption 100.0000	XXX	615,050	615,050	615,050	615,050						615,050				18,096	03/31/2031	2.B Z
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC		06/30/2023	Paydown	XXX	5,228,755	5,228,755	5,228,755			5,228,755		5,228,755		5,228,755					10/10/2025	5.B FE
009088-AA-3	AIR CANADA 2015 2A PTT 3.750% 06/15/29	A	06/15/2023	Redemption 100.0000	XXX	8,680	8,680	7,920			42		42		7,962		718	718	163	06/15/2029	1.G FE
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.2	A	04/04/2023	Redemption 100.0000	XXX	47,139	47,139	46,667	46,681		(9)		(9)		46,672		467	467	1,237	10/01/2030	1.G FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	06/15/2023	Redemption 100.0000	XXX	227,242	227,242	221,348	180,838		109		109		221,632		5,610	5,610	1,605	05/14/2031	1.D PL
03880W-AG-3	ARBOR REALTY CLO SERIES 2020 FL1 CLASS C	D	06/15/2023	Paydown	XXX	500,000	500,000	476,875	502,594		(2,594)		(2,594)		500,000				17,328	02/15/2035	1.E FE
03880W-AJ-7	ARBOR REALTY CLO SERIES 2020 FL1 CLASS D	D	06/15/2023	Redemption 100.0000	XXX	937,000	937,000	937,000	937,000						937,000				34,369	02/15/2035	1.G FE
05071T-AA-7	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	04/22/2023	Paydown	XXX	833,011	833,011	832,997	832,997		14		14		833,011				14,711	10/22/2029	1.C FE
06708P-AA-4	BARBADOS GOVERNMENT 2.000% 01/15/29	D	05/18/2023	Redemption 100.0000	XXX	310,765	310,765	240,377	258,422		2,530		2,530		260,951		49,814	49,814	5,026	01/15/2029	5.A
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	04/09/2023	Paydown	XXX	40,789	40,789	40,789	40,789						40,789				852	04/07/2028	2.A FE
109487-AA-6	BRIGHTWOOD CAP MM CLO 19-1A-A1 SERIES 20	D	04/17/2023	Paydown	XXX	82,846	82,846	73,775	75,415		7,431		7,431		82,846				2,631	01/15/2031	1.A FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	04/22/2023	Paydown	XXX	226,501	226,501	203,874	214,590		11,911		11,911		226,501				6,353	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	06/25/2023	Paydown	XXX	138,125	138,125	138,094	138,102		23		23		138,125				1,278	09/25/2045	1.F FE
225401-AG-3	CREDIT SUISSE GROUP AG SERIES 144A 4.2	D	06/12/2023	Various	XXX	3,793,000	3,793,000	3,779,231	3,789,199		1,145		1,145		3,790,344		2,656	2,656	79,786	06/12/2024	2.B FE
225433-AC-5	CRED SUIS GP FUN LTD SERIES WI 3.750%	D	06/12/2023	Tax Free Exchange	XXX	254,770	258,000	247,481	254,006		764		764		254,770				6,880	03/26/2025	2.B FE
225433-AR-2	CRED SUIS GP FUN LTD SERIES WI 4.550%	D	06/12/2023	Tax Free Exchange	XXX	999,933	1,000,000	999,771	999,923		10		10		999,933				29,575	04/17/2026	2.B FE
25256L-AG-6	DIAMOND CLO 2018-1 SERIES 2018-1A CLASS	D	04/24/2023	Paydown	XXX	38,793	38,793	37,842	38,472		321		321		38,793				1,622	07/22/2030	1.E FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	05/15/2023	Paydown	XXX	524,302	524,302	480,823	501,845		22,457		22,457		524,302				14,696	11/15/2028	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	06/15/2023	Paydown	XXX	32,235	32,235	32,248	32,240		(5)		(5)		32,235				572	09/15/2039	2.B FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	D	04/16/2023	Paydown	XXX	29,833	29,833	27,366	27,823		2,010		2,010		29,833				899	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	04/21/2023	Paydown	XXX	2,367,477	2,367,477	2,367,477	2,367,477						2,367,477				49,125	01/21/2034	2.C FE
44988W-AA-1	IP LENDING II LIMITED SNR NTS SERIES 21	D	05/06/2023	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				3,673	07/15/2025	1.G FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	06/15/2023	Paydown	XXX	22,281	22,281	21,382	21,699		582		582		22,281				366	04/15/2044	2.A FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C	06/15/2023	Paydown	XXX	179,973	179,973	135,883	135,883		44,090		44,090		179,973				3,559	12/15/2042	4.C FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	06/20/2023	Paydown	XXX	137,700	137,700	137,028	137,103		597		597		137,700				2,143	06/20/2047	1.F FE
55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D	04/18/2023	Paydown	XXX	61,789	61,789	58,081	59,391		2,398		2,398		61,789				1,830	07/18/2030	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	04/17/2023	Paydown	XXX	9,670	9,670	8,630	9,108		562		562		9,670				253	04/15/2029	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	06/20/2023	Paydown	XXX	100,207	100,207	99,724	99,781		426		426		100,207				1,480	06/20/2047	1.F FE
674999-TZ-0	ISLAY FINANCE LIMITED 2.330% 11/30/25	B	04/20/2023	Redemption 100.0000	XXX	425,348	425,348	451,455	411,740					39,715	425,348	(26,107)		(26,107)	7,141	11/30/2025	2.C Z
780097-BA-8	ROYAL BK SCOTLND GRP PLC 4.800% 04/05/	D	05/02/2023	GOLDMAN SACHS & CO	XXX	1,637,856	1,650,000	1,670,229	1,659,371		(906)		(906)		1,658,465		(20,609)	(20,609)	45,980	04/05/2026	1.G FE
780097-BJ-9	ROYAL BK SCOTLND GRP PLC 4.519% 06/25/	D	06/25/2023	Various	XXX	13,389,000	13,389,000	13,307,863	13,365,970		7,304		7,304		13,373,274		15,726	15,726	563,158	06/25/2024	1.G FE
78413H-AA-7	SES SA SERIES 144A 3.600% 04/04/23	D	04/04/2023	Maturity	XXX	5,000	5,000	4,898	4,994		6		6		5,000				90	04/04/2023	2.C FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C	06/15/2023	Paydown	XXX	18,154	18,154	13,369	13,369						13,369		4,785	4,785	341	03/15/2040	3.B FE
811248-AL-7	SCULPTOR CLO LTD SERIES 31A CLASS C2 144	D	06/28/2023	LAGAIMLA1P - Lackawanna Americ	XXX	750,000	750,000	750,000							750,000					07/20/2035	2.B Z
81180W-AT-8	SEAGATE HDD CAYMAN 4.875% 03/01/24	D	06/29/2023	Call 100.0000	XXX	5,000	5,000	4,963	4,991		4		4		4,995		5	5	202	03/01/2024	3.B FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	04/20/2023	Paydown	XXX	2,063,230	2,063,230	2,049,997	2,052,449		10,782		10,782		2,063,230				23,211	01/20/2035	2.C FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	06/15/2023	Paydown	XXX	10,301	10,301	9,490	9,672		628		628		10,301				185	05/15/2043	2.A FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	06/15/2023	Paydown	XXX	7,676	7,676	6,812	7,111		565		565		7,676				127	12/15/2044	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	C	06/01/2023	Paydown	XXX	70,663	70,663	70,651	70,626		37		37		70,663				801	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	C	06/20/2023	Paydown	XXX	108,843	108,843	107,317	96,597		1,520		1,520		108,843				915	09/20/2045	1.F FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 5.413%	B	06/26/2023	Paydown	XXX	23,423	23,423	23,585	22,841		(19)		(19)	718	23,423	(117)		(117)	500	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA..20-1A 5.878% 12/20/29	B	06/20/2023	Paydown	XXX	5,712	5,712	5,743	5,376					367	5,712	(30)		(30)	150	12/20/2029	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 7.469% 08/17	B	05/17/2023	Paydown	XXX	1,197	1,197	1,329	1,155					174	1,197	(132)		(132)	34	08/17/2031	2.C Z
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 3.422%	B	05/25/2023	Paydown	XXX	69,495	69,495	70,789	67,015		1,942		1,942	3,818	69,495	(3,280)		(3,280)	1,481	11/25/2060	1.F Z
BRS75T-1Y-1	RMAC SECURITIES PLC RMACS..06-N 6.647%	B	06/12/2023	Paydown	XXX	61,294	61,294	63,678	61,838		(2,981)		(2,981)	4,885	61,294	(2,447)		(2,447)	1,839	06/12/2044	2.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 3.706% 12/15/	B	06/15/2023	Paydown	XXX	45,240	45,240	43,555	42,112		2,247		2,247	2,984	45,240	(2,102)		(2,102)	610	12/15/2043	1.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.796% 09	D	06/30/2023	Various	XXX	246,818	246,818	239,930	239,987		65		65		240,052		6,766	6,766	4,751	09/30/2045	1.D PL
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/25	D	06/30/2023	Redemption 100.0000	XXX	156,351	156,351	156,351	156,351						156,351				5,486	03/31/2025	3.C PL
G8538#-AA-1	STRIPES SER 2013-1 CL A1 SERIES 2013-1 C	D	04/01/2023	Paydown	XXX	27,406	27,406	27,075	27,385		21		21		27,406				(2,649)	03/20/2023	4.A PL
G9401*-AA-7	WNG II AIRCRAFT LEASING 8 LIMI 4.870%	D	04/03/2023	Redemption 100.0000	XXX	4,888,227	4,888,227	4,888,227	4,888,227						4,888,227				71,895	12/22/2024	2.C Z
Q5S45U-AG-6	LIBERTY FUNDING PTY LTD LBRTY-19-2E 5.	B	06/12/2023	Paydown	XXX	1,258,669	1,258,669	1,236,701	1,264,318		(2,697)		(2,697)	(29,172)	1,258,669	26,220		26,220	56,839	06/12/2051	1.B FE
Q744B0-AG-7	LA TROBE FINANCIAL CAPITAL MAR 9.469%	B	05/15/2023	Paydown	XXX	800,360	800,360	824,228	820,115		(7,068)		(7,068)	(425)	800,360	(12,263)		(12,263)	25,670	08/13/2050	2.A FE
Q744B7-AJ-6	LA TROBE FINANCIAL CAPITAL MAR 6.254%	B	06/12/2023	Paydown	XXX	55,644	55,644	47,872	53,801		2,031		2,031	(4,631)	55,644	4,444		4,444	1,275	02/11/2051	1.A FE
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	06/12/2023	Paydown	XXX	22,252	22,252	22,694	21,993		416		416	812	22,252	(969)		(969)	554	04/12/2051	1.D FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	06/10/2023	Paydown	XXX	130,302	130,302	134,387	130,269		1,081		1,081	4,807	130,302	(5,855)		(5,855)	3,426	02/10/2051	1.C FE
Z94500-M9-5	PEPPER I PRIME 2018 2 TRUST PE 7.808%	B	04/13/2023	Paydown	XXX	1,976,890	1,976,890	2,148,577	1,986,592		(12,544)		(12,544)	161,460	1,976,890	(158,619)		(158,619)	46,051	03/13/2050	1.F Z
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.414% 01/21	B	06/21/2023	Paydown	XXX	99,981	99,981	110,122	102,346		(1,639)		(1,639)	7,713	99,981	(8,439)		(8,439)	4,587	01/21/2052	1.F Z
Z95CRB-NH-7	AGORA SECURITIES UK 2021 DAC A 7.810%	B	04/24/2023	Paydown	XXX															07/22/2031	2.B FE
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES..21 1 5.411%	B	06/27/2023	Paydown	XXX	70,061	70,061	73,919	67,699		1,098		1,098	6,232	70,061	(4,968)		(4,968)	1,327	09/27/2075	1.F Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						369,351,831	371,784,685	372,350,867	319,885,503	1,355	5,511,478		5,512,833	199,457	372,395,885	(194,664)	(3,043,990)	(3,238,654)	7,890,793	XXX	XXX
Bonds - Hybrid Securities																					
55261F-AG-9	M&T BANK CORPORATION 6.450% Perpet		04/13/2023	Various	XXX	433,554	500,000	500,000	500,000						500,000		(66,446)	(66,446)	21,576	01/01/9999	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
55261F-AL-8	M&T BANK CORPORATION SERIES G 5.000% P		05/04/2023	Various	XXX	6,938,073	8,750,000	8,750,000	8,750,000						8,750,000		(1,811,927)	(1,811,927)	332,911	01/01/9999	2.C FE
744320-AM-4	PRUDENTIAL FINANCIAL INC 5.625% 06/15/		06/15/2023	Various	XXX	8,926,000	8,926,000	9,149,150	8,950,149		(24,149)		(24,149)		8,926,000				251,044	06/15/2043	2.B FE
1309999999 - Bonds - Hybrid Securities						16,297,627	18,176,000	18,399,150	18,200,149		(24,149)		(24,149)		18,176,000		(1,878,373)	(1,878,373)	605,531	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
23244@-AA-4	CVAN HOLDINGS LLC 6.375% 12/20/26		04/01/2023	DIRECT FUNDING	XXX														64,458	12/20/2026	1.G PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates																			64,458	XXX	XXX
Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
Bonds - Unaffiliated Certificates of Deposit																					
2509999997 - Bonds - Subtotals - Bonds - Part 4						399,002,902	403,407,879	404,180,611	349,189,567	1,355	5,453,735		5,455,090	199,457	403,921,054	(194,664)	(4,918,088)	(5,112,752)	8,713,502	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						399,002,902	403,407,879	404,180,611	349,189,567	1,355	5,453,735		5,455,090	199,457	403,921,054	(194,664)	(4,918,088)	(5,112,752)	8,713,502	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
Common Stocks - Exchange Traded Funds																					
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
6009999999 Totals						399,002,902	XXX	404,180,611	349,189,567	1,355	5,453,735		5,455,090	199,457	403,921,054	(194,664)	(4,918,088)	(5,112,752)	8,713,502	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/29/2009	05/01/2024	1	50,000,000	3.425% / (3 Months LIBOR)			(291,996)	(920,479)		(920,479)	(431,546)				228,826		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (3 Months LIBOR)			(132,245)	9,208		9,208	55,324				367,382		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (3 Months LIBOR)			(113,812)	639,883		639,883	69,445				478,174		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (3 Months LIBOR)			(34,610)	242,201		242,201	(67,031)				146,471		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (3 Months LIBOR)			(157,093)	(99,535)		(99,535)	128,595				423,246		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (3 Months LIBOR)			(334,405)	(1,573,546)		(1,573,546)	(152,035)				351,938		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (3 Months LIBOR)			(638,668)	(6,056,483)		(6,056,483)	515,162				922,196		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (3 Months LIBOR)			(936,144)	(6,792,221)		(6,792,221)	401,335				1,100,215		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (3 Months LIBOR)			(858,207)	(6,778,637)		(6,778,637)	400,576				1,100,215		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (3 Months LIBOR)			(716,888)	(5,295,702)		(5,295,702)	496,098				922,288		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (3 Months LIBOR)			(221,688)	(2,236,470)		(2,236,470)	223,655				369,175		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (3 Months LIBOR)			(519,038)	(5,841,228)		(5,841,228)	266,497				1,083,445		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (3M LIBOR, SOFR-OIS Compound)			(833,845)	(6,418,689)		(6,418,689)	152,425				1,083,068		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (3 Months LIBOR)			(1,297,055)	(7,230,578)		(7,230,578)	178,523				984,827		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (3 Months LIBOR)			(922,521)	(12,415,321)		(12,415,321)	895,412				1,629,899		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (3 Months LIBOR)			(1,347,874)	(19,679,209)		(19,679,209)	1,428,261				2,175,874		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (3M LIBOR, SOFR-OIS Compound)			(697,233)	(9,797,232)		(9,797,232)	407,496				1,091,784		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (3M LIBOR, SOFR-OIS Compound)			(965,350)	(12,489,662)		(12,489,662)	1,267,427				1,755,484		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (3 Months LIBOR)			(164,682)	(1,980,667)		(1,980,667)	83,542				333,522		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (3M LIBOR, SOFR-OIS Compound)			(2,032,434)	(19,417,327)		(19,417,327)	617,165				4,220,682		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (3M LIBOR, SOFR-OIS Compound)			(984,675)	(9,661,601)		(9,661,601)	73,011				2,309,253		(b) 0411

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (3M LIBOR, SOFR-OIS Compound)			(349,965)	(3,251,124)		(3,251,124)	30,639				809,016		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (3M LIBOR, SOFR-OIS Compound)			(592,801)	(6,817,106)		(6,817,106)	63,546				1,217,572		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2035	1	33,000,000	3M LIBOR, SOFR-OIS Compound / (2.717%)			387,691	3,437,730		3,437,730	(82,933)				569,879		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (3M LIBOR, SOFR-OIS Compound)			(273,770)	(2,102,407)		(2,102,407)	(32,975)				269,357		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (3M LIBOR, SOFR-OIS Compound)			(473,410)	(2,137,412)		(2,137,412)	(61,804)				240,251		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (3M LIBOR, SOFR-OIS Compound)			(121,494)	(1,856,966)		(1,856,966)	17,816				213,764		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (3M LIBOR, SOFR-OIS Compound)			(128,750)	(1,137,857)		(1,137,857)	11,885				110,512		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)			(2,916)	(3,600,290)		(3,600,290)	(165,494)				1,204,245		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	3M LIBOR, SOFR-OIS Compound / (2.5625%)			507,509	5,174,654		5,174,654	(157,368)				733,588		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	3M LIBOR, SOFR-OIS Compound / (2.6941%)			349,598	4,419,431		4,419,431	(21,716)				729,420		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	3M LIBOR, SOFR-OIS Compound / (2.6603%)			378,353	4,886,703		4,886,703	(25,965)				778,048		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	3M LIBOR, SOFR-OIS Compound / (2.859%)			230,664	2,663,589		2,663,589	(1,896)				535,589		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (3M LIBOR, SOFR-OIS Compound)			(548,516)	(4,606,311)		(4,606,311)	42,765				654,889		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2037	1	67,557,000	3M LIBOR, SOFR-OIS Compound / (2.545%)			846,910	9,272,151		9,272,151	(316,508)				1,281,975		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (3M LIBOR, SOFR-OIS Compound)			(311,363)	(4,183,575)		(4,183,575)	23,781				616,671		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (3M LIBOR, SOFR-OIS Compound)			(170,676)	(2,310,864)		(2,310,864)	13,427				336,209		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/17/2018	01/19/2028	1	35,000,000	3M LIBOR, SOFR-OIS Compound / (2.609%)			415,910	2,375,808		2,375,808	193,573				373,525		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2048	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (3.018%)			96,856	941,569		941,569	6,520				248,541		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2025	1	40,000,000	3M LIBOR, SOFR-OIS Compound / (2.862%)			416,475	1,562,025		1,562,025	117,087				261,413		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (3M LIBOR, SOFR-OIS Compound)			(2,066,462)	(22,794,459)		(22,794,459)	(57,761)				4,727,514		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (3M LIBOR, SOFR-OIS Compound)			(1,501,533)	(14,252,476)		(14,252,476)	448,192				2,689,539		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (3M LIBOR, SOFR-OIS Compound)			(2,168,370)	(16,076,996)		(16,076,996)	(92,831)				3,124,608		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (3M LIBOR, SOFR-OIS Compound)			(836,938)	(4,204,251)		(4,204,251)	(559,826)				889,691		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (3M LIBOR, SOFR-OIS Compound)			(211,892)	(1,322,926)		(1,322,926)	(20,996)				328,421		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (3M LIBOR, SOFR-OIS Compound)			(152,275)	(1,325,837)		(1,325,837)	(10,327)				365,784		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (3M LIBOR, SOFR-OIS Compound)			(235,267)	(934,078)		(934,078)	(112,089)				165,323		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (3M LIBOR, SOFR-OIS Compound)			(152,712)	(1,063,681)		(1,063,681)	(9,789)				237,155		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/25/2018	07/27/2038	1	20,000,000	3M LIBOR, SOFR-OIS Compound / (3.0845%)			190,112	1,589,156		1,589,156	(50,960)				388,260		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/15/2018	08/17/2033	1	15,000,000	3% / (3M LIBOR, SOFR-OIS Compound)			(149,457)	(1,050,879)		(1,050,879)	(5,565)				238,740		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/05/2018	09/07/2023	1	25,000,000	3M LIBOR, SOFR-OIS Compound / (2.9135%)			258,718	128,542		128,542	(239,051)				54,330		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (3M LIBOR, SOFR-OIS Compound)			(18,319)	(123,062)		(123,062)	(1,755)				31,965		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/14/2018	09/18/2023	1	22,000,000	3M LIBOR, SOFR-OIS Compound / (3.0205%)			209,150	125,694		125,694	(194,829)				51,480		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (3M LIBOR, SOFR-OIS Compound)			(77,163)	(510,466)		(510,466)	(7,663)				133,712		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (3M LIBOR, SOFR-OIS Compound)			(171,524)	(911,609)		(911,609)	(31,761)				320,848		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (3M LIBOR, SOFR-OIS Compound)			(215,330)	(1,257,206)		(1,257,206)	(34,741)				629,051		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (3M LIBOR, SOFR-OIS Compound)			(176,212)	(1,002,118)		(1,002,118)	(21,862)				321,487		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (3M LIBOR, SOFR-OIS Compound)			(183,786)	(927,100)		(927,100)	(145,259)				230,999		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/03/2018	10/05/2028	1	5,000,000	3M LIBOR, SOFR-OIS Compound / (3.232%)			45,352	217,567		217,567	38,925				57,378		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (3M LIBOR, SOFR-OIS Compound)			(181,788)	(1,059,279)		(1,059,279)	(16,451)				322,422		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/27/2018	11/29/2023	1	40,000,000	3M LIBOR, SOFR-OIS Compound / (3.0415%)			396,179	429,753		429,753	(311,854)				129,020		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2023	1	40,000,000	3M LIBOR, SOFR-OIS Compound / (2.9325%)			416,540	469,460		469,460	(324,633)				131,957		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (3M LIBOR, SOFR-OIS Compound)			(89,800)	(761,127)		(761,127)	(7,545)				230,112		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (3M LIBOR, SOFR-OIS Compound)			(136,259)	(917,802)		(917,802)	(2,074)				210,098		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (3M LIBOR, SOFR-OIS Compound)			(137,870)	(1,310,867)		(1,310,867)	(10,619)				353,295		(b) 0411

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10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (3M LIBOR, SOFR-OIS Compound)			(102,796)	(589,191)		(589,191)	(61,460)				116,972		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (3M LIBOR, SOFR-OIS Compound)			(118,893)	(866,405)		(866,405)	(404)				194,165		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (3M LIBOR, SOFR-OIS Compound)			(131,323)	(578,494)		(578,494)	(70,871)				94,393		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (3M LIBOR, SOFR-OIS Compound)			(109,167)	(644,785)		(644,785)	(56,416)				117,030		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (3M LIBOR, SOFR-OIS Compound)			(149,814)	(1,150,513)		(1,150,513)	4,354				226,674		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (3M LIBOR, SOFR-OIS Compound)			(108,760)	(626,708)		(626,708)	(59,317)				117,118		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (3M LIBOR, SOFR-OIS Compound)			(158,338)	(1,611,201)		(1,611,201)	(10,400)				378,693		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (3M LIBOR, SOFR-OIS Compound)			(170,192)	(732,539)		(732,539)	(90,684)				118,447		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (3M LIBOR, SOFR-OIS Compound)			(137,606)	(1,147,823)		(1,147,823)	10,207				194,647		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (3M LIBOR, SOFR-OIS Compound)			(96,978)	(600,721)		(600,721)	(39,277)				94,021		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2019	01/09/2024	1	25,000,000	3M LIBOR, SOFR-OIS Compound / (2.597%)			298,362	401,173		401,173	(218,445)				90,864		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	3M LIBOR, SOFR-OIS Compound / (2.7715%)			55,217	332,250		332,250	28,287				58,821		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	3M LIBOR, SOFR-OIS Compound / (2.7665%)			88,653	534,155		534,155	44,981				94,254		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/18/2019	01/22/2024	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (2.719%)			112,217	164,280		164,280	(79,263)				37,550		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2024	1	42,000,000	3M LIBOR, SOFR-OIS Compound / (2.674%)			479,577	707,049		707,049	(339,747)				158,473		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (3M LIBOR, SOFR-OIS Compound)			(164,653)	(1,288,963)		(1,288,963)	5,610				256,819		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	3M LIBOR, SOFR-OIS Compound / (2.751%)			89,337	542,856		542,856	42,431				94,741		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2024	1	25,000,000	2.5935% / (3M LIBOR, SOFR-OIS Compound)			(300,326)	(488,061)		(488,061)	201,261				100,051		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2026	1	18,271,000	3M LIBOR, SOFR-OIS Compound / (2.634%)			218,963	973,323		973,323	103,732				148,491		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (2.8545%)			110,047	1,086,258		1,086,258	(35,478)				197,884		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (2.713%)			117,196	700,738		700,738	50,384				119,060		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2019	03/05/2029	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (2.794%)			112,206	660,730		660,730	53,880				119,175		(b) 0410

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	111,218,000	2.523% / (3M LIBOR, SOFR-OIS Compound)			(1,415,765)	(2,419,114)		(2,419,114)	849,535				464,644		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2049	1	25,000,000	3M LIBOR, SOFR-OIS Compound / (2.8625%)			279,670	2,969,295		2,969,295	15,064				633,658		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	183,559,000	2.538% / (3M LIBOR, SOFR-OIS Compound)			(2,322,870)	(3,974,066)		(3,974,066)	1,389,036				766,868		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2039	1	55,000,000	3M LIBOR, SOFR-OIS Compound / (2.8595%)			613,791	5,948,389		5,948,389	(184,323)				1,089,503		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	75,520,000	2.5215% / (3M LIBOR, SOFR-OIS Compound)			(961,909)	(1,643,406)		(1,643,406)	577,395				315,506		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2029	1	40,000,000	3M LIBOR, SOFR-OIS Compound / (2.6805%)			482,688	2,876,910		2,876,910	201,299				477,387		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	85,000,000	2.522% / (3M LIBOR, SOFR-OIS Compound)			(1,082,445)	(1,849,416)		(1,849,416)	649,673				355,111		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	62,092,000	3M LIBOR, SOFR-OIS Compound / (2.575%)			782,200	3,436,086		3,436,086	359,795				509,834		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	45,000,000	3M LIBOR, SOFR-OIS Compound / (2.582%)			565,308	2,482,371		2,482,371	262,193				369,492		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (3M LIBOR, SOFR-OIS Compound)			(91,142)	(785,425)		(785,425)	11,164				131,558		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2039	1	6,370,000	3M LIBOR, SOFR-OIS Compound / (2.762%)			70,975	764,552		764,552	(24,032)				126,668		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2029	1	5,655,000	3M LIBOR, SOFR-OIS Compound / (2.563%)			68,884	444,341		444,341	23,564				68,409		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (3M LIBOR, SOFR-OIS Compound)			(92,671)	(808,593)		(808,593)	13,301				131,775		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	3M LIBOR, SOFR-OIS Compound / (2.729%)			36,101	394,977		394,977	(12,696)				63,345		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (3M LIBOR, SOFR-OIS Compound)			(101,175)	(949,802)		(949,802)	20,628				131,941		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	3M LIBOR, SOFR-OIS Compound / (2.537%)			78,563	933,914		933,914	(30,069)				126,441		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	3M LIBOR, SOFR-OIS Compound / (2.428%)			208,568	2,542,049		2,542,049	(79,926)				315,785		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (3M LIBOR, SOFR-OIS Compound)			(268,846)	(2,576,564)		(2,576,564)	59,907				330,308		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (3M LIBOR, SOFR-OIS Compound)			(45,457)	(692,945)		(692,945)	2,912				84,021		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (3M LIBOR, SOFR-OIS Compound)			(110,174)	(1,085,158)		(1,085,158)	25,921				126,995		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	3M LIBOR, SOFR-OIS Compound / (2.301%)			85,059	1,067,985		1,067,985	(31,989)				121,003		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (3M LIBOR, SOFR-OIS Compound)			(127,943)	(1,356,125)		(1,356,125)	33,674				149,605		(b) 0411

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2039	1	7,091,000	3M LIBOR, SOFR-OIS Compound / (2.206%)			98,587	1,335,137		1,335,137	(38,837)				142,050		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (3M LIBOR, SOFR-OIS Compound)			(152,083)	(1,684,408)		(1,684,408)	46,801				166,578		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (3M LIBOR, SOFR-OIS Compound)			(172,018)	(1,928,695)		(1,928,695)	54,048				187,456		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (3M LIBOR, SOFR-OIS Compound)			(197,047)	(3,625,209)		(3,625,209)	22,839				321,276		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (3M LIBOR, SOFR-OIS Compound)			(359,190)	(4,133,553)		(4,133,553)	121,054				370,693		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (3M LIBOR, SOFR-OIS Compound)			(389,158)	(2,000,252)		(2,000,252)	(36,284)				197,857		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (3M LIBOR, SOFR-OIS Compound)			(366,063)	(2,884,994)		(2,884,994)	14,971				259,562		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (3M LIBOR, SOFR-OIS Compound)			(270,256)	(5,162,946)		(5,162,946)	36,226				421,565		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (3M LIBOR, SOFR-OIS Compound)			(122,725)	(1,407,356)		(1,407,356)	42,540				123,357		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/08/2019	08/12/2024	1	20,704,000	1.4545% / (3M LIBOR, SOFR-OIS Compound)			(368,093)	(918,643)		(918,643)	179,601				109,545		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (3M LIBOR, SOFR-OIS Compound)			(134,813)	(2,552,782)		(2,552,782)	18,505				210,812		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/12/2019	08/14/2024	1	25,000,000	1.4245% / (3M LIBOR, SOFR-OIS Compound)			(445,550)	(1,121,314)		(1,121,314)	219,482				132,598		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (3M LIBOR, SOFR-OIS Compound)			(246,559)	(2,881,061)		(2,881,061)	88,506				245,875		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (3M LIBOR, SOFR-OIS Compound)			(251,130)	(2,985,940)		(2,985,940)	93,212				245,051		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (3M LIBOR, SOFR-OIS Compound)			(223,900)	(1,768,270)		(1,768,270)	11,508				158,321		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/22/2019	08/27/2039	1	17,000,000	3M LIBOR, SOFR-OIS Compound / (1.6895%)			286,767	4,283,364		4,283,364	(125,267)				341,683		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/29/2019	09/03/2024	1	20,641,000	3M LIBOR, SOFR-OIS Compound / (1.3445%)			381,819	986,494		986,494	(175,986)				112,110		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/05/2019	09/09/2024	1	41,300,000	3M LIBOR, SOFR-OIS Compound / (1.384%)			753,418	1,978,132		1,978,132	(333,251)				225,874		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/05/2019	09/09/2029	1	21,240,000	3M LIBOR, SOFR-OIS Compound / (1.472%)			379,830	2,976,777		2,976,777	(17,279)				264,345		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2039	1	11,400,000	3M LIBOR, SOFR-OIS Compound / (1.659%)			196,054	2,920,385		2,920,385	(82,916)				229,420		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2049	1	8,175,000	3M LIBOR, SOFR-OIS Compound / (1.6975%)			139,430	2,596,517		2,596,517	(16,853)				209,227		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2039	1	8,634,000	3M LIBOR, SOFR-OIS Compound / (1.7545%)			144,072	2,111,506		2,111,506	(60,122)				173,770		(b) 0410

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2024	1	20,720,000	3M LIBOR, SOFR-OIS Compound / (1.515%)			369,500	968,153		968,153	(151,775)				113,708		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2049	1	8,435,000	3M LIBOR, SOFR-OIS Compound / (1.9265%)			127,886	2,348,104		2,348,104	(13,203)				215,949		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2029	1	21,565,000	3M LIBOR, SOFR-OIS Compound / (1.778%)			341,519	2,670,115		2,670,115	10,852				268,864		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (3M LIBOR, SOFR-OIS Compound)			(248,760)	(2,919,562)		(2,919,562)	85,017				247,819		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2049	1	8,347,000	3M LIBOR, SOFR-OIS Compound / (1.8235%)			133,538	2,471,670		2,471,670	(14,093)				214,009		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2039	1	11,600,000	3M LIBOR, SOFR-OIS Compound / (1.818%)			185,248	2,755,371		2,755,371	(77,614)				234,114		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/24/2019	12/30/2039	1	17,782,000	3M LIBOR, SOFR-OIS Compound / (2.0475%)			265,090	3,755,323		3,755,323	(105,063)				361,165		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (3M LIBOR, SOFR-OIS Compound)			(361,418)	(4,311,291)		(4,311,291)	131,295				379,400		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2040	1	17,385,000	3M LIBOR, SOFR-OIS Compound / (1.802%)			277,056	4,216,715		4,216,715	(118,432)				354,243		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (3M LIBOR, SOFR-OIS Compound)			(266,639)	(3,297,963)		(3,297,963)	106,641				248,247		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (3M LIBOR, SOFR-OIS Compound)			(270,509)	(3,358,024)		(3,358,024)	108,839				247,685		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (3M LIBOR, SOFR-OIS Compound)			(422,577)	(5,354,970)		(5,354,970)	175,973				375,843		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,500,000	3M LIBOR, SOFR-OIS Compound / (0.9795%)			534,330	9,197,578		9,197,578	(244,140)				542,991		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,545,000	3M LIBOR, SOFR-OIS Compound / (0.979%)			535,304	9,214,855		9,214,855	(244,597)				543,913		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/13/2020	04/15/2040	1	26,631,000	3M LIBOR, SOFR-OIS Compound / (1.0035%)			533,778	9,163,172		9,163,172	(243,308)				545,675		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/26/2020	05/28/2050	1	14,700,000	3M LIBOR, SOFR-OIS Compound / (0.9755%)			301,521	6,554,912		6,554,912	(54,731)				381,283		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/03/2020	06/05/2040	1	21,192,000	3M LIBOR, SOFR-OIS Compound / (1.0165%)			427,824	7,299,335		7,299,335	(196,966)				436,030		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/04/2020	06/08/2050	1	14,879,000	3M LIBOR, SOFR-OIS Compound / (1.121%)			293,108	6,261,360		6,261,360	(48,453)				386,141		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/05/2020	06/09/2030	1	51,073,000	3M LIBOR, SOFR-OIS Compound / (0.9055%)			1,059,654	9,460,082		9,460,082	(211,397)				672,885		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/31/2020	08/04/2040	1	10,415,000	3M LIBOR, SOFR-OIS Compound / (0.7615%)			220,880	3,947,070		3,947,070	(103,084)				215,328		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/18/2020	08/20/2040	1	10,552,000	3M LIBOR, SOFR-OIS Compound / (0.942%)			215,691	3,763,154		3,763,154	(99,654)				218,440		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/21/2020	08/25/2030	1	30,356,000	3M LIBOR, SOFR-OIS Compound / (0.64%)			672,173	6,239,947		6,239,947	(174,978)				405,966		(b) 0410

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (3M LIBOR, SOFR-OIS Compound)			(436,974)	(5,946,900)		(5,946,900)	204,608				359,388		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	3M LIBOR, SOFR-OIS Compound / (1.0419%)			197,374	4,108,666		4,108,666	(49,829)				243,056		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (3M LIBOR, SOFR-OIS Compound)			(284,716)	(3,902,815)		(3,902,815)	127,439				242,368		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	3M LIBOR, SOFR-OIS Compound / (1.0275%)			213,574	3,703,088		3,703,088	(93,557)				221,373		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	3M LIBOR, SOFR-OIS Compound / (0.771%)			432,923	4,065,143		4,065,143	(100,438)				274,340		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	3M LIBOR, SOFR-OIS Compound / (1.1945%)			206,697	3,518,205		3,518,205	(89,252)				224,016		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	3M LIBOR, SOFR-OIS Compound / (1.2675%)			249,472	5,284,282		5,284,282	(36,319)				347,662		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	3M LIBOR, SOFR-OIS Compound / (1.201%)			1,690,614	28,986,269		28,986,269	(747,098)				1,849,562		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	3M LIBOR, SOFR-OIS Compound / (0.8595%)			2,112,711	19,963,853		19,963,853	(492,915)				1,382,558		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (3M LIBOR, SOFR-OIS Compound)			(385,898)	(5,163,986)		(5,163,986)	164,540				377,451		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2051	1	11,930,000	3M LIBOR, SOFR-OIS Compound / (1.593%)			203,131	4,067,389		4,067,389	(20,251)				313,004		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	3M LIBOR, SOFR-OIS Compound / (1.5385%)			285,931	4,746,766		4,746,766	(119,219)				348,516		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	3M LIBOR, SOFR-OIS Compound / (2.00476%)			699,611	12,090,948		12,090,948	(116,839)				1,142,361		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2021	03/01/2041	1	28,718,000	3M LIBOR, SOFR-OIS Compound / (1.9515%)			446,645	6,691,366		6,691,366	(171,056)				603,592		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	3M LIBOR, SOFR-OIS Compound / (2.02105%)			347,876	5,984,401		5,984,401	(57,427)				571,180		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	3M LIBOR, SOFR-OIS Compound / (1.644%)			533,327	4,838,613		4,838,613	(60,811)				444,264		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	3M LIBOR, SOFR-OIS Compound / (2.0785%)			503,603	7,569,728		7,569,728	(188,894)				734,715		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	3M LIBOR, SOFR-OIS Compound / (2.1642%)			337,965	5,563,621		5,563,621	(49,739)				583,333		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2031	1	31,580,000	3M LIBOR, SOFR-OIS Compound / (1.688%)			521,976	4,712,109		4,712,109	(54,806)				440,530		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (3M LIBOR, SOFR-OIS Compound)			(335,316)	(4,103,824)		(4,103,824)	125,796				395,403		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/10/2021	02/15/2047	1	48,000,000	3M LIBOR, SOFR-OIS Compound / (2.04952%)			703,670	12,005,439		12,005,439	(113,753)				1,166,666		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/11/2021	02/15/2047	1	48,000,000	3M LIBOR, SOFR-OIS Compound / (2.07818%)			696,737	11,785,966		11,785,966	(110,186)				1,166,666		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2031	1	31,512,000	3M LIBOR, SOFR-OIS Compound / (1.6055%)			546,412	4,922,955		4,922,955	(80,846)				442,970		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (3M LIBOR, SOFR-OIS Compound)			(351,763)	(4,296,159)		(4,296,159)	140,648				395,555		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (3M LIBOR, SOFR-OIS Compound)			(361,046)	(4,774,742)		(4,774,742)	153,614				393,696		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2041	1	17,077,000	3M LIBOR, SOFR-OIS Compound / (1.7465%)			275,179	4,479,930		4,479,930	(108,961)				362,051		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (3M LIBOR, SOFR-OIS Compound)			(880,055)	(6,324,082)		(6,324,082)	88,863				491,650		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2031	1	31,131,000	3M LIBOR, SOFR-OIS Compound / (1.1835%)			594,120	5,826,998		5,826,998	(131,688)				441,838		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (3M LIBOR, SOFR-OIS Compound)			(387,673)	(5,308,332)		(5,308,332)	170,455				387,508		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	3M LIBOR, SOFR-OIS Compound / (1.482%)			293,409	4,958,150		4,958,150	(116,971)				353,713		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041	1	16,966,000	3M LIBOR, SOFR-OIS Compound / (1.7105%)			283,583	4,564,958		4,564,958	(107,169)				361,855		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2026	1	20,249,000	3M LIBOR, SOFR-OIS Compound / (0.9195%)			418,071	2,197,062		2,197,062	(19,877)				180,973		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2031	1	20,913,000	3M LIBOR, SOFR-OIS Compound / (1.398%)			372,300	3,664,739		3,664,739	(76,063)				299,876		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (3M LIBOR, SOFR-OIS Compound)			(244,543)	(3,330,630)		(3,330,630)	107,125				263,089		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2031	1	31,641,000	3M LIBOR, SOFR-OIS Compound / (1.596%)			537,422	5,129,534		5,129,534	(88,106)				455,365		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (3M LIBOR, SOFR-OIS Compound)			(352,989)	(4,600,911)		(4,600,911)	144,745				401,217		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	3M LIBOR, SOFR-OIS Compound / (1.1485%)			1,174,558	6,418,956		6,418,956	(4,051)				560,503		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (3M LIBOR, SOFR-OIS Compound)			(808,459)	(5,911,269)		(5,911,269)	36,848				512,141		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2031	1	31,815,000	3M LIBOR, SOFR-OIS Compound / (1.599%)			546,895	5,184,436		5,184,436	(101,386)				460,208		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (3M LIBOR, SOFR-OIS Compound)			(367,188)	(4,812,140)		(4,812,140)	158,997				402,917		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2041	1	17,168,000	3M LIBOR, SOFR-OIS Compound / (1.7495%)			282,899	4,552,413		4,552,413	(108,864)				367,922		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (3M LIBOR, SOFR-OIS Compound)			(204,560)	(3,932,623)		(3,932,623)	17,013				327,515		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/16/2021	05/15/2047	1	46,500,000	3M LIBOR, SOFR-OIS Compound / (1.70773%)			764,526	14,212,279		14,212,279	(149,341)				1,136,020		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2031	1	21,252,000	3M LIBOR, SOFR-OIS Compound / (1.5915%)			364,059	3,513,022		3,513,022	(65,948)				309,767		(b) 0410

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (3M LIBOR, SOFR-OIS Compound)			(135,041)	(2,590,266)		(2,590,266)	7,915				220,235		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/27/2021	12/30/2026	1	41,042,000	3M LIBOR, SOFR-OIS Compound / (1.353%)			753,958	4,158,610		4,158,610	40,014				384,007		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/29/2021	12/31/2026	1	82,083,000	3M LIBOR, SOFR-OIS Compound / (1.3795%)			1,493,607	8,251,277		8,251,277	90,146				768,304		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/30/2021	01/04/2032	1	31,929,000	3M LIBOR, SOFR-OIS Compound / (1.628%)			540,248	5,204,347		5,204,347	(92,612)				465,844		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			760,767	12,947,223		12,947,223	(141,785)				1,167,780		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			336,471	3,049,921		3,049,921	(48,535)				314,368		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(228,132)	(2,813,467)		(2,813,467)	95,143				275,377		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			1,097,618	12,990,011		12,990,011	(450,514)				1,396,865		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(461,964)	(3,175,740)		(3,175,740)	(44,712)				357,235		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			326,009	2,888,794		2,888,794	(39,063)				317,967		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			714,092	11,694,871		11,694,871	(88,496)				1,204,045		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(109,832)	(1,303,333)		(1,303,333)	44,305				140,054		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			85,869	1,239,988		1,239,988	(29,882)				128,609		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			771,545	12,983,295		12,983,295	(136,698)				1,188,905		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			772,418	12,989,266		12,989,266	(136,674)				1,191,116		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			774,979	13,072,202		13,072,202	(137,941)				1,191,116		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			772,686	12,997,954		12,997,954	(136,807)				1,191,116		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			768,204	12,728,717		12,728,717	(132,057)				1,203,395		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(679,755)	(8,970,680)		(8,970,680)	70,055				1,291,808		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(684,866)	(9,151,090)		(9,151,090)	72,888				1,290,334		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			936,810	9,971,405		9,971,405	(345,145)				1,462,702		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			997,928	11,480,301		11,480,301	(391,672)				1,444,916		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			942,208	10,060,863		10,060,863	(348,029)				1,466,910		(b) 0410

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(672,972)	(8,626,932)		(8,626,932)	64,166				1,304,087		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			904,419	9,153,295		9,153,295	(319,971)				1,474,560		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(796,249)	(6,445,905)		(6,445,905)	236,594				1,510,898		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			613,065	6,215,105		6,215,105	(24,898)				1,350,750		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			358,356	2,219,060		2,219,060	58,581				508,838		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(250,998)	(1,946,881)		(1,946,881)	72,359				453,035		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			337,892	1,786,201		1,786,201	75,085				519,108		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(235,278)	(1,456,564)		(1,456,564)	60,412				462,799		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			249,888	1,615,216		1,615,216	24,433				344,982		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(171,899)	(1,365,719)		(1,365,719)	52,027				304,900		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(63,037)	(123,815)		(123,815)	8,087				162,142		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			524,037	(596,736)		(596,736)	(21,174)				1,664,200		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			478,108	1,311,594		1,311,594	85,503				1,485,078		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			559,041	290,716		290,716	(48,099)				1,652,263		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			159,220	153,061		153,061	105,997				364,675		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(200,240)	(296,802)		(296,802)	(298,390)				408,556		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			74,544	9,341		9,341	55,747				183,668		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(119,898)	(160,603)		(160,603)	12,252				326,156		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			163,428	258,516		258,516	97,942				366,644		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			163,308	262,473		262,473	97,529				366,841		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(119,881)	(167,039)		(167,039)	12,339				326,190		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			156,471	233,013		233,013	233,013				368,455		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(200,233)	(390,705)		(390,705)	(390,705)				415,942		(b) 0411

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			33,279	126,622		126,622	126,622				77,433		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(172,806)	(1,002,695)		(1,002,695)	(1,002,695)				475,819		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			140,644	881,999		881,999	881,999				442,784		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(144,559)	(1,430,133)		(1,430,133)	(1,430,133)				720,708		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			70,818	201,247		201,247	201,247				186,078		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(292,534)	1,346,619		1,346,619	1,346,619				1,344,604		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			254,287	(1,144,913)		(1,144,913)	(1,144,913)				1,259,699		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(122,171)	(1,043,096)		(1,043,096)	(1,043,096)				481,883		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			100,237	954,417		954,417	954,417				448,770		(b) 0410
1119999999 - Swaps - Hedging Other - Interest Rate												3,059,069	145,193,355	XXX	145,193,355	1,743,384				137,668,447	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												3,059,069	145,193,355	XXX	145,193,355	1,743,384				137,668,447	XXX	XXX
Swaps - Replication - Interest Rate																						
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	3 Months LIBOR / (5.4597%)			(168,874)	(5,422,046)		(2,349,707)	747,441				710,998		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	3M LIBOR, SOFR-OIS Compound / (2.625%)			171,827	1,577,389		2,218,316	(33,022)				340,573		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	3M LIBOR, SOFR-OIS Compound / (2.75436%)			249,423	2,024,918		3,030,533	(42,366)				535,341		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	3M LIBOR, SOFR-OIS Compound / (2.6549%)			519,454	4,751,496		6,761,145	(99,218)				1,071,734		(b) 0453
1179999999 - Swaps - Replication - Interest Rate												771,830	2,931,756	XXX	9,660,287	572,835				2,658,647	XXX	XXX
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
1229999999 - Swaps - Replication - Subtotal - Replication												771,830	2,931,756	XXX	9,660,287	572,835				2,658,647	XXX	XXX
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												3,830,899	148,125,111	XXX	154,853,642	2,316,219				140,327,094	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												3,830,899	148,125,111	XXX	154,853,642	2,316,219				140,327,094	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Forwards - Hedging Other																						
Fx EUR 1.00 PAY per USD $1.101627 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	04/20/2023	07/17/2023	1	8,499,052	Fx USD $1.00 per (EUR 0.907748)				72,830		72,830		72,830			9,168		(b) 0261
Fx GBP 1.00 PAY per USD $1.245972 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	04/24/2023	07/14/2023	1	4,162,792	Fx USD $1.00 per (GBP 0.802586)				(85,681)		(85,681)		(85,681)			4,075		(b) 0261
Fx AUD 1.00 PAY per USD $0.671561 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	05/02/2023	07/20/2023	1	1,695,019	Fx USD $1.00 per (AUD 1.489068)				13,236		13,236		13,236			1,983		(b) 0261
Fx GBP 1.00 PAY per USD $1.262809 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	05/05/2023	07/28/2023	1	5,706,634	Fx USD $1.00 per (GBP 0.791885)				(31,325)		(31,325)		(31,325)			7,900		(b) 0261
Fx EUR 1.00 PAY per USD $1.103269 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	05/09/2023	07/31/2023	1	6,397,855	Fx USD $1.00 per (EUR 0.906397)				59,698		59,698		59,698			9,319		(b) 0261
Fx EUR 1.00 PAY per USD $1.084561 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	05/23/2023	08/14/2023	1	7,819,683	Fx USD $1.00 per (EUR 0.922032)				(65,387)		(65,387)		(65,387)			13,724		(b) 0261
Fx GBP 1.00 PAY per USD $1.237866 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573	05/30/2023	08/11/2023	1	5,403,286	Fx USD $1.00 per (GBP 0.807842)				(147,685)		(147,685)		(147,685)			9,161		(b) 0261
Fx USD $1.00 PAY per EUR 0.92794 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	05/30/2023	08/14/2023	1	373,947	Fx EUR 1.00 per (USD $1.077656)				5,527		5,527		5,527			656		(b) 0260
Fx USD $1.00 PAY per AUD 1.540329 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	05/31/2023	08/03/2023	1	893,965	Fx AUD 1.00 per (USD $0.649212)				24,369		24,369		24,369			1,364		(b) 0260
Fx EUR 1.00 PAY per USD $1.072497 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573	06/07/2023	08/16/2023	1	6,974,449	Fx USD $1.00 per (EUR 0.932404)				(135,983)		(135,983)		(135,983)			12,509		(b) 0261
Fx AUD 1.00 PAY per USD $0.677729 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	06/12/2023	07/20/2023	1	3,917,953	Fx USD $1.00 per (AUD 1.475516)				65,876		65,876		65,876			4,584		(b) 0261
Fx GBP 1.00 PAY per USD $1.264519 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	06/14/2023	08/25/2023	1	5,480,423	Fx USD $1.00 per (GBP 0.790815)				(31,802)		(31,802)		(31,802)			10,730		(b) 0261
Fx USD $1.00 PAY per AUD 1.465432 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	06/15/2023	07/20/2023	1	1,317,018	Fx AUD 1.00 per (USD $0.682393)				(30,947)		(30,947)		(30,947)			1,541		(b) 0260
Fx EUR 1.00 PAY per USD $1.098564 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	06/16/2023	08/29/2023	1	6,546,345	Fx USD $1.00 per (EUR 0.910279)				23,971		23,971		23,971			13,266		(b) 0261
Fx USD $1.00 PAY per GBP 0.785674 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573	06/21/2023	08/23/2023	1	529,481	Fx GBP 1.00 per (USD $1.272793)				(364)		(364)		(364)			1,018		(b) 0260
1439999999 - Forwards - Hedging Other													(263,666)	XXX	(263,666)		(263,666)			100,999	XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(263,666)	XXX	(263,666)		(263,666)			100,999	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - 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												3,059,069	144,929,689	XXX	144,929,689	1,743,384	(263,666)			137,769,446	XXX	XXX
1719999999 Subtotal - Replication												771,830	2,931,756	XXX	9,660,287	572,835				2,658,647	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												3,830,899	147,861,445	XXX	154,589,975	2,316,219	(263,666)			140,428,093	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
B0001	110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
B0002	111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
B0003	260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
B0004	261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
B0005	410	Hedges against rising interest rates that impact our Group Variable Annuity Business
B0006	411	Hedges against declining interest rates that impact our Group Variable Annuity Business
B0007	453	RSAT which hedges against fixed interest rates by converting fixed interest securities to variable rate securities, matching one interest rate swap closely with several fixed interest securities as to duration and total size

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
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	15 Cumulative Variation Margin	16 Deferred Variation Margin	17 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
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
WNU3 Comdty	1,000	136,218,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/24/2023	134.9844	136.2188	1,250,000	1,250,000				1,234,370	1,234,370	6,500,000	(b) 0310	1,000
WNU3 Comdty	1,319	179,672,531	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/25/2023	134.6406	136.2188	1,648,750	1,648,750				2,081,540	2,081,540	8,573,500	(b) 0310	1,000
WNU3 Comdty	500	68,109,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	133.6563	136.2188	625,000	625,000				1,281,250	1,281,250	3,250,000	(b) 0310	1,000
WNU3 Comdty	246	33,509,813	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/30/2023	134.2344	136.2188	307,500	307,500				488,155	488,155	1,599,000	(b) 0310	1,000
WNU3 Comdty	68	9,262,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/30/2023	134.2422	136.2188	85,000	85,000				134,406	134,406	442,000	(b) 0310	1,000
WNU3 Comdty	622	84,728,063	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/31/2023	135.7266	136.2188	777,500	777,500				306,142	306,142	4,043,000	(b) 0310	1,000
WNU3 Comdty	20	2,724,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/13/2023	135.0625	136.2188	25,000	25,000				23,125	23,125	130,000	(b) 0310	1,000
WNU3 Comdty	50	6,810,938	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/29/2023	134.9688	136.2188	62,500	62,500				62,500	62,500	325,000	(b) 0310	1,000
USU3 Comdty	472	59,899,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/25/2023	126.8750	126.9063	354,000	354,000				14,750	14,750	1,982,400	(b) 0310	1,000
USU3 Comdty	165	20,939,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	125.8125	126.9063	123,750	123,750				180,469	180,469	693,000	(b) 0310	1,000
USU3 Comdty	500	63,453,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	125.8359	126.9063	375,000	375,000				535,155	535,155	2,100,000	(b) 0310	1,000
USU3 Comdty	2,000	253,812,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	125.8438	126.9063	1,500,000	1,500,000				2,125,000	2,125,000	8,400,000	(b) 0310	1,000
USU3 Comdty	647	82,108,344	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/30/2023	125.9766	126.9063	485,250	485,250				601,509	601,509	2,717,400	(b) 0310	1,000
USU3 Comdty	30	3,807,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/07/2023	127.1875	126.9063	22,500	22,500				(8,438)	(8,438)	126,000	(b) 0310	1,000
USU3 Comdty	50	6,345,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/23/2023	128.4063	126.9063	37,500	37,500				(75,000)	(75,000)	210,000	(b) 0310	1,000
USU3 Comdty	25	3,172,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/30/2023	127.1250	126.9063	(5,469)	(5,469)				(5,469)	(5,469)	105,000	(b) 0310	1,000
TYU3 Comdty	360	40,415,627	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	113.3828	112.2656	50,627	50,627				(402,185)	(402,185)	756,000	(b) 0310	1,000
TYU3 Comdty	75	8,419,922	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/12/2023	113.4844	112.2656	10,547	10,547				(91,406)	(91,406)	157,500	(b) 0310	1,000
NQU3 Index	20	6,134,800	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/14/2023	15,098.0500	15,337.0000	94,700	94,700				95,580	95,580	336,000	(b) 0110	20
NQU3 Index	20	6,134,800	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/15/2023	15,198.6000	15,337.0000	94,700	94,700				55,360	55,360	336,000	(b) 0110	20
NQU3 Index	20	6,134,800	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/15/2023	15,199.1500	15,337.0000	94,700	94,700				55,140	55,140	336,000	(b) 0110	20
NQU3 Index	20	6,134,800	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/15/2023	15,199.9000	15,337.0000	94,700	94,700				54,840	54,840	336,000	(b) 0110	20
NQU3 Index	29	8,895,460	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/15/2023	15,200.0000	15,337.0000	137,315	137,315				79,460	79,460	487,200	(b) 0110	20
NQU3 Index	14	4,294,360	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/14/2023	15,098.0500	15,337.0000	66,290	66,290				66,906	66,906	235,200	(b) 0110	20
1539999999 - Long Futures - Hedging Other												8,317,360	8,317,360				8,893,160	8,893,160	44,176,200	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures												8,317,360	8,317,360				8,893,160	8,893,160	44,176,200	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
UXYU3 Comdty	365	43,229,688	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	118.8125	118.4375	(108,358)	(108,358)				136,875	136,875	1,131,500	(b) 0311	1,000
UXYU3 Comdty	50	5,921,875	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/12/2023	119.3125	118.4375	(14,844)	(14,844)				43,750	43,750	155,000	(b) 0311	1,000
UXYU3 Comdty	21	2,487,188	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/13/2023	118.5781	118.4375	(6,234)	(6,234)				2,953	2,953	65,100	(b) 0311	1,000

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
UXYU3 Comdty	4	473,750	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/13/2023	118.5938	118.4375	(1,187)	(1,187)				625	625	12,400	(b) 0311	1,000
UXYU3 Comdty	50	5,921,875	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/29/2023	118.1719	118.4375	(14,844)	(14,844)				(13,281)	(13,281)	155,000	(b) 0311	1,000
UXYU3 Comdty	50	5,921,875	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/20/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	06/30/2023	118.5313	118.4375	4,688	4,688				4,688	4,688	155,000	(b) 0311	1,000
FVU3 Comdty	300	32,128,125	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/29/2023	Chicago Brd of Trade - 1UAUICT04EQ4D06ZH473	05/26/2023	108.4219	107.0938						398,439	398,439	420,000	(b) 0311	1,000
MFSU3 Index	170	18,321,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,137.4000	2,155.5000	(215,050)	(215,050)				(153,850)	(153,850)	614,329	(b) 0111	50
MFSU3 Index	500	53,887,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,138.2000	2,155.5000	(632,500)	(632,500)				(432,500)	(432,500)	1,806,851	(b) 0111	50
MFSU3 Index	9	969,975	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,138.9000	2,155.5000	(11,385)	(11,385)				(7,470)	(7,470)	32,523	(b) 0111	50
MFSU3 Index	98	10,561,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.0000	2,155.5000	(123,970)	(123,970)				(80,850)	(80,850)	354,143	(b) 0111	50
MFSU3 Index	48	5,173,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.1000	2,155.5000	(60,720)	(60,720)				(39,360)	(39,360)	173,458	(b) 0111	50
MFSU3 Index	2	215,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.2000	2,155.5000	(2,530)	(2,530)				(1,630)	(1,630)	7,227	(b) 0111	50
MFSU3 Index	2	215,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.5000	2,155.5000	(2,530)	(2,530)				(1,600)	(1,600)	7,227	(b) 0111	50
MFSU3 Index	91	9,807,525	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.6000	2,155.5000	(115,115)	(115,115)				(72,345)	(72,345)	328,847	(b) 0111	50
MFSU3 Index	500	53,887,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,139.7000	2,155.5000	(632,500)	(632,500)				(395,000)	(395,000)	1,806,851	(b) 0111	50
MFSU3 Index	26	2,802,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.0000	2,155.5000	(32,890)	(32,890)				(18,850)	(18,850)	93,956	(b) 0111	50
MFSU3 Index	2	215,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.4000	2,155.5000	(2,530)	(2,530)				(1,410)	(1,410)	7,227	(b) 0111	50
MFSU3 Index	3	323,325	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.5000	2,155.5000	(3,795)	(3,795)				(2,100)	(2,100)	10,841	(b) 0111	50
MFSU3 Index	15	1,616,625	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.6000	2,155.5000	(18,975)	(18,975)				(10,425)	(10,425)	54,206	(b) 0111	50
MFSU3 Index	405	43,648,875	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.7000	2,155.5000	(512,325)	(512,325)				(279,450)	(279,450)	1,463,549	(b) 0111	50
MFSU3 Index	49	5,280,975	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,141.8000	2,155.5000	(61,985)	(61,985)				(33,565)	(33,565)	177,071	(b) 0111	50
MFSU3 Index	183	19,722,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/13/2023	2,163.0000	2,155.5000	(231,495)	(231,495)				68,625	68,625	661,307	(b) 0111	50
MFSU3 Index	250	26,943,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/12/2023	2,144.1000	2,155.5000	(316,250)	(316,250)				(142,500)	(142,500)	903,426	(b) 0111	50
MFSU3 Index	200	21,555,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/13/2023	2,162.8000	2,155.5000	(253,000)	(253,000)				73,000	73,000	722,740	(b) 0111	50
MFSU3 Index	176	18,968,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/18/2023	NY Stock Exchnge/ICE -	06/13/2023	2,162.9000	2,155.5000	(222,640)	(222,640)				65,120	65,120	636,012	(b) 0111	50
ESU3 Index	211	47,351,038	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,348.8000	4,488.2500	(553,875)	(553,875)				(1,471,198)	(1,471,198)	2,363,200	(b) 0111	50
ESU3 Index	500	112,206,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,348.8500	4,488.2500	(1,312,500)	(1,312,500)				(3,485,000)	(3,485,000)	5,600,000	(b) 0111	50
ESU3 Index	500	112,206,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,348.9500	4,488.2500	(1,312,500)	(1,312,500)				(3,482,500)	(3,482,500)	5,600,000	(b) 0111	50
ESU3 Index	500	112,206,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1000	4,488.2500	(1,312,500)	(1,312,500)				(3,478,750)	(3,478,750)	5,600,000	(b) 0111	50
ESU3 Index	200	44,882,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/13/2023	4,387.6500	4,488.2500	(525,000)	(525,000)				(1,006,000)	(1,006,000)	2,240,000	(b) 0111	50
ESU3 Index	200	44,882,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/13/2023	4,387.7000	4,488.2500	(525,000)	(525,000)				(1,005,500)	(1,005,500)	2,240,000	(b) 0111	50
ESU3 Index	400	89,765,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/13/2023	4,387.7500	4,488.2500	(1,050,000)	(1,050,000)				(2,010,000)	(2,010,000)	4,480,000	(b) 0111	50
ESU3 Index	50	11,220,625	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/14/2023	4,390.0000	4,488.2500	(131,250)	(131,250)				(245,625)	(245,625)	560,000	(b) 0111	50
ESU3 Index	200	44,882,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/14/2023	4,415.9000	4,488.2500	(525,000)	(525,000)				(723,500)	(723,500)	2,240,000	(b) 0111	50
ESU3 Index	200	44,882,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	06/14/2023	4,416.5000	4,488.2500	(525,000)	(525,000)				(717,500)	(717,500)	2,240,000	(b) 0111	50

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Future 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
ESU3 Index	200	44,882,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/14/2023	4,416.6000	4,488.2500	(525,000)	(525,000)				(716,500)	(716,500)	2,240,000	(b) 0111	50
ESU3 Index	152	34,110,700	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/15/2023	4,418.8000	4,488.2500	(399,000)	(399,000)				(527,820)	(527,820)	1,702,400	(b) 0111	50
ESU3 Index	15	3,366,188	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/22/2023	4,418.7500	4,488.2500	(39,375)	(39,375)				(52,125)	(52,125)	168,000	(b) 0111	50
ESU3 Index	15	3,366,188	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/26/2023	4,383.2500	4,488.2500	(39,375)	(39,375)				(78,750)	(78,750)	168,000	(b) 0111	50
ESU3 Index	427	95,824,138	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/13/2023	4,387.7500	4,488.2500	(1,120,875)	(1,120,875)				(2,145,675)	(2,145,675)	4,782,400	(b) 0111	50
ESU3 Index	1	224,413	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/29/2023	4,436.7500	4,488.2500	(2,625)	(2,625)				(2,575)	(2,575)	11,200	(b) 0111	50
ESU3 Index	19	4,263,838	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/29/2023	4,437.0000	4,488.2500	(49,875)	(49,875)				(48,688)	(48,688)	212,800	(b) 0111	50
RTYU3 Index	260	24,748,100	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/12/2023	1,886.7000	1,903.7000	(72,800)	(72,800)				(221,000)	(221,000)	1,612,000	(b) 0111	50
RTYU3 Index	350	33,314,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/12/2023	1,886.8000	1,903.7000	(98,000)	(98,000)				(295,750)	(295,750)	2,170,000	(b) 0111	50
RTYU3 Index	175	16,657,375	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/12/2023	1,886.9500	1,903.7000	(49,000)	(49,000)				(146,563)	(146,563)	1,085,000	(b) 0111	50
RTYU3 Index	376	35,789,560	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/13/2023	1,895.1500	1,903.7000	(105,280)	(105,280)				(160,740)	(160,740)	2,331,200	(b) 0111	50
RTYU3 Index	200	19,037,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/13/2023	1,895.2000	1,903.7000	(56,000)	(56,000)				(85,000)	(85,000)	1,240,000	(b) 0111	50
RTYU3 Index	230	21,892,550	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/15/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	06/14/2023	1,916.7000	1,903.7000	(64,400)	(64,400)				149,500	149,500	1,426,000	(b) 0111	50
1609999999 - Short Futures - Hedging Other												(13,987,194)	(13,987,194)				(22,849,369)	(22,849,369)	64,267,993	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures												(13,987,194)	(13,987,194)				(22,849,369)	(22,849,369)	64,267,993	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other												(5,669,834)	(5,669,834)				(13,956,208)	(13,956,208)	108,444,193	XXX	XXX
1759999999 – Totals												(5,669,834)	(5,669,834)				(13,956,208)	(13,956,208)	108,444,193	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 Bank of America (Merrill Lynch)	(20,219,340)	28,505,715	8,286,375
Total Net Cash Deposits	(20,219,340)	28,505,715	8,286,375

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
B0002	111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
B0003	130	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
B0004	131	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business
B0005	310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
B0006	311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the 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		599,744,172	(457,288,895)	599,744,172	603,400,363	(454,216,555)	603,400,363	248,771,287	248,771,287
Over-The-Counter												
NAIC 1 Designation												
BANK OF AMERICA NA- B4TYDEB6GKMZ0031MB27	Y	Y	(28,150,000)				28,150,000			28,150,000		
BARCLAYS BANK PLC- G5GSEF7VJP5I70UK5573	Y	Y	15,812,178			(284,032)			(284,032)		22,689	
BNP PARIBAS- R0MUWSFPU8MPRO8K5P83	Y	Y				(148,429)			(148,429)		16,345	
CDN IMP BNK OF COMRC- 2IGI19DL77OX0HC3ZE78	Y	Y	320,000									
CITIBANK NA- E57ODZWZ7FF32TWEFA76	Y	Y	3,268,000									
DEUTSCHE BANK AG- 7LTWFZYICNSX8D621K86	Y	Y	7,298,000									
GOLDMAN SACHS INTERN- W22LROWP2IHZNBB6K528	Y	Y	39,520,000		24,369	(31,325)		24,369	(31,325)		9,264	
MGN STNLY&CO INT PLC- 4PQUHN3JPFGFNF3BB653	Y	Y	27,426,000		241,139	(65,387)		241,139	(65,387)		52,701	
MORGAN STANLEY CAP S- I7331LVCZKQKX5T7XV54	Y	Y	280,000									
ROYAL BANK OF CANADA- ES7IP3U3RHIGC71XBU11	Y	Y	(78,237)				78,237			78,237		
0299999999 - Total NAIC 1 Designation			65,695,941		265,508	(529,174)	28,228,237	265,508	(529,174)	28,228,237	100,999	
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			65,695,941		600,009,680	(457,818,069)	627,972,409	603,665,871	(454,745,729)	631,628,600	248,872,285	248,771,287
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					600,009,680	(457,818,069)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the 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)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA NA - B4TYDEB6GKMZ0031MB27	CASH	000000-00-0	USD CASH	28,150,000	28,150,000	28,150,000		I
MULT EXCHANGES BoAML -	CORPORATE	05723K-AE-0	BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337%	22,206,550	24,000,000	24,257,360	12/15/2027	I
MULT EXCHANGES BoAML -	TREASURY	912810-RD-2	US GOVERNMENT TREASURY NOTE 0.75%	34,491,155	36,000,000		11/15/2043	I
MULT EXCHANGES BoAML -	TREASURY	912828-6F-2	US GOVERNMENT TREASURY NOTE 2.5%	30,574,837	32,000,000		02/28/2026	I
MULT EXCHANGES BoAML -	TREASURY	91282C-EK-3	US GOVERNMENT TREASURY NOTE 2.5%	40,208,480	41,000,000		04/30/2024	I
MULT EXCHANGES BoAML -	CASH	000000-00-0	USD CASH	9,760,000	9,760,000	9,760,000		I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-FG-1	US GOVERNMENT TREASURY NOTE 3.25%	78,087	80,000	79,028	08/31/2024	I
0199999999 Total				165,469,109	170,990,000	62,246,387	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)
Collateral Pledged to Reporting Entity								
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912828-Z9-4	US GOVERNMENT TREASURY NOTE 1.5%	82,592	96,000	XXX	02/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	14,038,028	17,613,000	XXX	08/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-CB-5	US GOVERNMENT TREASURY NOTE 1.625%	1,738,592	2,046,000	XXX	05/15/2031	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-GL-9	US GOVERNMENT TREASURY NOTE 4%	599,321	600,000	XXX	02/15/2026	V
CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78	CASH	000000-00-0	USD CASH	320,000	320,000	XXX		V
CITIBANK NA - E57ODZWZ7FF32TWEFA76	CASH	000000-00-0	USD CASH	3,268,000	3,268,000	XXX		V
DEUTSCHE BANK AG - 7LTWFZYICNSX8D621K86	CASH	000000-00-0	USD CASH	7,298,000	7,298,000	XXX		V
GOLDMAN SACHS INTERN - W22LROWP2IHZNBB6K528	CASH	000000-00-0	USD CASH	39,520,000	39,520,000	XXX		V
MGN STNLY&CO INT PLC - 4PQUHN3JPFGFNF3BB653	CASH	000000-00-0	USD CASH	27,426,000	27,426,000	XXX		V
MORGAN STANLEY CAP S - I7331LVCZKQKX5T7XV54	CASH	000000-00-0	USD CASH	280,000	280,000	XXX		V
0299999999 Total				94,570,533	98,467,000	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	Charlotte, North Carolina					1,787,383	(60,553)	(32,802)	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		4.700	94,058		4,343,378	39,984,711	5,164,057	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
Intrafi	Arlington, Virginia		5.000	491,579		45,062,337	45,242,772	45,419,967	XXX
JP Morgan Chase	New York, New York		4.800	4,065,295		200,472,029	188,669,738	243,720,019	XXX
JP Morgan Chase	New York, New York	C				98,714,971	98,714,971	98,727,471	XXX
State Street	Boston, Massachusetts					74,430	(274,175)	1,536,949	XXX
UMB Bank	Kansas City, Missouri		5.150	487,549		(29,172,266)	(35,293,438)	(47,597,479)	XXX
US Bank	Minneapolis, Minnesota	SD				840,000	840,000	840,000	XXX
Wells Fargo	San Francisco, California	SD				600,000	600,000	600,000	XXX
Wilmington Trust	Wilmington, Delaware	SD				1,500,000	1,500,000	1,500,000	XXX
Xeros Business Services	Quincy, Massachusetts	SD				500,000	500,000	500,000	XXX
0199998 Deposits in 2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX	XXX	33,691		146,086	146,407	146,718	XXX
0199999 Total Open Depositories		XXX	XXX	5,172,172		325,368,348	341,070,433	351,024,900	XXX
0399999 Total Cash on Deposit		XXX	XXX	5,172,172		325,368,348	341,070,433	351,024,900	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX	5,172,172		325,368,348	341,070,433	351,024,900	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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	TREASURY BILL		05/04/2023	5.400	07/05/2023	14,491,230		115,205
XXX	TREASURY BILL		05/04/2023	4.925	07/11/2023	12,482,765		97,340
XXX	TREASURY BILL		05/18/2023	5.020	07/18/2023	12,470,206		67,817
XXX	TREASURY BILL		05/25/2023	5.350	07/25/2023	14,448,036		68,708
XXX	TREASURY BILL		06/01/2023	5.220	08/01/2023	12,443,608		45,108
XXX	TREASURY BILL		06/08/2023	5.120	08/08/2023	24,864,542		63,653
XXX	TREASURY BILL		06/22/2023	5.140	08/22/2023	24,814,283		14,172
0019999999 - Bonds - U.S. Governments - Issuer Obligations						116,014,670		472,003
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Government Bonds						116,014,670		472,003
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						116,014,670		472,003
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						116,014,670		472,003
Sweep Accounts								
Exempt Money Market Mutual Funds — as Identified by SVO								
09248U-71-8	BLACKROCK FED FUND		05/01/2023	4.980	XXX	1,380,430	5,657	179,269
857492-86-2	STATE STREET INSTL INVT		06/30/2023	5.030	XXX	107,197,457	328,774	741,714
85749T-57-4	STATE ST INST TR PL MM CABR		06/30/2023		XXX	113,000,000		
8209999999 - Exempt Money Market Mutual Funds — as Identified by SVO						221,577,887	334,431	920,983
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								

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 & Accrued	9 Amount Received During Year
XXX	INFRASTRUCTURE INDIA HOLD CO		06/28/2023	8.250	07/31/2023	94,500,000	64,969	
XXX	APSEC REPO CASH COLLATERAL		05/26/2023		01/01/9999	1,811,820		
XXX	APSEC REPO CASH COLLATERAL		05/22/2023		01/01/9999	38,363,343		366,076
XXX	APSEC REPO CASH COLLATERAL	SS	01/24/2023		01/01/9999	(35,000,000)		
XXX	CASH COLLATERAL FEDFUNDS		06/30/2023		07/31/2023	1,170,000	10,214	84,708
8509999999 - Other Cash Equivalents						100,845,163	75,183	450,784
8609999999 Total Cash Equivalents						438,437,720	409,614	1,843,770