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

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2022

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 1601 Trapelo Road, Suite 30 (Street and Number or P.O. Box), Waltham, MA, US 02451 (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) 781-790-8689 (Area Code) (Telephone Number)

Internet Web Site Address www.delawarelife.com

Statutory Statement Contact Lynn Marie Kelley (Name) 781-790-8689 (Area Code) (Telephone Number) (Extension)

lynn.kelley@delawarelife.com (E-mail Address) 781-890-1048 (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 | VICTOR EDWARD AKIN # | Chief Actuary |

## OTHER OFFICERS

| | | | |
|---|---|---|---|
| ANDREW FRANCIS KENNEY | Chief Investment Officer | MICHAEL KEVIN MORAN # | Chief Accounting Officer and Treasurer |
| ROBERT BRIAN STANTON | Chief Operating Officer | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| DENNIS ARTHUR CULLEN | DAVID EUGENE SAMS, JR | CURTIS PAUL STEGER | |

State of Massachusetts
ss
County of Middlesex

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 | MICHAEL SCOTT BLOOM | MICHAEL KEVIN MORAN |
| Chief Executive Officer and President | Chief Legal Officer and Secretary | Chief Accounting Officer and Treasurer |

Subscribed and sworn to before me this 29th day of July, 2022

Maryellen Percuoco, Notary Public
February 21, 2025

MARYELLEN PERCUOCO
Notary Public Commonwealth of Massachusetts
My Commission Expires February 21, 2025

a. Is this an original filing? Yes [ X ] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

# 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 | 13,769,107,541 | | 13,769,107,541 | 13,204,813,205 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 1,091,041,091 | | 1,091,041,091 | 1,227,980,694 |
| 2.2 Common stocks | 523,063,210 | | 523,063,210 | 551,698,641 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 1,106,319,498 | | 1,106,319,498 | 902,966,785 |
| 3.2 Other than first liens | 146,892,784 | | 146,892,784 | 57,489,445 |
| 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 ($ 468,903,127 ), cash equivalents ($ 571,657,254 ) and short-term investments ($ 1,916,950,926 ) | 2,957,511,307 | | 2,957,511,307 | 2,399,197,894 |
| 6. Contract loans (including $ ........ premium notes) | 364,118,958 | 147,274 | 363,971,684 | 373,116,239 |
| 7. Derivatives | 433,364,546 | | 433,364,546 | 481,780,893 |
| 8. Other invested assets | 1,342,229,426 | 16,979,273 | 1,325,250,153 | 1,567,790,728 |
| 9. Receivables for securities | 175,846,237 | | 175,846,237 | 470,229,340 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | 6,845,464 | | 6,845,464 | 1,797,711 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 21,916,340,061 | 17,126,547 | 21,899,213,514 | 21,238,861,575 |
| 13. Title plants less $ ........ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 267,413,921 | | 267,413,921 | 256,610,948 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 2,553 | | 2,553 | 10,883 |
| 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 ($ 121,170 ) and contracts subject to redetermination ($ ........ ) | 121,170 | | 121,170 | 111,714 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 14,517,323 | 431,604 | 14,085,719 | 11,441,653 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | 626,196 | | 626,196 | 1,416,444 |
| 17. Amounts receivable relating to uninsured plans | 447,492 | | 447,492 | 357,194 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 23,580,229 | | 23,580,229 | 11,936,049 |
| 18.2 Net deferred tax asset | 37,834,757 | | 37,834,757 | 11,533,014 |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | 5,030,231 | 4,764,641 | 265,590 | 327,191 |
| 21. Furniture and equipment, including health care delivery assets ($ ........ ) | 1,519,924 | 1,519,924 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 79,799,072 | | 79,799,072 | 2,316,676 |
| 24. Health care ($ 70,951 ) and other amounts receivable | 78,199 | 7,248 | 70,951 | 7,267 |
| 25. Aggregate write-ins for other-than-invested assets | 330,486,185 | 12,375,931 | 318,110,254 | 167,820,639 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 22,677,797,313 | 36,225,895 | 22,641,571,418 | 21,702,751,247 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 19,073,835,411 | | 19,073,835,411 | 22,677,936,992 |
| 28. Total (Lines 26 and 27) | 41,751,632,724 | 36,225,895 | 41,715,406,829 | 44,380,688,239 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. Mortgage escrow funds | 6,845,464 | | 6,845,464 | 1,797,711 |
| 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) | 6,845,464 | | 6,845,464 | 1,797,711 |
| 2501. Reinsurance deposit asset | 297,894,677 | | 297,894,677 | 144,802,448 |
| 2502. Accounts receivable fee and other income | 12,667,983 | | 12,667,983 | 16,245,005 |
| 2503. Miscellaneous receivables and other assets | 15,370,390 | 7,852,180 | 7,518,210 | 6,717,375 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 4,553,135 | 4,523,751 | 29,384 | 55,811 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 330,486,185 | 12,375,931 | 318,110,254 | 167,820,639 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 1. Aggregate reserve for life contracts $ 16,905,263,098 less $ included in Line 6.3 (including $ Modco Reserve) | 16,905,263,098 | 16,058,882,675 |
| 2. Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 491,671 | 983,341 |
| 3. Liability for deposit-type contracts (including $ Modco Reserve) | 1,558,490,572 | 1,363,403,393 |
| 4. Contract claims: | | |
| 4.1 Life | 36,587,826 | 36,255,304 |
| 4.2 Accident and health | 277,389 | 401,254 |
| 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 $ 754 accident and health premiums | 754 | |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | 3,510,825 | 50,934 |
| 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 $ 325,004 assumed and $ 15,898,703 ceded | 16,223,707 | 22,709,656 |
| 9.4 Interest Maintenance Reserve | 25,137,088 | 27,763,592 |
| 10. Commissions to agents due or accrued-life and annuity contracts $ 44,208,899 , accident and health $ and deposit-type contract funds $ | 44,208,899 | 31,700,538 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 28,815,908 | 33,177,614 |
| 13. Transfers to Separate Accounts due or accrued (net) (including $ (26,139,437) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (111,260,310) | (109,403,083) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 3,738,513 | 4,108,449 |
| 15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses) | | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 12,266,757 | 8,909,794 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 866,025 | 938,240 |
| 18. Amounts held for agents' account, including $ agents' credit balances | | |
| 19. Remittances and items not allocated | 55,563,212 | 24,935,354 |
| 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 $ | | 93,000,000 |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 140,779,875 | 234,423,054 |
| 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 256,441,073 | 253,772,075 |
| 24.04 Payable to parent, subsidiaries and affiliates | 10,751,327 | 57,428,116 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | 6,905 | 14,377 |
| 24.07 Funds held under coinsurance | 309,294,826 | 152,630,021 |
| 24.08 Derivatives | 215,875,101 | 155,408,429 |
| 24.09 Payable for securities | 1,014,527,741 | 1,101,002,957 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes $ and interest thereon $ | | |
| 25. Aggregate write-ins for liabilities | 80,302,799 | 73,914,510 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 20,608,161,581 | 19,626,410,595 |
| 27. From Separate Accounts statement | 19,073,834,173 | 22,677,935,681 |
| 28. Total liabilities (Lines 26 and 27) | 39,681,995,754 | 42,304,346,276 |
| 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 | 1,425,920,461 | 1,425,920,461 |
| 34. Aggregate write-ins for special surplus funds | | |
| 35. Unassigned funds (surplus) | 210,840,931 | 253,771,819 |
| 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 $ 1,238 in Separate Accounts Statement) | 2,026,974,075 | 2,069,904,963 |
| 38. Totals of Lines 29, 30 and 37 | 2,033,411,075 | 2,076,341,963 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 41,715,406,829 | 44,380,688,239 |
| **DETAILS OF WRITE-INS** | | |
| 2501. Derivative collateral payable | | 49,620,000 |
| 2502. Escheatment liabilities | 2,953,500 | 2,722,518 |
| 2503. Mortgage escrow funds | 6,845,464 | 1,797,711 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 70,503,835 | 19,774,281 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 80,302,799 | 73,914,510 |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. Premiums and annuity considerations for life and accident and health contracts | 1,360,334,938 | 1,064,902,010 | 2,292,669,073 |
| 2. Considerations for supplementary contracts with life contingencies | 14,500,448 | 13,507,799 | 29,962,830 |
| 3. Net investment income | 621,907,402 | 308,024,017 | 882,823,557 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 4,994,856 | 2,468,210 | 8,765,367 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 53,607,412 | 53,908,220 | 108,256,751 |
| 7. Reserve adjustments on reinsurance ceded | (467,661,942) | (627,015,353) | (1,306,501,309) |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 181,251,117 | 186,507,805 | 377,490,473 |
| 8.2 Charges and fees for deposit-type contracts | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 94,256,057 | (221,637,068) | (239,530,216) |
| 9. Totals (Lines 1 to 8.3) | 1,863,190,288 | 780,665,640 | 2,153,936,526 |
| 10. Death benefits | 83,836,691 | 106,439,246 | 176,116,876 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. Annuity benefits | 169,714,194 | 161,724,158 | 324,007,812 |
| 13. Disability benefits and benefits under accident and health contracts | 1,094,393 | 594,014 | 1,085,504 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. Surrender benefits and withdrawals for life contracts | 659,405,411 | 634,611,414 | 1,423,589,306 |
| 16. Group conversions | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 31,119,265 | 20,093,081 | 23,608,992 |
| 18. Payments on supplementary contracts with life contingencies | 23,226,921 | 23,016,958 | 46,079,171 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 845,888,753 | 366,387,722 | 862,341,172 |
| 20. Totals (Lines 10 to 19) | 1,814,285,628 | 1,312,866,593 | 2,856,828,833 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 112,721,762 | 111,598,803 | 286,432,535 |
| 22. Commissions and expense allowances on reinsurance assumed | 57,825 | 57,665 | 116,860 |
| 23. General insurance expenses and fraternal expenses | 138,573,711 | 109,734,069 | 239,504,381 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 4,082,899 | 4,177,635 | 5,995,055 |
| 25. Increase in loading on deferred and uncollected premiums | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (422,415,713) | (653,983,650) | (1,231,685,051) |
| 27. Aggregate write-ins for deductions | 157,420,159 | (161,291,605) | (241,037,792) |
| 28. Totals (Lines 20 to 27) | 1,804,726,271 | 723,159,510 | 1,916,154,821 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 58,464,017 | 57,506,130 | 237,781,706 |
| 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) | 58,464,017 | 57,506,130 | 237,781,706 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | | 3,228,035 | (3,242,197) |
| 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) | 58,464,017 | 54,278,095 | 241,023,903 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,297,638) (excluding taxes of $ 653,458 transferred to the IMR) | 8,891,131 | (2,767,728) | (25,644,155) |
| 35. Net income (Line 33 plus Line 34) | 67,355,148 | 51,510,367 | 215,379,748 |
| **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. Capital and surplus, December 31, prior year | 2,076,341,963 | 1,598,546,461 | 1,598,546,461 |
| 37. Net income (Line 35) | 67,355,148 | 51,510,367 | 215,379,748 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of $ (5,300,917) | (254,038,002) | (183,736,571) | (252,870,140) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (8,738,049) | 363,818 | (4,215,687) |
| 40. Change in net deferred income tax | 21,000,826 | (25,808,440) | (9,504,036) |
| 41. Change in nonadmitted assets | (1,581,371) | 45,813,051 | 33,569,203 |
| 42. Change in liability for reinsurance in unauthorized and certified companies | | 649,029 | 649,029 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. Change in asset valuation reserve | 93,643,179 | 87,546,663 | 56,244,331 |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | (77) | 11 | 6 |
| 48. Change in surplus notes | | | (167,287,317) |
| 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 | | 479,248,542 | 647,980,968 |
| 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) | (200,000,000) | (200,000,000) |
| 53. Aggregate write-ins for gains and losses in surplus | 139,427,458 | 142,756,682 | 157,849,397 |
| 54. Net change in capital and surplus (Lines 37 through 53) | (42,930,888) | 398,343,152 | 477,795,502 |
| 55. Capital and surplus as of statement date (Lines 36 + 54) | 2,033,411,075 | 1,996,889,613 | 2,076,341,963 |
| **DETAILS OF WRITE-INS** | | | |
| 08.301. Investment income on reinsurance deposit asset | 7,454,707 | (316,005,618) | (416,412,733) |
| 08.302. Miscellaneous income (including revenue sharing and surrender charges) | 25,689,914 | 30,266,423 | 60,851,490 |
| 08.303. Reinsurance experience refund | 61,111,436 | 64,102,127 | 116,031,027 |
| 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) | 94,256,057 | (221,637,068) | (239,530,216) |
| 2701. Investment expense on funds withheld | 157,403,480 | (161,268,581) | (241,024,130) |
| 2702. IMR reinsurance transfer | 15,676 | (59,699) | (19,729) |
| 2703. Fines and penalties of regulatory authorities | 1,003 | 36,675 | 6,067 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) | 157,420,159 | (161,291,605) | (241,037,792) |
| 5301. Investment expense on funds withheld - unrealized | 139,435,230 | 149,780,162 | 165,444,062 |
| 5302. Prior period adjustment net of tax | | (7,023,480) | (7,023,480) |
| 5303. Reinsurance adjustment | (7,772) | | (571,185) |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) | 139,427,458 | 142,756,682 | 157,849,397 |

# CASH FLOW

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 1,584,188,883 | 1,281,360,194 | 2,660,489,589 |
| 2. Net investment income | 526,186,489 | 455,687,439 | 1,084,346,519 |
| 3. Miscellaneous income | 207,548,334 | 217,299,255 | 439,383,162 |
| 4. Total (Lines 1 to 3) | 2,317,923,706 | 1,954,346,888 | 4,184,219,270 |
| 5. Benefit and loss related payments | 1,535,870,503 | 1,664,568,777 | 3,409,490,756 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (420,558,486) | (645,031,016) | (1,207,730,189) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 252,578,674 | 227,849,136 | 533,179,175 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of $ (644,180) tax on capital gains (losses) | 11,000,000 | | (27,515,036) |
| 10. Total (Lines 5 through 9) | 1,378,890,692 | 1,247,386,897 | 2,707,424,706 |
| 11. Net cash from operations (Line 4 minus Line 10) | 939,033,015 | 706,959,991 | 1,476,794,564 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 966,020,245 | 1,977,914,790 | 4,986,107,049 |
| 12.2 Stocks | 131,279,166 | 106,712,782 | 599,109,424 |
| 12.3 Mortgage loans | 262,845,803 | 44,384,755 | 196,788,616 |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 232,623,674 | 502,839 | 40,558,847 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | (10,872) | (10,872) |
| 12.7 Miscellaneous proceeds | 230,422,525 | 532,438,826 | 440,988,957 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 1,823,191,413 | 2,661,943,120 | 6,263,542,021 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 1,554,417,096 | 2,050,862,475 | 5,496,463,112 |
| 13.2 Stocks | 46,471,308 | 182,098,221 | 850,941,593 |
| 13.3 Mortgage loans | 554,430,188 | 72,969,989 | 696,196,133 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 22,775,062 | 80,392,963 | 328,731,944 |
| 13.6 Miscellaneous applications | 1,607,791 | 139,112,533 | 184,607,319 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 2,179,701,445 | 2,525,436,181 | 7,556,940,101 |
| 14. Net increase (or decrease) in contract loans and premium notes | (9,171,266) | (10,121,113) | (18,995,880) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (347,338,766) | 146,628,052 | (1,274,402,200) |
| **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 | | | 479,248,542 |
| 16.3 Borrowed funds | (93,000,000) | 100,000,000 | 93,000,000 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 195,087,179 | 186,818,052 | 421,507,382 |
| 16.5 Dividends to stockholders | 100,000,000 | 200,000,000 | 200,000,000 |
| 16.6 Other cash provided (applied) | (35,468,015) | 46,440,584 | 1,746,881 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (33,380,836) | 133,258,635 | 795,502,804 |
| **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) | 558,313,413 | 986,846,678 | 997,895,168 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 2,399,197,894 | 1,401,302,726 | 1,401,302,726 |
| 19.2 End of period (Line 18 plus Line 19.1) | 2,957,511,307 | 2,388,149,404 | 2,399,197,894 |

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

| | | | |
|---|---|---|---|
| 20.0001. Exchanges of debt securities | 518,953 | 45,116,560 | 472,898,484 |
| 20.0002. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits) | 467,661,942 | 627,015,353 | 1,306,501,309 |
| 20.0003. Transfer of bonds to common stocks | | | 19,125,314 |
| 20.0004. Transfer of preferred stocks to common stocks | 19,948,200 | | |
| 20.0005. Capital contribution - SSAP 72 | | 479,248,542 | |
| 20.0006. Transfer of bonds to other invested assets | 16,541,895 | | 114,981,245 |
| 20.0007. Transfer of bonds to preferred stocks | | 17,500,000 | 1,666,213 |
| 20.0008. Transfer of common stocks to bonds | | | 2,343,646 |
| 20.0009. Payable to subsidiary for SSAP 72 capital contribution | | | 35,000,000 |
| 20.0010. Transfer Lackawanna Casualty to Clear Spring PC Holdings | | | 169,036,913 |
| 20.0011. Surplus note and related interest forgiveness/capital contribution | | | 168,732,426 |
| 20.0012. Transfer of common stocks to other invested assets | | | 118,249,009 |
| 20.0013. Subsidiary return of capital - invested assets and related accrued interest transferred | | | 7,166,857 |

# EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. Industrial life | | | |
| 2. Ordinary life insurance | 12,195,009 | 12,035,918 | 22,988,283 |
| 3. Ordinary individual annuities | 1,539,088,914 | 1,211,947,878 | 2,518,897,051 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | (5,458,517) | 21,060,931 | 1,236,206 |
| 6. Group annuities | 67,439,833 | 90,493,685 | 184,924,321 |
| 7. A & H - group | | | |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | 559,892 | 725,249 | 1,389,562 |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal (Lines 1 through 10) | 1,613,825,131 | 1,336,263,661 | 2,729,435,423 |
| 12. Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. Subtotal (Lines 11 through 12) | 1,613,825,131 | 1,336,263,661 | 2,729,435,423 |
| 14. Deposit-type contracts | 183,000,000 | 180,677,756 | 430,677,756 |
| 15. Total (Lines 13 and 14) | 1,796,825,131 | 1,516,941,417 | 3,160,113,179 |
| **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

## 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 “Department”).

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners’ (the "NAIC’s") 2022 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2021 Annual Statement.

The 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 NAIC's Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware.

A reconciliation of the Company’s net income and capital 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 | 6/30/2022 | 12/31/2021 |
|---|---|---|---|---|---|---|
| | NET INCOME (LOSS) | | | | | |
| (1) | Company state basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 67,355,148 | $ 215,379,748 |
| (2) | State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | — | — |
| (3) | State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | — | — |
| (4) | NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 67,355,148 | $ 215,379,748 |
| | SURPLUS | | | | | |
| (5) | Company state basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 2,033,411,075 | $ 2,076,341,963 |
| (6) | State Prescribed Practices that are an increase(decrease) from NAIC SAP: | | | | — | — |
| (7) | State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | — | — |
| (8) | NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 2,033,411,075 | $ 2,076,341,963 |

B. Use of Estimates in the Preparation of the Financial Statements

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. Where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, they are stated at fair value. The Company has not reported any investments identified by the NAIC's Securities Valuation Office (the "SVO") at a different measurement method from what was used in the prior year Annual Statement.

(3-5) No significant change

(6) Loan-backed bonds and structured securities (“LBSS”) are stated at amortized cost, net of any OTTI, using the scientific method. Where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, they are carried at fair value. The retrospective adjustment method is used to value these securities.

(7-13) No significant change

D. Going Concern

(1-4) 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**

No significant change

**Note 3: Business Combinations and Goodwill**

A.-D. No significant change

**Note 4: Discontinued Operations**

Not applicable

**Note 5: Investments**

A.-C. No significant change

D. Loan-Backed Securities

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

(2) The Company wrote down LBSS securities by $228 thousand during the period ending June 30, 2022 for OTTIs that were credit related.

(3) The loan-backed securities with recognized OTTIs at June 30, 2022 were cusips 00256DAA0 and 82323MAA7 with a combined book value of $528 thousand before the current period OTTI, a recognized OTTI of $228 thousand, and fair value of $300 thousand at the time of OTTI.

(4) The gross unrealized losses and fair value of LBSS which have been deemed temporarily impaired and the length of time that securities have been in an unrealized loss position were as follows:

a. The aggregate amount of unrealized losses:

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | (108,375,240) |
| 2. 12 Months or Longer | | (43,623,607) |

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

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 1,521,591,092 |
| 2. 12 Months or Longer | | 601,211,020 |

`

(5) The Company recognizes and measures OTTI for LBSS in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 43R, “Loan-Backed and Structured Securities.” In accordance with SSAP No. 43R, if the fair value of a LBSS is less than its amortized cost basis at the balance sheet date, the Company assesses whether the impairment is an OTTI. When an OTTI has occurred, the amount of OTTI recognized in earnings is the difference between the amortized cost basis of the security and the present value of its expected future cash flows, discounted at the effective interest rate implicit in the security.

If the Company intends to sell the LBSS, or if it is more likely than not that it will be required to sell the security before recovery of its amortized cost basis, an OTTI is considered to have occurred. The amount of the OTTI recognized in earnings is the difference between the amortized cost basis and the fair value of the security. If the Company does not intend to sell the LBSS, or if it is not more likely than not that it will be required to sell the security before recovery of its amortized cost basis, the Company performs cash flow based testing to determine if the present value of its expected future cash flows discounted at the effective interest rate implicit in the security is less than its amortized cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third parties, along with assumptions and judgments about the future performance of the underlying collateral. Losses incurred on the respective portfolios are based on loss models using assumptions about key systematic risks, such as unemployment rates and housing prices, and loan-specific information, such as delinquency rates and loan-to-value ratios.

If the fair value of a debt security, other than those subject to SSAP No. 43R, is less than its amortized cost basis at the balance sheet date, the Company assesses whether the impairment is an OTTI. When an OTTI has occurred, the amount of OTTI recognized in earnings is the difference between the amortized cost basis of the security and its fair value. If the Company intends to sell the debt security, or if it is more likely than not that it will be required to sell the security before recovery of its amortized cost basis, an OTTI is considered to have occurred. If the Company does not intend to sell the debt security, or if it is not more likely than not that it will be required to sell the security before recovery of its amortized cost basis, the Company employs a portfolio monitoring process to identify securities that are OTTI.

# NOTES TO THE FINANCIAL STATEMENTS

The Company has an Asset Valuation Committee comprised of investment and finance professionals which meets at least quarterly to review individual issues or issuers that may be of concern. In determining whether a security is OTTI, the Asset Valuation Committee considers the factors described below. The process involves a quarterly screening of all securities where fair value is less than the amortized cost basis. Discrete credit events, such as a ratings downgrade, are also used to identify securities that may be OTTI. The securities identified are then evaluated based on issuer-specific facts and circumstances, such as the issuer's ability to meet current and future interest and principal payments, an evaluation of the issuer's financial position and its near-term recovery prospects, difficulties being experienced by an issuer's parent or affiliate, and management's assessment of the outlook for the issuer's sector. In making these evaluations, the Asset Valuation Committee exercises considerable judgment. Based on this evaluation, issues or issuers are considered for inclusion on one of the Company's following credit lists:

"Monitor List" - A security on this list is subject to a heightened level of monitoring because either the issue or the issuer or its industry, sector, geographic location, or political operating environment has been under stress.

"Watch List" - There is a likelihood that either interest or principal will not be received according to the Asset Valuation Committee's expectations and may result in an impairment or write-offs.

"Impaired List" - The Asset Valuation Committee has concluded that the Company has the intent to sell the security, it is more likely than not that the Company will be required to sell the security before recovery of its amortized cost basis, or the amortized cost basis of the security is not expected to be recovered due to expected delays or shortfalls in the contractually specified cash flows. For these investments, the amount of OTTI recognized in the Company's Summary of Operations is the difference between the amortized cost basis of the security and its fair value or discounted cash flows.

Should it be determined that a security is OTTI, the Company records a loss through an appropriate adjustment in carrying value.

There are inherent risks and uncertainties in management's evaluation of securities for OTTI. These risks and uncertainties include factors both external and internal to the Company, such as general economic conditions, an issuer's financial condition or near-te1`rm recovery prospects, market interest rates, unforeseen events which affect one or more issuers or industry sectors, and portfolio management parameters, including asset mix, interest rate risk, portfolio diversification, duration matching, and greater-than-expected liquidity needs. All of these factors could impact management's evaluation of securities for OTTI.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not participate in any dollar repurchase agreements or securities lending programs as of June 30, 2022.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION - CASH TAKER -OVERVIEW OF SECURED BORROWING TRANSACTIONS

(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. 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, premiums and annuity considerations received 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 U.S. Treasuries. In the case of U.S. Treasuries, the Company monitors the price of the Treasury collateral to ensure that the Company is adequately collateralized.

(2) Type of Repurchase Trades Used

| | | 1<br>FIRST QUARTER | 2<br>SECOND QUARTER |
|---|---|---|---|
| a. | Bilateral (YES/NO) | Yes | Yes |
| b. | Tri-Party (YES/NO) | No | No |

# NOTES TO THE FINANCIAL STATEMENTS

(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 | 9,700,849 | 15,768,641 |
| 5. | > 1 Month to 3 Months | 153,799,708 | 250,000,000 |
| 6. | > 3 Months to 1 Year | 296,119,471 | 619,778,395 |
| 7. | > 1 Year | 15,379,971 | 25,561,000 |

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 | 9,700,849 | — |
| 5. | > 1 Month to 3 Months | 153,799,708 | — |
| 6. | > 3 Months to 1 Year | 296,119,471 | 619,778,395 |
| 7. | > 1 Year | 15,379,971 | 25,561,000 |

(4) No securities were sold and/or acquired as a result of default.

(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 | $ 494,801,654 | $ 567,986,395 |
| b. | Ending Balance | | |
| 1. | BACV | $ 505,976,054 | $ 661,607,335 |
| 2. | Nonadmitted - Subset of BACV | XXX | XXX |
| 3. | Fair Value | $ 494,801,654 | $ 567,986,395 |

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

ENDING BALANCE

| | | 1<br>NONE | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>NONADMITTED |
|---|---|---|---|---|---|---|---|---|---|
| a. | Bonds - BACV | $ — | $ 71,448,286 | $584,835,750 | $5,323,299 | $ — | $ — | $ — | $ — |
| b. | Bonds - FV | $ — | $ 58,129,238 | $505,017,464 | $4,839,693 | $ — | $ — | $ — | $ — |
| 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 | $ — | $ 71,448,286 | $584,835,750 | $5,323,299 | $ — | $ — | $ — | $ — |
| q. | Total Assets - FV q=b+d+f+g+i+k+m+o | $ — | $ 58,129,238 | $505,017,464 | $4,839,693 | $ — | $ — | $ — | $ — |

# NOTES TO THE FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

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

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

ENDING BALANCE

| | 1<br>NONE | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>DOES NOT QUALIFY AS ADMITTED |
|---|---|---|---|---|---|---|---|---|
| a. Cash | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — |
| b. Bonds - FV | — | 25,000,000 | — | — | — | — | — | — |
| 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) | $ — | $ 25,000,000 | $ — | $ — | $ — | $ — | $ — | $ — |

(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 | 25,000,000 |

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

Not applicable

(11) Liability to Return Collateral - Secured Borrowing (Total)

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(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 a 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 repurchase transactions.

(2) Type of Repurchase Trades Used

| | 1<br>FIRST QUARTER | 2<br>SECOND QUARTER |
|---|---|---|
| a. Bilateral (Yes/No) | Yes | Yes |
| b. Tri-Party (Yes/No) | No | No |

# NOTES TO THE FINANCIAL STATEMENTS

(3) Original (Flow) and 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 | 36,824,840 | 17,115,200 |
| 5. | > 1 Month to 3 Months | 101,891,200 | 69,520,000 |
| 6. | > 3 Months to 1 Year | 931,403,661 | 902,883,661 |
| 7. | > 1 Year | 25,000,000 | 25,000,000 |

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 | 17,115,200 | — |
| 5. | > 1 Month to 3 Months | — | 69,520,000 |
| 6. | > 3 Months to 1 Year | 931,403,661 | 902,883,661 |
| 7. | > 1 Year | 25,000,000 | 25,000,000 |

(4) No securities were sold and/or acquired as a result of default

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

| | | FIRST QUARTER | SECOND QUARTER |
|---|---|---|---|
| a. | Maximum Amount | $ 1,332,879,105 | 1,319,632,519 |
| b. | Ending Balance | 1,288,476,241 | 1,319,632,519 |

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

ENDING BALANCE

| | | 1<br>NONE | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>DOES NOT QUALIFY AS ADMITTED |
|---|---|---|---|---|---|---|---|---|---|
| a. | Bonds - FV | $ 1,302,132,519 | $ 17,500,000 | $ — | $ — | $ — | $ — | $ — | $ — |
| 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) | $ 1,302,132,519 | $ 17,500,000 | $ — | $ — | $ — | $ — | $ — | $ — |

(7) Collateral Provided - Secured Borrowing

Not applicable

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

Not applicable

(9) Recognized Receivable for Return of Collateral - Secured Borrowing

Not applicable

(10) Recognized Liability to Return Collateral - Secured Borrowing (Total)

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

# NOTES TO THE FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No significant change

K. Investments in Low Income Housing Tax Credits (“LIHTC”)

No significant change

L. Restricted Assets

(1) Restricted Assets (including pledged)

The following assets were restricted at June 30, 2022 and reported in the current period:

- Bonds and preferred stocks which the Company posted as collateral under loan or repurchase agreements were reported as bonds and preferred stocks;
- Cash collateral received under reverse repurchase agreements was reported as cash equivalents;
- Certain Federal Home Loan Bank capital stock;
- Certain bonds were on deposit with governmental authorities as required by law;
- Derivative collateral which includes bond collateral pledged;
- Certain cash deposits were held in a mortgage escrow account (see "Other restricted assets" below);
- Certain tax escrow accounts.

| | | Gross (Admitted & Nonadmitted) Restricted | | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Current Year | | | | | | | | | | |
| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| | Restricted Asset Category | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total S/A Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Current Year Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. | Subject to contractual obligation for which liability is not shown | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | — % | — % |
| b. | Collateral held under security lending agreements | — | — | — | — | — | — | — | — | — | — % | — % |
| c. | Subject to repurchase agreements | 661,607,335 | — | — | — | 661,607,335 | 587,985,457 | 73,621,878 | — | 661,607,335 | 1.58 % | 1.59 % |
| d. | Subject to reverse repurchase agreements | 997,403,661 | — | — | — | 997,403,661 | 945,052,333 | 52,351,328 | — | 997,403,661 | 2.39 % | 2.39 % |
| e. | Subject to dollar repurchase agreements | — | — | — | — | — | — | — | — | — | — % | — % |
| f. | Subject to dollar reverse repurchase agreements | — | — | — | — | — | — | — | — | — | — % | — % |
| g. | Placed under option contracts | — | — | — | — | — | — | — | — | — | — % | — % |
| h. | Letter stock or securities restricted as to sale - excluding FHLB capital stock | — | — | — | — | — | — | — | — | — | — % | — % |
| i. | FHLB capital stock | 50,086,000 | — | — | — | 50,086,000 | 50,086,000 | — | — | 50,086,000 | 0.12 % | 0.12 % |
| j. | On deposit with states | 5,187,332 | — | — | — | 5,187,332 | 5,188,425 | (1,093) | — | 5,187,332 | 0.01 % | 0.01 % |
| k. | On deposit with other regulatory bodies | — | — | — | — | — | — | — | — | — | — % | — % |
| l. | Pledged as collateral to FHLB (including assets backing funding agreements) | 1,411,398,177 | — | — | — | 1,411,398,177 | 1,240,909,480 | 170,488,697 | — | 1,411,398,177 | 3.38 % | 3.38 % |
| m. | Pledged as collateral not captured in other categories | 185,309,084 | — | — | — | 185,309,084 | 183,327,229 | 1,981,855 | — | 185,309,084 | 0.44 % | 0.44 % |
| n. | Other restricted assets | 9,180,331 | | | | 9,180,331 | 4,130,432 | 5,049,899 | | 9,180,331 | 0.02 % | 0.02 % |
| o. | Total Restricted | $3,320,171,920 | $ — | $ — | $ — | $3,320,171,920 | $3,016,679,356 | $ 303,492,564 | $ — | 3,320,171,920 | 7.94 % | 7.95 % |

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, line 28
(d) Column 9 divided by Asset Page, Column 3, line 28

# NOTES TO THE FINANCIAL STATEMENTS

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate):

| | Gross (Admitted & Nonadmitted )Restricted | | | | | | | Percentage | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total | Total From Prior Year | Increase/ (Decrease) | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| | | | | | (1 plus 3) | | (5 minus 6) | | | |
| Bond Collateral to Societe Generale | $ 161,233,811 | $ — | $ — | $ — | $161,233,811 | $ 158,978,481 | $ 2,255,330 | $161,233,811 | 0.39 % | 0.39 % |
| Derivative Collateral | 24,075,273 | — | — | — | 24,075,273 | 24,348,748 | $ (273,475) | $ 24,075,273 | 0.06 % | 0.06 % |
| Total (c) | $ 185,309,084 | $ — | $ — | $ — | $185,309,084 | $ 183,327,229 | $ 1,981,855 | $185,309,084 | 0.45 % | 0.45 % |

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5H(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)n Columns 9 through 11 respectively

(3) Details of other restricted assets

| | Gross (Admitted & Nonadmitted )Restricted | | | | | | | Percentage | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total | Total From Prior Year | Increase/ (Decrease) | Total Current Year Admitted Restricted | Nonadmitted) Restricted to Total Assets | Restricted to Total Admitted Assets |
| | | | | | (1 plus 3) | | (5 minus 6) | | | |
| Tax Escrow | $ 2,334,867 | $ — | $ — | $ — | $ 2,334,867 | $ 2,332,721 | $ 2,146 | $ 2,334,867 | 0.01 % | 0.01 % |
| Mortgage escrow | $ 6,845,464 | $ — | $ — | $ — | $ 6,845,464 | $ 1,797,711 | $ 5,047,753 | $ 6,845,464 | 0.02 % | 0.02 % |
| Total | $ 9,180,331 | $ — | $ — | $ — | $ 9,180,331 | $ 4,130,432 | $ 5,049,899 | $ 9,180,331 | 0.02 % | 0.02 % |

(4) Collateral Received and Reflected as Assets within the Reporting Entity's Financial Statements

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Setting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant change

R. Reporting Entity’s Share of Cash Pool by Asset type.

Not applicable

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

A. Investments in Joint Ventures, Partnerships, or Limited Liability Companies that exceed 10% of admitted assets:

Not applicable

B. Write-downs for Impairments in any Joint Ventures, Partnerships, or Limited Liability Companies

The Company recognized impairments during the period totaling $1.8 million.

**Note 7: Investment Income**

No significant change

# NOTES TO THE FINANCIAL STATEMENTS

## Note 8: Derivative Instruments

A. Derivatives under SSAP No. 86, "Derivatives"

(1-7) No significant change

(8) Not applicable

B. Derivatives under SSAP No. 108, "Derivative Hedging Variable Annuity Guarantees"

(1-4) Not applicable

## Note 9: Income Taxes

A. The application of SSAP No. 101, "Income Taxes," requires a company to evaluate the recoverability of net deferred tax assets ("DTAs") and, if necessary, to establish a valuation allowance to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. Although realization is not assured, management believes it is more likely than not that the DTAs will be realized. Therefore, the Company has not recorded a valuation allowance as of June 30, 2022 and December 31, 2021.

1. The components of DTAs and deferred tax liabilities ("DTLs") as of June 30, 2022 and December 31, 2021 were as follows:

| | | 6/30/2022 | | | 12/31/2021 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| | | | | (Col 1+2) | | | (Col 4+5) | (Col 1-4) | (Col 2-5) | (Col 7+8) |
| | Description | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| (a) | Gross Deferred Tax Assets | $ 109,276,486 | $29,925,814 | $ 139,202,300 | $103,977,012 | $ 28,211,270 | $ 132,188,282 | $ 5,299,474 | $ 1,714,544 | $ 7,014,018 |
| (b) | Statutory Valuation Allowance Adjustments | — | — | — | — | — | — | — | — | — |
| (c) | Adjusted Gross Deferred Tax Assets (1a-1b) | 109,276,486 | 29,925,814 | 139,202,300 | 103,977,012 | 28,211,270 | 132,188,282 | 5,299,474 | 1,714,544 | 7,014,018 |
| (d) | Deferred Tax Assets Nonadmitted | — | — | — | — | — | — | — | — | — |
| (e) | Subtotal Net Admitted Deferred Tax Assets (1c-1d) | 109,276,486 | 29,925,814 | 139,202,300 | 103,977,012 | 28,211,270 | 132,188,282 | 5,299,474 | 1,714,544 | 7,014,018 |
| (f) | Deferred Tax Liabilities | 73,679,446 | 27,688,096 | 101,367,542 | 101,718,342 | 18,936,926 | 120,655,268 | (28,038,896) | 8,751,170 | (19,287,726) |
| (g) | Net Admitted Deferred Tax Assets/(Net Deferred Tax Liabilities) (1e-1f) | $ 35,597,040 | $ 2,237,718 | $ 37,834,758 | $ 2,258,670 | $ 9,274,344 | $ 11,533,014 | $ 33,338,370 | $ (7,036,626) | $ 26,301,744 |

2. The following table provides component amounts of the Company's calculation by tax character in accordance with paragraphs 11.a, 11.b.i, 11.b.ii, and 11.c of SSAP No. 101, as well as the risk-based capital level used to determine the recovery period and threshold limitation amount.

| | | 6/30/2022 | | | 12/31/2021 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| | | | | (Col 1+2) | | | (Col 4+5) | (Col 1-4) | (Col 2-5) | (Col 7+8) |
| | Description | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| | Admission Calculation Components SSAP No. 101 | | | | | | | | | |
| (a) | Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks | $ — | $ 6,445,263 | $ 6,445,263 | $ — | $ 7,089,444 | $ 7,089,444 | $ — | $ (644,181) | $ (644,181) |
| (b) | Adjusted Gross Deferred Tax Assets Expected to Be Realized (Excluding the amount of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below) | 43,795,598 | 23,480,550 | 67,276,148 | 45,806,413 | 21,121,826 | 66,928,239 | (2,010,815) | 2,358,724 | 347,909 |
| | 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | 43,795,598 | 23,480,550 | 67,276,148 | 45,806,413 | 21,121,826 | 66,928,239 | (2,010,815) | 2,358,724 | 347,909 |
| | 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | XXX | XXX | 291,821,560 | XXX | XXX | 299,163,760 | XXX | XXX | (7,342,200) |
| (c) | Adjusted Gross Deferred Tax Assets (Excluding the Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities. | 65,480,888 | 1 | 65,480,889 | 58,170,599 | — | 58,170,599 | 7,310,289 | 1 | 7,310,290 |
| (d) | Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | $109,276,486 | $29,925,814 | $139,202,300 | $103,977,012 | $ 28,211,270 | $132,188,282 | $ 5,299,474 | $ 1,714,544 | $ 7,014,018 |

# NOTES TO THE FINANCIAL STATEMENTS

| | | 6/30/2022 | 12/31/2021 |
|---|---|---|---|
| a.) | Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount. | 747% | 808% |
| b.) | Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | $ 1,945,477,062 | $ 1,994,425,064 |

4. The following table provides the impact of tax planning strategies, as used in the Company's SSAP No. 101 calculation, on adjusted gross and net admitted DTAs.

| | | 6/30/2022 | | 12/31/2021 | | Change | |
|---|---|---|---|---|---|---|---|
| | | (1) | (2) | (3) | (4) | (5) | (6) |
| | Description | Ordinary | Capital | Ordinary | Capital | (Col 1-3) Ordinary | (Col 2-4) Capital |
| | Impact of Tax Planning Strategies | | | | | | |
| (a) | Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage. | | | | | | |
| (1) | Adjusted Gross Deferred Tax Assets Amount From Note 9A1 ( c ) | $ 109,276,486 | $ 29,925,814 | $ 103,977,012 | $ 28,211,270 | $ 5,299,474 | $ 1,714,544 |
| (2) | Percentage of Adjusted Gross Deferred Tax Assets by Tax Character Attributable to the Impact of Tax Planning Strategies | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % |
| (3) | Net Admitted Adjusted Gross Deferred Tax Assets Amount from Note 9A1 ( e ) | $ 109,276,486 | $ 29,925,814 | $ 103,977,012 | $ 28,211,270 | $ 5,299,474 | $ 1,714,544 |
| (4) | Percentage of Net Admitted Adjusted Gross Deferred Tax Assets by Tax Character Because of the Impact of Tax Planning Strategies | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % | 0.00 % |
| (b) | Does the Company's tax planning strategies include the use of reinsurance? | Yes | No X | | | | |

B. Not applicable

C. The following tables provide the significant components of the Company’s income taxes incurred and the changes in DTAs and DTLs.

| | | (1) | (2) | (3) |
|---|---|---|---|---|
| | Description | 6/30/2022 | 12/31/2021 | (Col 1-2) Change |
| **1.** | Current Income Tax | | | |
| **(a)** | Federal | $ — | $ (3,242,197) | $ 3,242,197 |
| **(b)** | Foreign | — | — | — |
| **(c)** | Subtotal | — | (3,242,197) | 3,242,197 |
| **(d)** | Federal income tax on net capital gains | (644,180) | 9,400,423 | (10,044,603) |
| **(e)** | Utilization of capital loss carry-forwards | — | — | — |
| **(f)** | Other - Stock Option Excess benefit | — | — | — |
| **(g)** | Federal and foreign income taxes incurred | $ (644,180) | $ 6,158,226 | $ (6,802,406) |
| **2.** | Deferred Tax Assets: | | | |
| **(a)** | Ordinary | | | |
| | (1) Discounting of unpaid losses | $ — | $ — | $ — |
| | (2) Unearned premium reserve | — | — | — |
| | (3) Policyholder reserves | 57,631,855 | 60,281,927 | (2,650,072) |
| | (4) Investments | 2,389,297 | 2,389,297 | — |
| | (5) Deferred acquisition costs | 33,599,549 | 32,937,639 | 661,910 |
| | (6) Policyholder dividends accrual | — | — | — |
| | (7) Fixed assets | 1,667,266 | 1,585,063 | 82,203 |
| | (8) Compensation and benefits accrual | 1,070,872 | 1,070,872 | — |
| | (9) Pension accrual | — | — | — |
| | (10) Receivables – nonadmitted | 3,842,431 | 3,535,432 | 306,999 |
| | (11) Net operating loss carry-forward | 6,918,563 | — | 6,918,563 |
| | (12) Tax credit carry-forward | — | — | — |
| | (13) Other (including items <5% of total ordinary tax assets) | 2,156,653 | 2,176,782 | (20,129) |
| | (99) Subtotal | 109,276,486 | 103,977,012 | 5,299,474 |
| **(b)** | Statutory valuation allowance adjustment | — | — | — |
| **(c)** | Nonadmitted | — | — | — |
| **(d)** | Admitted ordinary Deferred Tax Assets (2a99 – 2b – 2c) | 109,276,486 | 103,977,012 | 5,299,474 |

# NOTES TO THE FINANCIAL STATEMENTS

| | Description | (1) 6/30/2022 | (2) 12/31/2021 | (3) (Col 1-2) Change |
|---|---|---|---|---|
| (e) | Capital: | | | |
| | (1) Investments | 29,925,814 | 28,211,270 | 1,714,544 |
| | (2) Net capital loss carry-forward | — | — | — |
| | (3) Real estate | — | — | — |
| | (4) Other (including items <5% of total capital tax assets) | — | — | — |
| | (99) Subtotal | 29,925,814 | 28,211,270 | 1,714,544 |
| (f) | Statutory valuation allowance adjustment | — | — | — |
| (g) | Nonadmitted | — | — | — |
| (h) | Admitted capital Deferred Tax Assets (2e99 – 2f – 2g) | 29,925,814 | 28,211,270 | 1,714,544 |
| (i) | Admitted Deferred Tax Assets (2d + 2h) | $ 139,202,300 | $ 132,188,282 | $ 7,014,018 |
| **3.** | Deferred Tax Liabilities: | | | |
| (a) | Ordinary | | | |
| | (1) Investments | $ 47,096,609 | $ 70,638,818 | $ (23,542,209) |
| | (2) Fixed asset | — | — | — |
| | (3) Deferred and uncollected premium | — | — | — |
| | (4) Policyholder reserves | 26,580,534 | 31,077,221 | (4,496,687) |
| | (5) Other (including items <5% of total ordinary tax liabilities) | 2,303 | 2,303 | — |
| | (99) Subtotal | 73,679,446 | 101,718,342 | (28,038,896) |
| (b) | Capital: | | | |
| | (1) Investments | 27,688,096 | 18,936,926 | 8,751,170 |
| | (2) Real estate | — | — | — |
| | (3) Other (including items <5% of total capital tax liabilities) | — | — | — |
| | (99) Subtotal | 27,688,096 | 18,936,926 | 8,751,170 |
| (c) | Deferred Tax Liabilities (3a99+3b99) | $ 101,367,542 | $ 120,655,268 | $ (19,287,726) |
| **4.** | Net Deferred Tax Assets/Deferred Tax Liabilities (2i-3c) | $ 37,834,758 | $ 11,533,014 | $ 26,301,744 |

**5.** The change in net deferred income taxes was comprised of the following:

| | | (1) 6/30/2022 | (2) 12/31/2021 | (3) (Col 1-2) Change |
|---|---|---|---|---|
| (a) | Total Deferred Tax Assets | $ 139,202,300 | $ 132,188,282 | $ 7,014,018 |
| (b) | Total Deferred Tax Liabilities | 101,367,542 | 120,655,268 | $ (19,287,726) |
| (c) | Net Deferred Tax Asset | $ 37,834,758 | $ 11,533,014 | $ 26,301,744 |
| (d) | Statutory valuation allowance | — | — | — |
| (e) | Net Deferred Tax Assets / Deferred Tax Liabilities | $ 37,834,758 | $ 11,533,014 | $ 26,301,744 |
| (f) | Tax effect of unrealized (gains)/losses | | | (5,300,917) |
| (g) | Prior Period Adjustment | | | — |
| (h) | Change in net deferred income tax | | | $ 21,000,827 |

D. The provision for federal income taxes incurred for the current year is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference were as follows:

| | Description | Amount | Tax Effect @ 21% | Effective Tax Rate |
|---|---|---|---|---|
| (a) | Net Income before Taxes | $ 69,063,644 | $ 14,503,365 | 21.0 % |
| (b) | Investment Related | (5,785,287) | (1,214,910) | (1.8)% |
| (c) | Insurance Reserve Related | 1 | — | — % |
| (d) | Ceding Commission | — | — | 0.0 % |
| (e) | Tax Credits | — | — | 0.0 % |
| (f) | Differences in Non Consolidated, Wholly Owned Subsidiaries | (164,925,521) | (34,634,359) | (50.1)% |
| (g) | Change in Non-Admitted Assets | (1,431,967) | (300,713) | (0.4)% |
| (h) | Other Tax Adjustments | 7,665 | 1,610 | 0.0 % |
| (i) | Prior year (over) under accrual | — | — | — |
| (j) | Miscellaneous | — | — | 0.0 % |
| (k) | Total statutory income taxes | | $ (21,645,007) | (31.3)% |
| (l) | Federal and foreign income taxes incurred | | (644,180) | (0.9)% |
| (m) | Change in net deferred income taxes | | (21,000,827) | (30.4)% |
| (n) | Total statutory income taxes | | $ (21,645,007) | (31.3)% |

# NOTES TO THE FINANCIAL STATEMENTS

E.

1. As of June 30, 2022, the Company had 32.9 million of net operating loss carry forwards, which will not expire.

2. As of June 30, 2022, the Company had no capital loss carry forwards.

3. As of June 30, 2022, the Company had no foreign tax credit carry forwards.

4. As of June 30, 2022, the Company had no general business credit carry forwards.

5. As of June 30, 2022, the Company had capital income tax expense incurred in the preceding years that will be available for recoupment in the event of future capital losses.

| Year | Capital | |
|---|---|---|
| 2022 | $ | — |
| 2021 | $ | 6,445,263 |
| 2020 | $ | — |

6. As of June 30, 2022, the Company had no amounts of deposits admitted under Section 6603 of the Internal Revenue Code.

F.

1. The Company is part of an affiliated group of companies that will file a consolidated federal income tax return for 2022. The following companies are included in the consolidated return filing:
   - Group 1001, Inc.
   - Group 1001 Insurance Holdings, LLC
   - Group One Thousand One Services, Inc.
   - Delaware Life (Bermuda) Holdings, Inc.
   - Delaware Life Insurance Company
   - Delaware Life Insurance Company of New York
   - DL Reinsurance Company
   - Clarendon Insurance Agency, Inc.
   - Clear Spring Health Insurance Company
   - Delaware Life Reinsurance (U.S.) Corp.
   - Clear Spring Health (CO), Inc.
   - Clear Spring Health (GA), Inc.
   - Clear Spring Health (SC), Inc.
   - Clear Spring Health Community Care, Inc.
   - Clear Spring Health (VA), Inc.
   - Clear Spring Health of Illinois, Inc.
   - Clear Spring Health Holdings, LLC
   - Clear Spring Health Management Services, LLC
   - Lackawanna Casualty Company
   - Lackawanna American Insurance Company
   - Lackawanna National Insurance Company
   - Clear Spring PC Acquisition Corp.
   - Clear Spring Property and Casualty Company

2. A written tax allocation agreement has been approved by the state of domicile of each participating insurance company. Allocation is based upon separate return calculations with current credit (benefit) given for losses and tax attributes that are utilized by the consolidated group.

G. As of June 30, 2022, there were no positions for which management believes it to be reasonably possible that total amounts of tax contingencies will significantly increase or decrease within 12 months of the reporting date.

H. Repatriation Transition Tax ("RTT")

Not applicable

I. Alternative Minimum Tax ("AMT") Credit

Not applicable

## Note 10: Information Concerning Parent, Subsidiaries and Affiliates

A. & B.

In April 2022, the Company declared and paid an ordinary dividend of $100.0 million to its parent, DLIC Sub-Holdings, LLC ("DLSH"). DLSH is a Delaware limited liability company formed in Q1 2022 as a new holding company subsidiary of the Company's former parent, DLIC Holdings, LLC (formerly known as Group One Thousand One, LLC).

In May 2022, Delaware Life Insurance Company of New York ("DLNY"), a wholly owned insurance subsidiary of the Company, paid a $54.0 million cash dividend to the Company.

# NOTES TO THE FINANCIAL STATEMENTS

In February 2022, the Company effectively disposed of its health insurance segment by selling its wholly owned non-insurance holding company, Clear Spring Health Holdings, LLC ("CSHH"), to DLSH. The proceeds of the sale were $195.3 million and the Company's surplus increased by $151.8 million as a result of the sale including a $7.9 million realized gain. In addition, the Company, CSHH, Clear Spring Health Insurance Company ("CSHIC"), and DLSH executed a support and reimbursement agreement whereby the Company is reimbursed for providing guarantees or support related to certain health segment financing arrangements. Other than the guarantee and support arrangements and certain service agreements, the Company has no significant involvement with CSHH after the sale. On the date of the sale, DLIC Holdings, LLC transferred its ownership of the Company to DLSH. Refer to Schedule Y for further information regarding the organizational structure.

In Q1 2022, the Company repaid a $93.0 million loan outstanding as of December 31, 2021 under a reciprocal demand loan agreement (the "bilateral loan agreement") with its subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). DLIH 2016-1 drew funds under the bilateral loan agreement on various dates during the period ended June 30, 2022. As of June 30, 2022, $78.0 million was outstanding and due to the Company.

C.-E. No significant change

F. Guarantees or undertakings for the benefit of an affiliate

In connection with the sale of CSHH as noted above, the Company entered into a support and reimbursement agreement with CSHH, CSHIC, and DLSH under which the Company agrees, subject to certain terms and conditions, to continue to provide guarantees or other support needed in order for its former health segment to obtain external financing and may also, from time to time, provide direct loans to CSHH, CSHIC and DLSH. As compensation for the cost of capital, any additional credit risk, or any other relevant factors related to the guarantees or support, the Company will be paid a fee valued at arm's length. If the Company is required to perform under any guarantee or other support related to the financing arrangements, the Company will be reimbursed in full plus interest as stated in the agreement.

**Note 11: Debt**

A. All Other Debt

As noted above, the Company repaid the borrowed money that was outstanding under the bilateral loan agreement with DLIH 2016-1 and, as of June 30, 2022, the Company had no amounts due to DLIH 2016-1 under the an agreement.

B. Federal Home Loan Bank 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 $1.1 billion as of June 30, 2022. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

The FHLB issued a letter of credit (the "LOC") to the Company on behalf of an unrelated party on December 1, 2021 with a maximum credit amount of $1.0 million and an expiration date of June 30, 2022. No amounts were drawn on the LOC as of June 30, 2022. Collateral related to the LOC is included in the disclosures below.

(2) FHLB Capital Stock

a. Aggregate Totals

| | | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|---|
| 1 | Current Year | | | |
| (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 | $ 1,128,799,977 | 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 | 45,086,000 | 45,086,000 | — |
| (d) | Excess Stock | — | — | — |
| (e) | Aggregate Total (a+b+c+d) | $ 50,086,000 | $ 50,086,000 | — |
| (f) | Actual or Estimated Borrowing Capacity as Determined by the Insurer | $ 1,119,580,442 | 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)

# NOTES TO THE FINANCIAL STATEMENTS

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

| | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 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 |
| Class A | $ — | $ — | $ — | $ — | $ — | $ — |
| Class B | 5,000,000 | 5,000,000 | — | — | — | — |

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)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 | 2 | 3 |
|---|---|---|---|
| | Fair Value | Carrying Value | Aggregate Total Borrowing |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Line 2 + 3) | $ 1,328,055,578 | $ 1,411,398,177 | $ 1,113,000,000 |
| 2. Current Year General Account Total Collateral Pledged | 1,328,055,578 | 1,411,398,177 | 1,113,000,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | — | — | — |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged | 1,288,679,610 | 1,251,918,087 | 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 | 2 | 3 |
|---|---|---|---|
| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3) | $ 1,343,638,515 | $ 1,411,398,177 | $ 1,113,000,000 |
| 2. Current Year General Account Maximum Collateral Pledged | 1,343,638,515 | 1,411,398,177 | 1,113,000,000 |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | — | — | — |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged | 1,288,679,610 | 1,251,918,087 | 1,113,000,000 |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| | Total 2+3 | General Account | Separate Accounts | Funding Agreements Reserves Established |
| 1. Current Year | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | 1,113,000,000 | 1,113,000,000 | — | 1,035,307,092 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | 1,113,000,000 | 1,113,000,000 | — | 1,035,307,092 |
| 2. Prior Year-end | | | | |
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | 1,113,000,000 | 1,113,000,000 | — | 1,024,308,381 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ 1,113,000,000 | $ 1,113,000,000 | $ — | $ 1,024,308,381 |

# NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| 1. Debt | $ — | $ — | $ — |
| 2. Funding Agreements | 1,113,000,000 | 1,113,000,000 | — |
| 3. Other | — | — | — |
| 4. Aggregate Total (Lines 1+2+3) | $ 1,113,000,000 | $ 1,113,000,000 | $ — |

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)

c. FHLB – Prepayment Obligations

| | Does the Company have prepayment obligations under the following arrangements?<br>(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. Defined Benefit Plan

Not applicable

B.-I. No significant change

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

A.-M. No significant change.

**Note 14: Liabilities, Contingencies and Assessments**

A.-F. No significant change

**Note 15: Leases**

No significant change

**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. Transfers of Receivables reported as Sales

The Company did not have transfers of receivables reported as sales during the current reporting period.

B. Transfer and Servicing of Financial Assets

(1) The Company pledged securities under repurchase agreements during the period ended June 30, 2022. Securities loaned include various corporate bonds having a fair value of $25 million. See also Note 5F. No securities were loaned within the Company's separate accounts.

(2)-(3) The Company did not participate in the servicing of financial assets during the current reporting period.

(4) The Company had no remaining retained interests in securitized financial assets as of June 30, 2022.

(5-7) No significant change

C. Wash Sales

The Company did not incur any wash sales during the current reporting period.

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

No significant change

# NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable

**Note 20: Fair Value Measurement**

A. Assets Measured at Fair Value

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs.

(1) The Company's assets and liabilities by classification measured at fair value/net asset value as of June 30, 2022 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 - Unaffiliated (a) | | | | | |
| | Industrial and Miscellaneous | $ — | $ 34,721,294 | $ — | $ — | $ 34,721,294 |
| | Parent, Subsidiaries and Affiliates | — | — | 255,000,000 | — | 255,000,000 |
| | Common stock - Unaffiliated (a) | | | | | |
| | Industrial and miscellaneous | — | 85,369,364 | 53,233,000 | — | 138,602,364 |
| | Bonds - Unaffiliated (b) | | | | | |
| | Hybrid securities | — | 2,390,250 | — | — | 2,390,250 |
| | Industrial and miscellaneous | — | 2,458,975 | 999,186 | — | 3,458,161 |
| | Other Invested Assets | — | — | — | — | — |
| | Industrial and miscellaneous | — | 508,587,637 | 70,201,058 | 158,739,299 | 737,527,994 |
| | Parent, Subsidiaries and Affiliates | — | — | — | 16,741,179 | 16,741,179 |
| | Derivative Assets (d) | | | | | |
| | Interest Rate contracts | 404,992,884 | 8,475,815 | — | — | 413,468,699 |
| | Equity contracts | 9,568,368 | — | — | — | 9,568,368 |
| | FX contracts | — | — | 1,621,571 | — | 1,621,571 |
| | Separate Accounts assets (c) | 11,463,840,510 | 5,210,036,907 | 271,376,401 | 133,533,095 | 17,078,786,913 |
| | Total assets at fair value | $11,878,401,762 | $5,852,040,242 | $ 652,431,216 | $ 309,013,573 | $18,691,886,793 |
| b. | Liabilities at fair value | | | | | |
| | Derivative Liabilities (d) | | | | | |
| | Interest Rate contracts | $ (153,344,973) | $ (54,512,491) | $ — | $ — | $ (207,857,464) |
| | Equity Contracts | (1,069,130) | — | — | — | (1,069,130) |
| | FX contracts | — | — | (19,189) | — | (19,189) |
| | Total liabilities at fair value | $ (154,414,103) | $ (54,512,491) | $ (19,189) | $ — | $ (208,945,783) |

(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 the respective NAIC rating. Separate account assets exclude $1,649.7 million of investment income and receivables due at June 30, 2022. 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 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 12 months period ended June 30, 2022.

| | | Balance as of 4/1/22 | 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 6/30/2022 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| a. | Assets: | | | | | | | | | | |
| | Preferred stock - Parent, Subsidiaries and Affiliates | $255,000,000 | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ 255,000,000 |
| | Common stock - Unaffiliated | 102,366,752 | — | (50,086,000) | — | 952,248 | — | — | — | — | 53,233,000 |
| | Bonds - Unaffiliated: | | | | | | | | | | |
| | Asset-backed securities | 1,002,258 | — | — | — | (3,072) | — | — | — | — | 999,186 |
| | Other Invested Assets | 45,450,685 | 68,320,969 | (33,361,725) | — | (5,018,651) | — | — | (5,190,220) | — | 70,201,058 |
| | Derivative Assets | 750,058 | — | — | 6,836,248 | 871,513 | — | — | — | (6,836,248) | 1,621,571 |
| | Separate Accounts assets | 286,800,385 | 425,306 | (2,431,701) | (46,901) | (14,182,664) | 2,007,891 | (10,994) | (745,508) | (439,413) | 271,376,401 |
| | Total Assets | $691,370,138 | $68,746,275 | $(85,879,426) | $ 6,789,347 | $(17,380,626) | $ 2,007,891 | $ (10,994) | $ (5,935,728) | $ (7,275,661) | $ 652,431,216 |
| b. | FX Contracts | (1,172,780) | $ — | $ — | $ (2,221,678) | $ 1,153,591 | $ — | $ — | $ — | $ 2,221,678 | (19,189) |
| | Total Liabilities | $ (1,172,780) | $ — | $ — | $ (2,221,678) | $ 1,153,591 | $ — | $ — | $ — | $ 2,221,678 | $ (19,189) |

(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, 2022 for securities carried at fair value are as shown in the table above.

(4) The Company has categorized its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value in the Company's balance sheet are categorized as follows:

Level 1

- Valuation inputs are unadjusted quoted prices for identical assets or liabilities in an active market.

The type of assets and liabilities utilizing Level 1 valuation inputs generally include cash, cash equivalents, short-term investments, U.S. Treasury and agency securities, investments in publicly-traded mutual funds with quoted market prices, and exchange-traded derivatives.

Level 2

- Valuation is based upon quoted prices in markets that are not active or significant inputs that are observable either directly or indirectly.

Level 2 inputs include the following:

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

The types of assets and liabilities utilizing Level 2 valuations generally include U.S. Government securities not backed by the full faith and credit of the government, municipal bonds, structured notes and certain asset-backed securities ("ABS") (including collateralized debt obligations ("CDOs"), residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), certain corporate debt, certain private equity investments, and certain derivatives.

Level 3

- Valuation utilizes techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

# NOTES TO THE FINANCIAL STATEMENTS

These valuations reflect management's opinions regarding the assumptions a market participant would use in pricing the asset or liability. Generally, the types of assets and liabilities utilizing Level 3 valuations are certain ABS, RMBS, and CMBS, certain corporate debt, certain private equity investments, certain mutual fund holdings, and certain derivatives. The table below presents the balances of Level 3 assets measured at fair value with their corresponding pricing sources as of June 30, 2022:

| | Valuation Techniques | Significant Unobservable Inputs | Fair Value | Range | Weighted Average |
|---|---|---|---|---|---|
| Assets: | | | | | |
| Bonds - Unaffiliated | | | | | |
| Industrial & Misc. | Market Pricing | Spreads | $ 999,186 | 24 | 24 |
| Common Stock | Matrix Pricing | Spreads | 53,233,000 | 0-5000 | 2,021 |
| Preferred Stocks | Matrix Pricing | Spreads | 255,000,000 | 1 | 1 |
| Other invested assets | Matrix Pricing | Spreads | 70,201,058 | 0-100 | 95 |
| Separate Account assets | Matrix Pricing | Spreads | 11,667,240 | 42-121 | 77 |
| | Market Pricing | Spreads | 3,096,767 | 64-108 | 19 |
| | Matrix Pricing | Spreads | 254,049,368 | 1-100 | 98 |
| | Market Pricing | Quoted Prices | 2,563,026 | 90-99 | 92 |
| Total Assets | | | $ 650,809,645 | | |

There were no significant changes made in valuation techniques during 2022.

(5) Derivative values in the above table 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.

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, 2022:

**All Financial Instruments:**

in whole dollars

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | NAV |
|---|---|---|---|---|---|---|
| Cash, cash equivalents and short-term investments | $ 2,957,511,307 | $ 2,957,511,308 | $ 1,040,560,381 | $1,916,950,926 | $ — | $ — |
| Bonds | 12,730,707,873 | 13,769,107,541 | 3,319,037 | 12,317,197,605 | 410,191,231 | — |
| Preferred stocks | 1,081,282,226 | 1,091,041,092 | — | 826,282,226 | 255,000,000 | — |
| Common stocks-unaffiliated | 138,602,364 | 138,602,364 | — | 85,369,364 | 53,233,000 | — |
| Mortgages | 1,220,705,678 | 1,255,672,282 | — | 1,220,705,678 | — | — |
| Derivatives – options and swaptions | 548,569 | 548,569 | — | 548,569 | — | — |
| Derivatives – swaps and forwards | 407,300,333 | 411,375,297 | 397,751,516 | 7,927,246 | 1,621,571 | — |
| Derivatives- futures | 21,440,680 | 21,440,680 | 21,440,680 | — | — | — |
| Contract loans | 358,233,365 | 363,971,684 | — | — | 358,233,365 | — |
| Other invested assets | 949,124,411 | 961,081,775 | — | 698,330,673 | 75,313,260 | 175,480,478 |
| Separate Account assets | 17,368,605,580 | 17,404,871,625 | 11,511,403,931 | 5,443,507,667 | 280,160,887 | 133,533,095 |
| | | | | | | |
| Contract holder deposit funds and other policyholder liabilities | $ (1,575,803,687) | $ (1,558,490,572) | $ — | $ — | $ (1,575,803,687) | $ — |
| Derivatives – swaps and forwards | (215,422,801) | (214,805,971) | (153,344,973) | (62,058,639) | (19,189) | — |
| Derivatives- Futures | (1,069,130) | (1,069,130) | (1,069,130) | — | — | — |
| Separate Account liabilities | (311,545,705) | (311,545,705) | — | — | (311,545,705) | — |

The methods and assumptions that the Company uses in determining the estimated fair value of its financial instruments are summarized below:

**Cash, cash equivalents and short-term investments:** The carrying value for cash, cash equivalents, and short-term investments approximates fair value due to the short-term nature and liquidity of the balances.

**Bonds:** The Company determines the fair value of its publicly-traded fixed maturity securities using three primary pricing methods: third-party pricing services, non-binding broker quotes and pricing models. Prices are first sought from third-party pricing services with the remaining unpriced securities priced using one of the other two methods. Third-party pricing services derive the security prices through recently reported trades for identical or similar securities with adjustments for trading volumes and market observable information through the reporting date. In the event that there are no recent market trades, pricing services and brokers may use pricing models to develop a security price based on future expected cash flows discounted at an estimated market rate using collateral performance and vintages. The Company generally does not adjust quotes or prices obtained from brokers or pricing services.

## NOTES TO THE FINANCIAL STATEMENTS

Structured securities, such as ABS, RMBS and CMBS, are priced using third-party pricing services, a fair value model, or independent broker quotations. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, issuer spreads, bids and/or estimated cash flows, and prepayment speeds. In addition, estimates of expected future prepayments are factors in determining the price of ABS, RMBS and CMBS. These estimates are based on the underlying collateral and structure of the security, as well as prepayment speeds previously experienced in the market at interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

For privately-placed fixed maturity securities, fair values are estimated using model prices or broker quotes. A portion of privately-placed fixed maturity securities (typically SEC Rule 144A securities) are priced using market prices. Also, a small subset of privately-placed fixed maturity securities are priced using matrix applications which take into account credit spreads for a variety of public and private securities of similar credit risk, maturity, prepayment and liquidity characteristics.

The Company’s ability to liquidate positions in privately-placed fixed securities and mortgages could be impacted to a significant degree by the lack of an actively-traded market. Although the Company believes that its estimates reasonably reflect the fair value of those instruments, its key assumptions about risk-free interest rates, risk premiums, performance of underlying collateral (if any), and other factors may not reflect those of an active market.

**Equity securities:** The fair value of the Company’s equity securities not accounted for under the equity method is first based on quoted market prices. Similar to fixed-maturity securities, the Company uses pricing services and broker quotes to price the equity securities for which the quoted market price is not available.

**Mortgage loans:** The fair values of mortgage loans are estimated by discounting future cash flows using current rates at which similar loans would be made to borrowers with similar credit ratings and for the same remaining maturities.

**Derivatives:** The fair values of swaps are based on current settlement values, dealer quotes, and market prices. Fair values for options and futures are also based on dealer quotes and market prices.

**Contract loans:** The fair value of policy loans is determined by estimating future policy loan cash flows and discounting the cash flows at a current market interest rate.

**Other invested assets:** Other invested assets (excluding investments accounted for under the equity method) include low income housing tax credit investments ("LIHTCs"), surplus debentures, collateral loans and equipment lease trusts. The fair values of LIHTCs and equipment leases approximate their carrying values. The fair values of surplus debentures and collateral loans are based upon the same methods used for private placements as described above.

**Contract holder deposit funds:** The fair values of the Company’s general account liabilities under investment-type contracts (insurance and annuity contracts that do not involve mortality or morbidity risks) are estimated using discounted cash flow analyses or surrender values. Those contracts that are deemed to have short-term guarantees have a carrying amount equal to the estimated fair value.

**Separate Accounts:** The estimated fair values of the Company's separate account assets and liabilities are valued using the same methodologies described above. The difference between separate account assets and liabilities reflected in the chart above and the total recognized in the Statements of Admitted Assets, Liabilities and Capital and Surplus represents amounts that are considered non-financial instruments.

D. Not Practical to Estimate Fair Value

Not applicable

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $133.5 million at June 30, 2022 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 market. As of June 30, 2022, 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 includes assets with a fair value of $175.5 million in limited partnership investments which are valued using equity values which are a proxy for fair value. As of June 30, 2022, there were $241.5 million of unfunded commitments for limited partnership investments. The investments have liquidity restrictions consisting of either general partner approval or no ability for early redemption.

**Note 21: Other Items**

No significant change

**Note 22: Events Subsequent**

The Company has evaluated events and transactions that occurred from July 1, 2022 to August 15, 2022, the date the financial statements were issued. The Company is not aware of any Type I or Type II events or transactions that occurred subsequent to June 30, 2022 having a material effect on the financial statements.

# NOTES TO THE FINANCIAL STATEMENTS

**Note 23: Reinsurance**

No significant change

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

A.-D. No significant change

E. Not applicable

**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 following tables disclose paid claims, incurred claims, claims unpaid, aggregate health claim reserves, and health care receivables for the period ended June 30, 2022:

| **6/30/2022** | Current Year incurred Claims | Prior Year Incurred Claims | Total |
|---|---|---|---|
| Beginning of year claim reserve | — | 401,255 | $ 401,255 |
| Paid claims - net of health care receivable | 507,694 | 774,248 | 1,281,942 |
| End of period claim reserve | 203,920 | 73,470 | 277,390 |
| Incurred claims excluding the change in health care receivable | 711,614 | 446,463 | 1,158,077 |
| Beginning of period health care receivable | — | 14,515 | 14,515 |
| End of period health care receivable | 75,611 | 2,588 | 78,199 |
| Total incurred claims | $ 636,003 | $ 458,390 | $ 1,094,393 |

The payable for claims unpaid, applicable portion of aggregate health claim reserves, net of health care receivable as of December 31, 2021 was $387 thousand. As of June 30, 2022, $774 thousand has been paid, net of health care receivables, for incurred claims attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivable, are now $71 thousand, as a result of re-estimation of unpaid claims. Therefore, there has been $458 thousand favorable development on prior years during 2022. Original estimates are increased or decreased as additional information becomes known regarding claim development experience.

The Company incurred claims adjustment expenses (“CAE”) of $38 thousand during 2022 and $39 thousand for the year ending December 31, 2021. The following table discloses paid CAE, incurred CAE, and the balance in the unpaid CAE reserve for the period ended June 30, 2022 and the year ended December 31, 2021:

| | 6/30/2022 | 12/31/2021 |
|---|---|---|
| Total claims adjustments expenses | $ 37,978 | $ 39,128 |
| Less current year unpaid claims adjustment expenses | 941 | 893 |
| Add prior year unpaid claims adjustment expenses | 893 | 6,274 |
| Total claims adjustment expenses paid | $ 37,930 | $ 44,509 |

**Note 26: Intercompany Pooling Arrangements**

Not applicable

**Note 27: Structured Settlements**

Not applicable

**Note 28: Health Care Receivables**

No significant change

**Note 29: Participating Policies**

No significant change

**Note 30: Premium Deficiency Reserves**

No significant change

**Note 31: Reserves for Life Contracts and Annuity Contracts**

# NOTES TO THE FINANCIAL STATEMENTS

No significant change

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

No significant change

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

No significant change.

**Note 34: Premiums and Annuity Considerations Deferred and Uncollected**

Not applicable

**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.
Refer to Schedule Y Part 1

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] 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<br>Affiliate Name | 2<br>Location<br>(City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Clarendon Insurance Agency, Inc | Waltham, MA | | | | 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 [ ]

# GENERAL INTERROGATORIES

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

## 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: $ 129,434,298

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 433,021,000 | $ 395,021,000 |
| 14.22 | Preferred Stock | $ 255,000,000 | $ 255,000,000 |
| 14.23 | Common Stock | $ 453,553,260 | $ 384,460,845 |
| 14.24 | Short-Term Investments | $ 375,000,000 | $ 544,292,528 |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ 607,359,281 | $ 397,888,283 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 2,123,933,541 | $ 1,976,662,656 |
| 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| 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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 109684 | Sun Life Institutional Investments (U.S.), LLC | 5493001YL0M8HWNPEN55 | 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:

# GENERAL INTERROGATORIES

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

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

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

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

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

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

10.2 - No amounts receivable from parent included in the amounts due from parent, subsidiaries or affiliates on Page 2.

# 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 | $ 137,695,207 |
| 1.13 | Commercial Mortgages | $ 1,113,979,454 |
| 1.14 | Total Mortgages in Good Standing | $ 1,251,674,661 |
| 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 | $ 1,537,621 |
| 1.33 | Commercial Mortgages | $ |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | $ 1,537,621 |
| 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) | $ 1,253,212,282 |
| 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 [X] |
| 5.2 | If no, explain: | |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? | Yes [ ] No [ ] |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus? | |

| Date | Outstanding Lien Amount |
|---|---|
| | $ |
| | $ |
| | $ |

# SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

NONE

# SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | 1 | 2 | 3 | | | | |
| States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit - Type Contracts |
| 1. Alabama AL | L | 18,672 | 20,856,292 | | | 20,874,964 | |
| 2. Alaska AK | L | 1,204 | 2,357,943 | | | 2,359,147 | |
| 3. Arizona AZ | L | 74,717 | 15,876,150 | | | 15,950,867 | |
| 4. Arkansas AR | L | 57 | 12,357,733 | | | 12,357,790 | |
| 5. California CA | L | 2,140,003 | 131,685,115 | | | 133,825,118 | |
| 6. Colorado CO | L | 109,719 | 12,769,987 | 361,534 | | 13,241,240 | |
| 7. Connecticut CT | L | 722,539 | 35,386,400 | | | 36,108,939 | |
| 8. Delaware DE | L | 41,462 | 5,601,865 | | | 5,643,327 | 183,000,000 |
| 9. District of Columbia DC | L | 1,480 | 536,540 | | | 538,020 | |
| 10. Florida FL | L | 236,729 | 158,857,159 | | | 159,093,888 | |
| 11. Georgia GA | L | 116,228 | 36,620,983 | | | 36,737,211 | |
| 12. Hawaii HI | L | 230,236 | 12,144,243 | | | 12,374,479 | |
| 13. Idaho ID | L | 29,385 | 9,651,204 | | | 9,680,589 | |
| 14. Illinois IL | L | 475,880 | 33,212,953 | | | 33,688,833 | |
| 15. Indiana IN | L | 147,674 | 20,956,174 | | | 21,103,848 | |
| 16. Iowa IA | L | 6,563 | 13,247,726 | | | 13,254,289 | |
| 17. Kansas KS | L | 8,038 | 24,248,956 | | | 24,256,994 | |
| 18. Kentucky KY | L | 22,355 | 10,954,222 | | | 10,976,577 | |
| 19. Louisiana LA | L | 47,483 | 30,997,805 | | | 31,045,288 | |
| 20. Maine ME | L | 7,584 | 4,975,083 | | | 4,982,667 | |
| 21. Maryland MD | L | 204,879 | 31,982,706 | | | 32,187,585 | |
| 22. Massachusetts MA | L | 67,986 | 36,721,994 | | | 36,789,980 | |
| 23. Michigan MI | L | 844,064 | 61,766,042 | | | 62,610,106 | |
| 24. Minnesota MN | L | 1,463,447 | 20,112,529 | | | 21,575,976 | |
| 25. Mississippi MS | L | 2,721 | 6,925,291 | | | 6,928,012 | |
| 26. Missouri MO | L | 59,217 | 41,401,693 | | | 41,460,910 | |
| 27. Montana MT | L | 4,430 | 2,131,600 | | | 2,136,030 | |
| 28. Nebraska NE | L | 10,139 | 7,793,009 | | | 7,803,148 | |
| 29. Nevada NV | L | 26,332 | 8,175,602 | | | 8,201,934 | |
| 30. New Hampshire NH | L | 14,161 | 18,713,157 | | | 18,727,318 | |
| 31. New Jersey NJ | L | 76,257 | 66,853,826 | | | 66,930,083 | |
| 32. New Mexico NM | L | 23,471 | 5,603,026 | | | 5,626,497 | |
| 33. New York NY | N | 4,555 | 1,527,069 | | | 1,531,624 | |
| 34. North Carolina NC | L | 267,111 | 132,173,631 | 58,892 | | 132,499,634 | |
| 35. North Dakota ND | L | 4,247 | 2,919,346 | | | 2,923,593 | |
| 36. Ohio OH | L | 131,622 | 67,564,836 | | | 67,696,458 | |
| 37. Oklahoma OK | L | 1,099 | 2,624,841 | | | 2,625,940 | |
| 38. Oregon OR | L | 28,941 | 24,919,802 | | | 24,948,743 | |
| 39. Pennsylvania PA | L | 258,231 | 101,164,826 | | | 101,423,057 | |
| 40. Rhode Island RI | L | 4,883 | 6,644,304 | | | 6,649,187 | |
| 41. South Carolina SC | L | 52,874 | 85,439,911 | | | 85,492,785 | |
| 42. South Dakota SD | L | 4,116 | 5,332,674 | | | 5,336,790 | |
| 43. Tennessee TN | L | 92,518 | 82,819,845 | | | 82,912,363 | |
| 44. Texas TX | L | 910,798 | 69,021,621 | | | 69,932,419 | |
| 45. Utah UT | L | 169,120 | 15,452,144 | | | 15,621,264 | |
| 46. Vermont VT | L | 93 | 2,407,782 | | | 2,407,875 | |
| 47. Virginia VA | L | 589,154 | 49,729,502 | 139,466 | | 50,458,122 | |
| 48. Washington WA | L | 2,526,401 | 27,461,952 | | | 29,988,353 | |
| 49. West Virginia WV | L | 567 | 8,122,396 | | | 8,122,963 | |
| 50. Wisconsin WI | L | 75,592 | 18,408,580 | | | 18,484,172 | |
| 51. Wyoming WY | L | 880 | 956,941 | | | 957,821 | |
| 52. American Samoa AS | N | | | | | | |
| 53. Guam GU | N | | | | | | |
| 54. Puerto Rico PR | L | 30,804 | 13,592 | | | 44,396 | |
| 55. US Virgin Islands VI | L | | | | | | |
| 56. Northern Mariana Islands MP | N | | | | | | |
| 57. Canada CAN | N | | | | | | |
| 58. Aggregate Other Alien OT | XXX | 792 | 348,143 | | | 348,935 | |
| 59. Subtotal | XXX | 12,389,510 | 1,606,528,746 | 559,892 | | 1,619,478,148 | 183,000,000 |
| 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 | 12,389,510 | 1,606,528,746 | 559,892 | | 1,619,478,148 | 183,000,000 |
| 96. Plus Reinsurance Assumed | XXX | | | | | | |
| 97. Totals (All Business) | XXX | 12,389,510 | 1,606,528,746 | 559,892 | | 1,619,478,148 | 183,000,000 |
| 98. Less Reinsurance Ceded | XXX | 45,601,286 | 213,540,522 | 1,405 | | 259,143,213 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | (33,211,776) | 1,392,988,224 | 558,487 | | 1,360,334,935 | 183,000,000 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 792 | 348,143 | | | 348,935 | |
| 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 | 792 | 348,143 | | | 348,935 | |
| 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:

L – Licensed Or Charted – Licensed Insurance carrier or domiciled RRG 52 R – Registered – Non-domiciled RRGs

E – Eligible – Reporting entities eligible or approved to write surplus lines in the state Q – Qualified – Qualified or accredited reinsurer

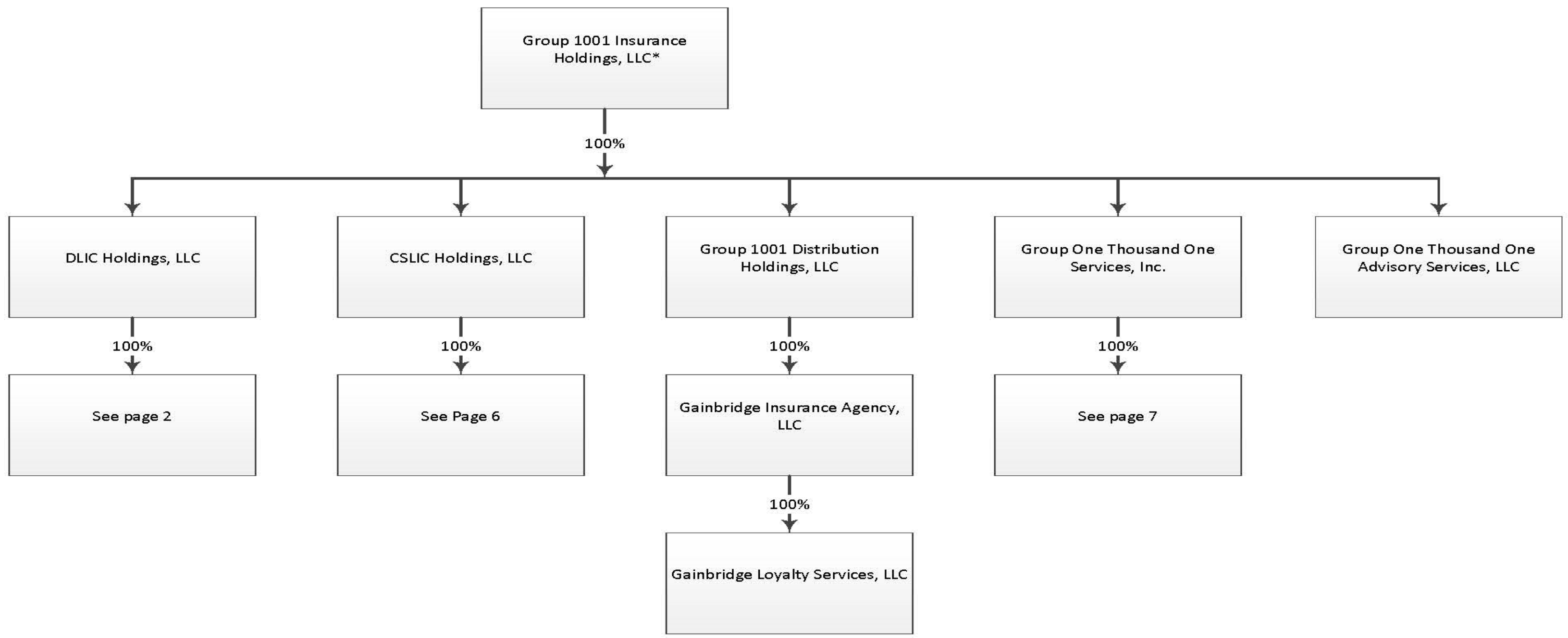
N – None of the above – Not allowed to write business in the state 5

Premiums, annuity considerations and deposits are allocated based on the policy or contract owner's residence. Group premiums are generally distributed to the state in which the employees are located or allocated to the state the principal place of business of the employer is located.

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

## PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2022

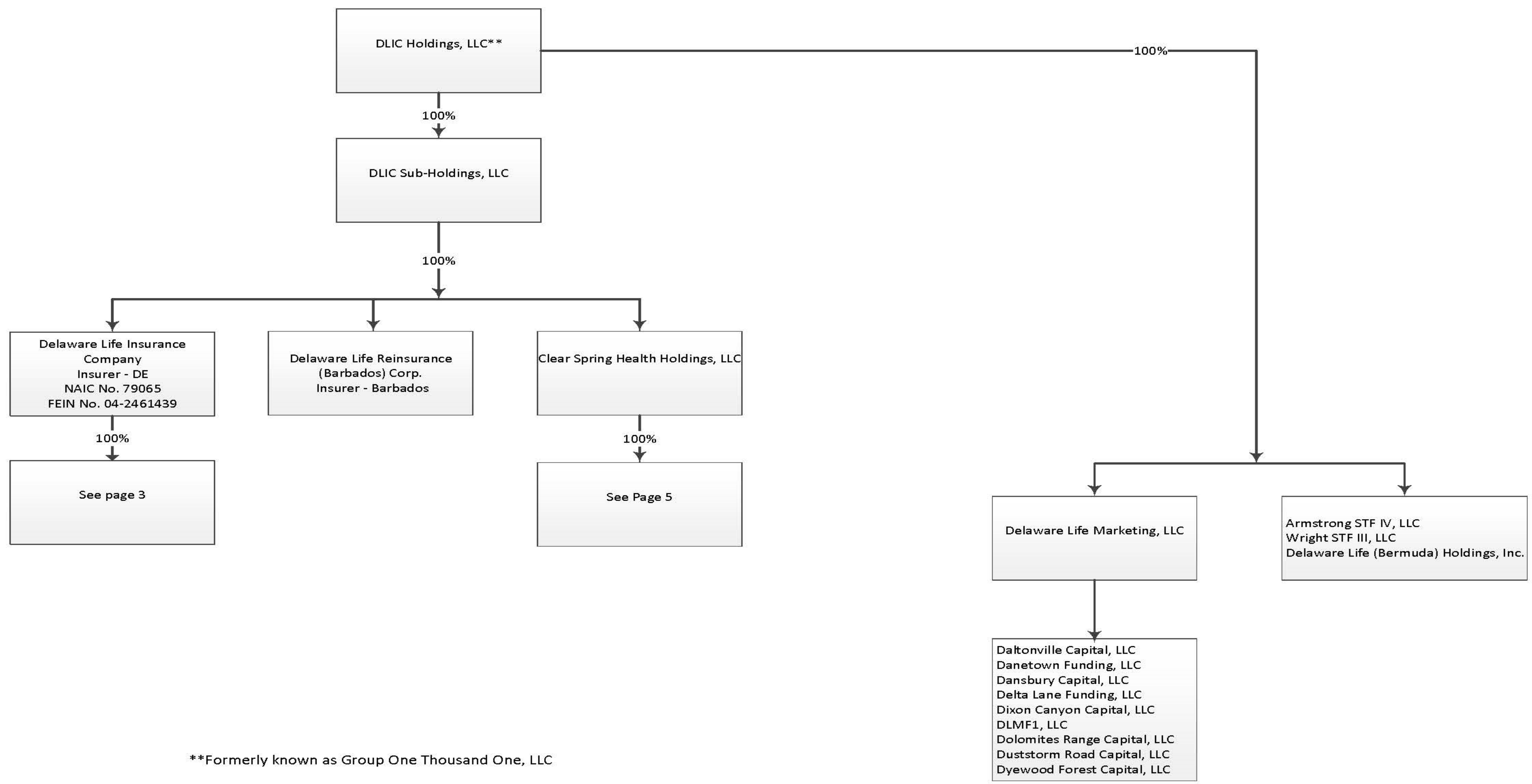



* Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001 Insurance Holdings, LLC ("G1001IH") is a subsidiary of the following intermediate holding companies: Group 1001, Inc. ("G1001"), Delaware Life Holdings Parent, LLC ("DLHP"), 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 DLHP, DLHP holds 91.89% of the voting membership interests in G1001, and G1001 holds 100% of the voting interests in G1001IH. Mr. Walter also holds 100% of all interests in R.V.I. Manager, LLC (see page 8).

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

## PART 1 - ORGANIZATIONAL CHART

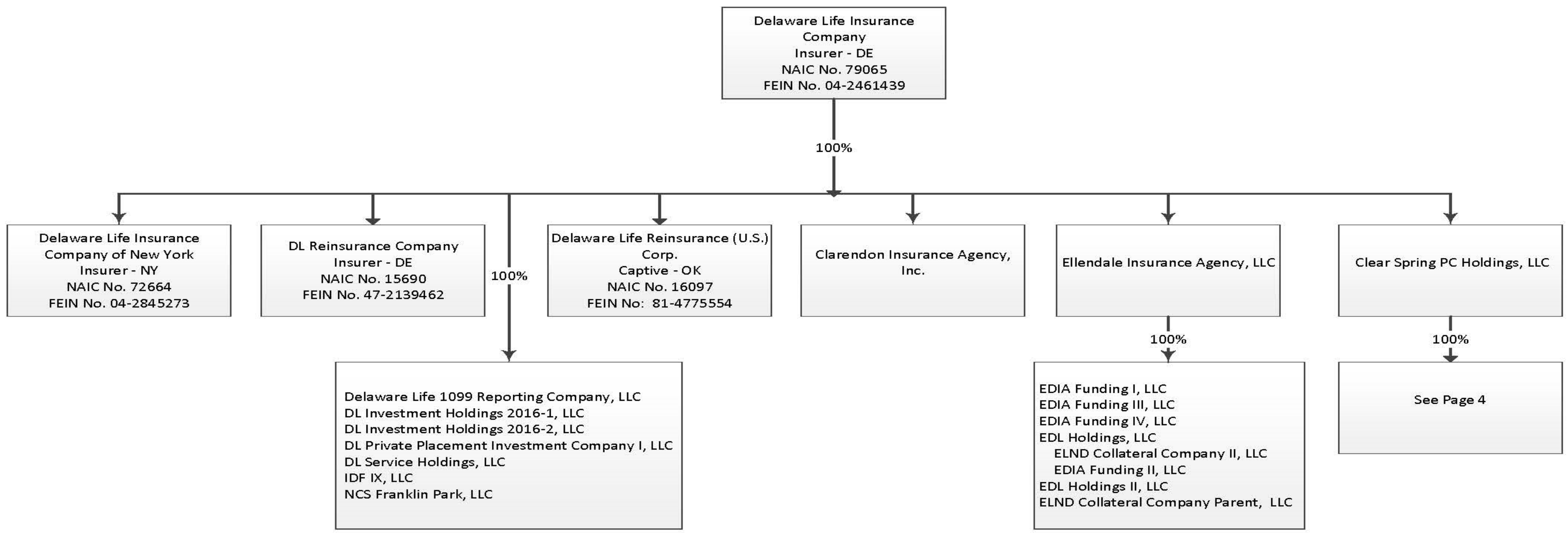
Group 1001
Group No. 4794
June 30, 2022



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

## PART 1 - ORGANIZATIONAL CHART

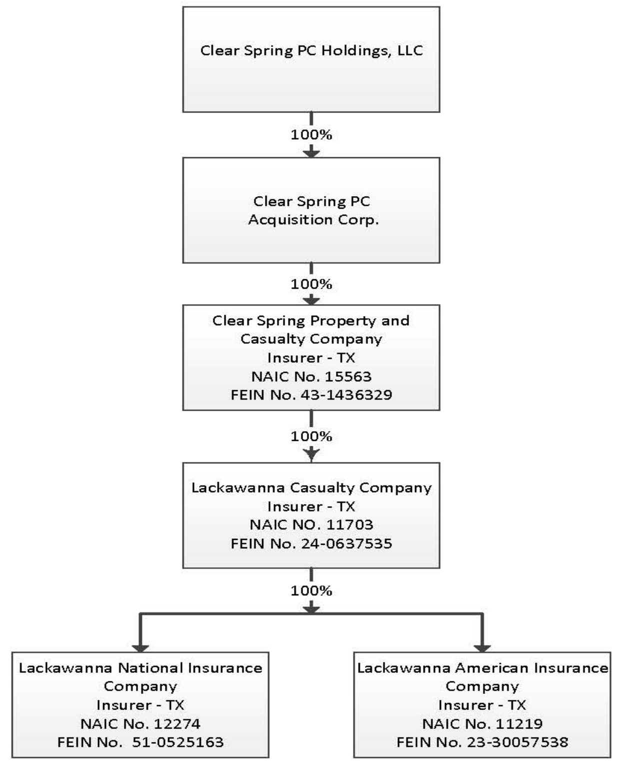
Group 1001
Group No. 4794
June 30, 2022



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

## PART 1 - ORGANIZATIONAL CHART

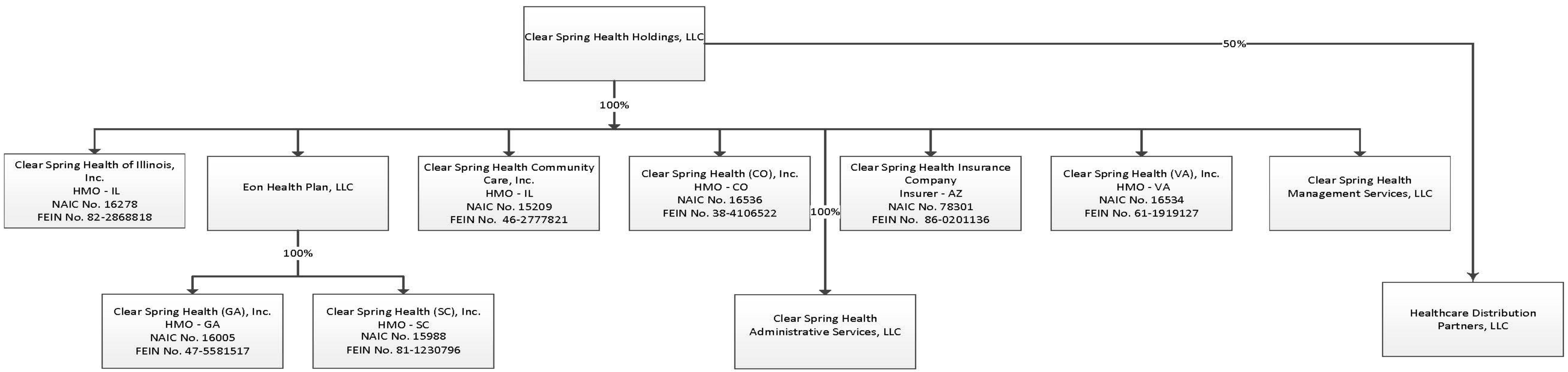
Group 1001
Group No. 4794
June 30, 2022



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

## PART 1 - ORGANIZATIONAL CHART

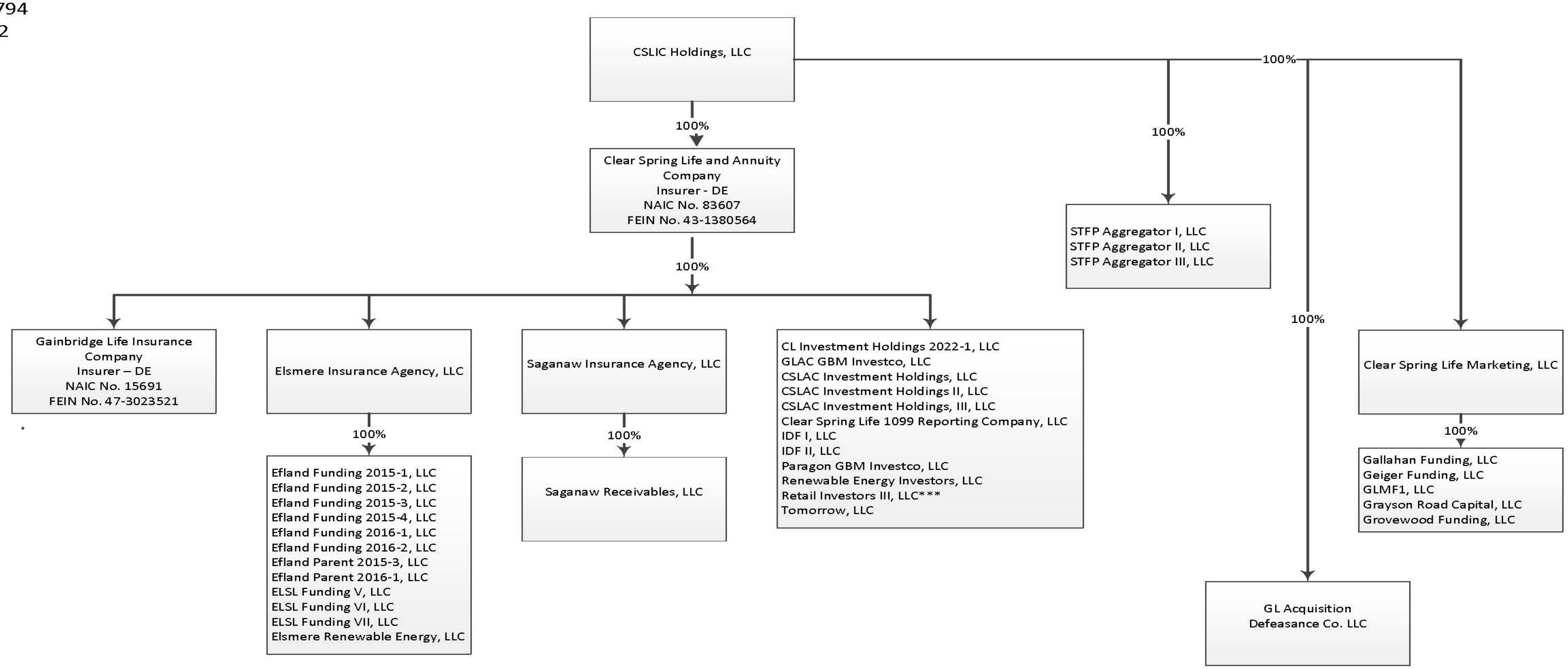
Group 1001
Group No. 4794
June 30, 2022



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

## PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2022

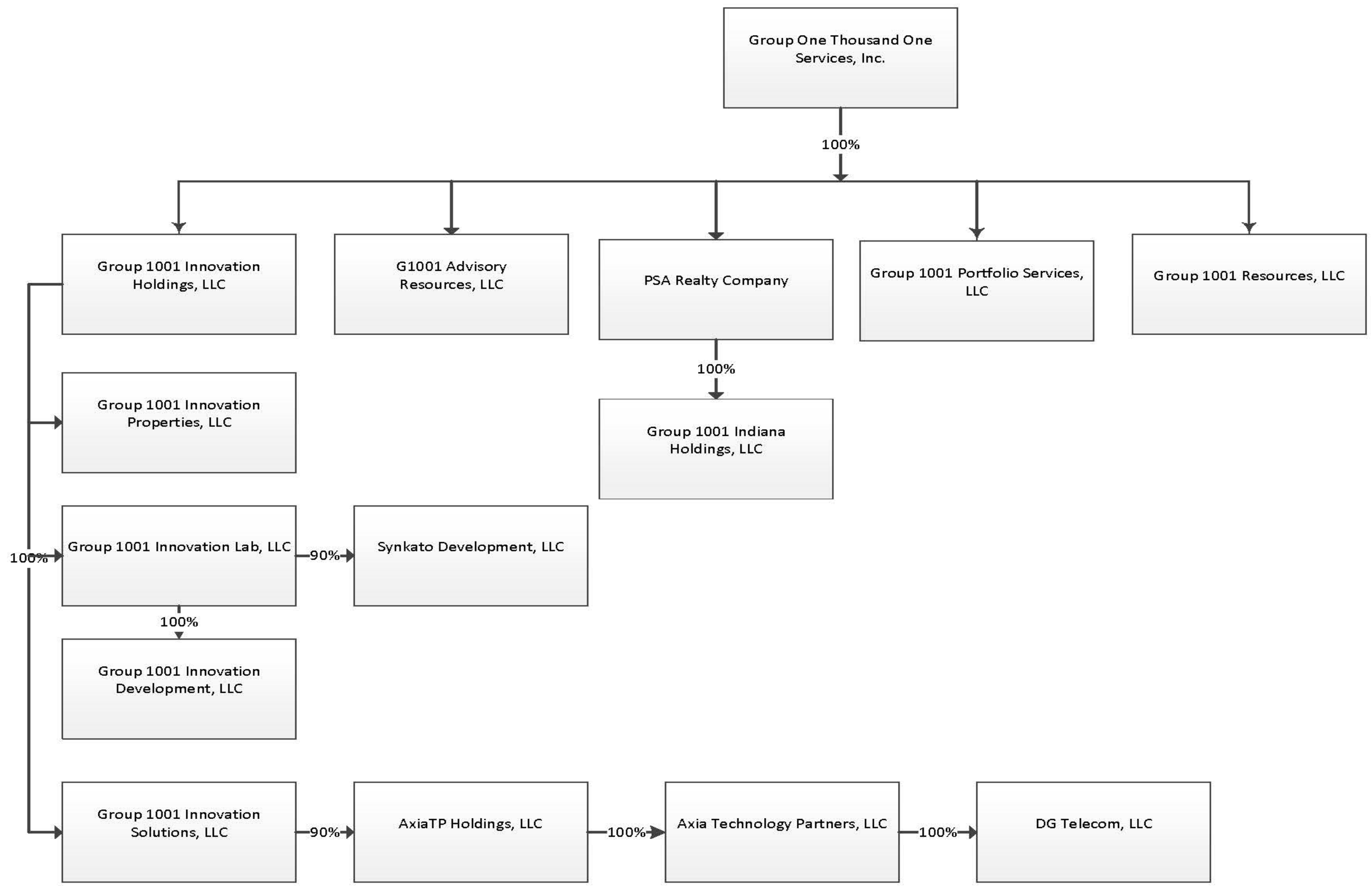



***Owns a portfolio of 37 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities will be disclosed in Schedule Y, Part 1A.

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

## PART 1 - ORGANIZATIONAL CHART

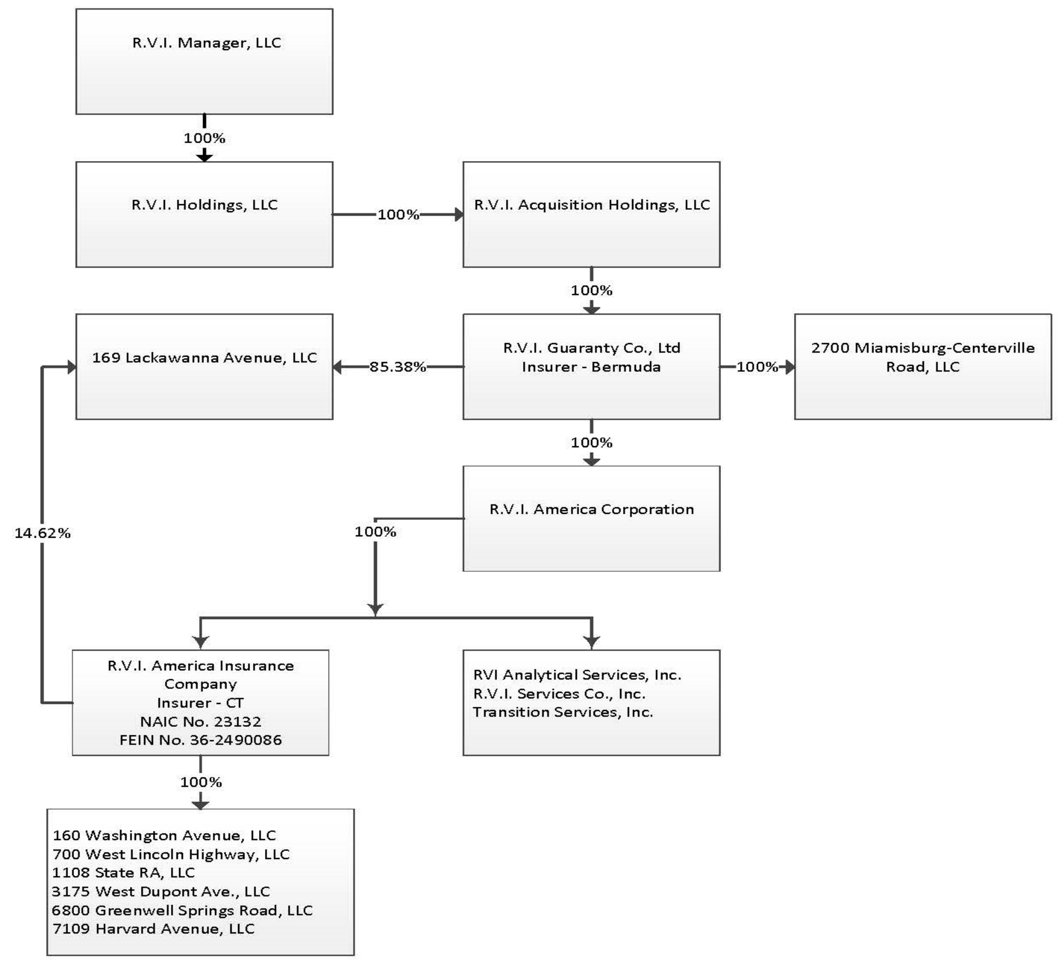
Group 1001
Group No. 4794
June 30, 2022



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

## PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
June 30, 2022



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

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

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | |
| 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 | | | | | DLIC Sub-Holdings, LLC | DE | UDP | 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 | | | | | 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 | | | | | 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 | | | | | 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 | 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 | 00000 | 04-2476246 | | | | Clarendon Insurance Agency, Inc. | MA | DS | Delaware Life Insurance Company | Ownership | 100.0 | Mark R. Walter | YES | |
| 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 | | | | | ELND Collateral Company II, LLC | DE | DS | EDL Holdings, 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 | | | | | 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 | | | | | Delaware Life 1099 Reporting Company, LLC | DE | DS | Delaware Life Insurance Company | Ownership | 100.0 | Mark R. Walter | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 Private Placement Investment Company I, 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 | |
| 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 | 81-3986786 | | | | 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 | | | | Lackawanna Casualty Company | TX | DS | Clear Spring Property and Casualty Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 11219 | 23-3005758 | | | | Lackawanna American Insurance Company | TX | DS | Lackawanna Casualty Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 12274 | 51-0525163 | | | | Lackawanna National Insurance Company | TX | DS | Lackawanna Casualty 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 | | | | | Healthcare Distribution Partners, LLC | DE | NIA | Clear Spring Health Holdings, LLC | Ownership | 50.0 | Mark R. Walter | NO | |
| 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 | | | | | 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 | 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 | 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 | |
| 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 | 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 | | | | | 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 | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | | GL Marketing, LLC | DE | NIA | CSLIC Holdings, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Gallahan Funding, LLC | DE | NIA | GL Marketing, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Geiger Funding, LLC | DE | NIA | GL Marketing, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | GLMF1, LLC | DE | NIA | GL Marketing, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Grayson Road Capital, LLC | DE | NIA | GL Marketing, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Grovewood Funding, LLC | DE | NIA | GL Marketing, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 83607 | 43-1380564 | | | | Guggenheim Life and Annuity Company | DE | IA | CSLIC Holdings, LLC | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 15691 | 47-3023521 | | | | Clear Spring Life Insurance Company | TX | IA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Guggenheim Life Reinsurance (U.S.) Corporation | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Saganaw Insurance Agency, LLC | DE | NIA | Guggenheim 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 | Guggenheim 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 | |
| 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 | | | | | GLAC GBM Investco, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | GLAC Investment Holdings, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | GLAC Investment Holdings II, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | GLAC Investment Holdings III, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Guggenheim Life 1099 Reporting Company, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | IDF I, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | IDF II, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Paragon GBM Investco, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 04794 | Group 1001 | 00000 | | | | | Renewable Energy Investors, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Tomorrow, LLC | DE | NIA | Guggenheim Life and Annuity Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | Retail Investors III, LLC | DE | NIA | Guggenheim 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 | |
| 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 | Mark R. Walter | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | R.V.I. Holdings, LLC | DE | NIA | Delaware Life Holdings Parent, LLC | 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 | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | | 2700 Miamisburg-Centerville Road, LLC | OH | NIA | R.V.I. Guaranty Co., Ltd. | Ownership | 100.0 | 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 | 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 | |
| 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 | | | | | 169 Lackawanna Ave, LLC | NJ | NIA | R.V.I. America Insurance Company | Ownership | 14.6 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | 1108 State RA, LLC | NY | NIA | R.V.I. America Insurance Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | 6800 Greenwell Springs Road, LLC | DE | NIA | R.V.I. America Insurance Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | 3175 West Dupont Ave., LLC | WV | NIA | R.V.I. America Insurance Company | 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 | | | | | 700 West Lincoln Highway, LLC | IL | NIA | R.V.I. America Insurance Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 00000 | | | | | 160 Washington Avenue, LLC | NJ | NIA | R.V.I. America Insurance Company | Ownership | 100.0 | Mark R. Walter | NO | |
| 04794 | Group 1001 | 23132 | 36-2490086 | | | | R.V.I. America Insurance Company | CT | IA | 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. | 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.Company is utilizing an ongoing statement of exemption. Exemption received in 2021 from state of Delaware.

**Bar Code:**

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

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

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

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

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

# OVERFLOW PAGE FOR WRITE-INS

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

| | 1<br>Assets | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 – 2) | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|---|---|---|---|
| 2504. Prepaid expenses | 4,491,495 | 4,491,495 | | |
| 2505. Amounts due from agents | 61,640 | 32,256 | 29,384 | 55,811 |
| 2506. Prepaid Reinsurance Premium | | | | |
| 2507. | | | | |
| 2597. Summary of remaining write-ins for Line 25 from Page 02 | 4,553,135 | 4,523,751 | 29,384 | 55,811 |

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

| | 1<br>Current<br>Statement<br>Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 2504. Miscellaneous liabilities | 64,594,820 | 9,559,488 |
| 2505. Surplus note interest due and accrued | 2,788,062 | 2,788,062 |
| 2506. Mortgage commitment fees | 2,541,996 | 6,855,546 |
| 2507. Reinsurance adjustment | 578,957 | 571,185 |
| 2597. Summary of remaining write-ins for Line 25 from Page 03 | 70,503,835 | 19,774,281 |

# SCHEDULE A – VERIFICATION

Real Estate

| | 1<br>Year To Date | 2<br>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<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 962,916,230 | 458,841,584 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 507,057,866 | 632,981,310 |
| 2.2 Additional investment made after acquisition | 47,372,322 | 66,710,052 |
| 3. Capitalized deferred interest and other | 1,338,197 | 1,293,250 |
| 4. Accrual of discount | 184,328 | 313,552 |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | (32,546) | 109,393 |
| 7. Deduct amounts received on disposals | 262,845,803 | 196,788,616 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 318,312 | 544,295 |
| 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) | 1,255,672,282 | 962,916,230 |
| 12. Total valuation allowance | (2,460,000) | (2,460,000) |
| 13. Subtotal (Line 11 plus Line 12) | 1,253,212,282 | 960,456,230 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 1,253,212,282 | 960,456,230 |

# SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,584,919,403 | 956,330,098 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 29,098,478 | 416,689,563 |
| 2.2 Additional investment made after acquisition | 10,218,479 | 349,309,548 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | 1,682 | 1,726,606 |
| 5. Unrealized valuation increase (decrease) | (56,400,263) | (76,149,009) |
| 6. Total gain (loss) on disposals | 8,936,973 | (65,370) |
| 7. Deduct amounts received on disposals | 232,623,674 | 40,558,847 |
| 8. Deduct amortization of premium and depreciation | 112,832 | 208,652 |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other-than-temporary impairment recognized | 1,808,820 | 22,154,534 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,342,229,426 | 1,584,919,403 |
| 12. Deduct total nonadmitted amounts | 16,979,273 | 17,128,675 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 1,325,250,153 | 1,567,790,728 |

# SCHEDULE D – VERIFICATION

Bonds and Stocks

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 14,984,492,537 | 14,629,017,503 |
| 2. Cost of bonds and stocks acquired | 1,621,355,558 | 6,847,098,974 |
| 3. Accrual of discount | 13,976,032 | 36,767,641 |
| 4. Unrealized valuation increase (decrease) | (81,494,214) | (17,716,740) |
| 5. Total gain (loss) on disposals | 874,220 | 47,743,909 |
| 6. Deduct consideration for bonds and stocks disposed of | 1,134,355,563 | 6,506,958,658 |
| 7. Deduct amortization of premium | 12,987,511 | 29,695,160 |
| 8. Total foreign exchange change in book/adjusted carrying value | (8,468,455) | (5,698,337) |
| 9. Deduct current year's other-than-temporary impairment recognized | 227,866 | 32,341,099 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 47,104 | 16,274,504 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 15,383,211,842 | 14,984,492,537 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 15,383,211,842 | 14,984,492,537 |

# SCHEDULE D - PART 1B

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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| **BONDS** | | | | | | | | |
| 1. NAIC 1 (a) | 5,771,272,748 | 150,952,306 | 165,467,398 | 39,929,374 | 5,771,272,748 | 5,796,687,030 | | 5,914,273,570 |
| 2. NAIC 2 (a) | 7,017,486,008 | 487,247,544 | 124,323,943 | (72,422,442) | 7,017,486,008 | 7,307,987,167 | | 6,689,751,255 |
| 3. NAIC 3 (a) | 391,802,225 | 6,291,273 | 4,603,715 | 45,888,643 | 391,802,225 | 439,378,426 | | 369,042,338 |
| 4. NAIC 4 (a) | 207,609,290 | 3,311,261 | 1,810,063 | (30,444,586) | 207,609,290 | 178,665,902 | | 168,427,961 |
| 5. NAIC 5 (a) | 43,601,565 | (153,232) | 5,919,948 | 7,861,445 | 43,601,565 | 45,389,830 | | 50,953,809 |
| 6. NAIC 6 (a) | 12,541,529 | | 11,539,271 | (3,072) | 12,541,529 | 999,186 | | 12,364,265 |
| 7. Total Bonds | 13,444,313,365 | 647,649,152 | 313,664,338 | (9,190,638) | 13,444,313,365 | 13,769,107,541 | | 13,204,813,198 |
| **PREFERRED STOCK** | | | | | | | | |
| 8. NAIC 1 | 775,895,288 | 12,009,027 | | (34,519) | 775,895,288 | 787,869,796 | | 766,983,281 |
| 9. NAIC 2 | 51,915,021 | | | (3,743,726) | 51,915,021 | 48,171,295 | | 205,997,413 |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | 255,000,000 | | | | 255,000,000 | 255,000,000 | | 255,000,000 |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 1,082,810,309 | 12,009,027 | | (3,778,245) | 1,082,810,309 | 1,091,041,091 | | 1,227,980,694 |
| 15. Total Bonds & Preferred Stock | 14,527,123,674 | 659,658,179 | 313,664,338 | (12,968,883) | 14,527,123,674 | 14,860,148,632 | | 14,432,793,892 |

(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 $ ; NAIC 2 $ ;
NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

**Short-Term Investments**

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year To Date | 5<br>Paid for Accrued Interest Year To Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 1,916,950,926 | XXX | 1,916,950,926 | 4,380,681 | |

# SCHEDULE DA - VERIFICATION

**Short-Term Investments**

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,643,619,639 | 951,492,592 |
| 2. Cost of short-term investments acquired | 1,516,381,092 | 2,564,028,925 |
| 3. Accrual of discount | | 283 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | (10,872) |
| 6. Deduct consideration received on disposals | 1,243,049,805 | 1,871,817,011 |
| 7. Deduct amortization of premium | | 74,278 |
| 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) | 1,916,950,926 | 1,643,619,639 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,916,950,926 | 1,643,619,639 |

# 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) | 322,792,336 |
| 2. | Cost Paid/(Consideration Received) on additions | 5,873,750 |
| 3. | Unrealized Valuation increase/(decrease) | (122,196,559) |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | (3,016,085) |
| 6. | Considerations received/(paid) on terminations | 7,087,665 |
| 7. | Amortization | |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | 752,118 |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 197,117,895 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 197,117,895 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 3,580,128 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column) | | | | (19,984,739) |
| 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 | 17,511,050 | | | |
| 3.14 | Section 1, Column 18, prior year | (19,265,112) | 36,776,162 | 36,776,162 | |
| 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 | 17,511,050 | | | |
| 3.24 | Section 1, Column 19, prior year plus | (19,265,112) | | | |
| 3.25 | SSAP No. 108 adjustments | | 36,776,162 | 36,776,162 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | 51,681,851 | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item | | | | |
| 4.22 | Amount recognized | 88,458,012 | | | |
| 4.23 | SSAP No. 108 adjustments | | 88,458,012 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | (36,776,161) |
| 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) | | | | 20,371,550 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 20,371,550 |

# 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 | 19,966,082 | 13,682,313 | 11/01/2018 | 03/24/2047 | 30YR 44M PAY 2.6549 / REC 3MLibor Swap | 1,919,737 | 1,059,045 | 05526D-BF-1 | BAT CAPITAL CORP 4.54% 08/15/2047 | 2FE | 18,046,345 | 12,623,268 |
| 24611#AG2 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 13,501,000 | 15,081,073 | 12,246,403 | 11/01/2018 | 03/24/2047 | 30YR 44M PAY 2.6549 / REC 3MLibor Swap | 1,507,934 | 831,869 | 05723K-AF-7 | BAKER HUGHES LLC CO OBL 4.08% 12/15/2047 | 1FE | 13,573,139 | 11,414,534 |
| 24611#AG2 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 5,752,000 | 6,815,789 | 5,337,600 | 11/01/2018 | 03/24/2047 | 30YR 44M PAY 2.6549 / REC 3MLibor Swap | 642,444 | 354,412 | 37045V-AQ-3 | GENERAL MOTORS CO 5.4% 04/01/2048 | 2FE | 6,173,345 | 4,983,189 |
| 24611#AG2 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 5,080,000 | 5,856,689 | 4,658,365 | 11/01/2018 | 03/24/2047 | 30YR 44M PAY 2.6549 / REC 3MLibor Swap | 567,388 | 313,006 | 552081-AM-3 | LYONDELLBASELL IND NV 4.625% 02/26/2055 | 2FE | 5,289,301 | 4,345,359 |
| 24611#AG2 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 2,812,000 | 4,027,368 | 3,101,009 | 11/01/2018 | 03/24/2047 | 30YR 44M PAY 2.6549 / REC 3MLibor Swap | 314,074 | 173,262 | 13645R-AX-2 | CANADIAN PACIFIC RR CO 6.125% 09/15/2115 | 2FE | 3,713,294 | 2,927,746 |
| 24611#AH0 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 1,818,000 | 1,994,931 | 1,910,813 | 11/01/2018 | 03/07/2047 | 30YR 22M PAY 2.75436 / REC 3MLibor Swap | 174,368 | 79,641 | 00206R-FS-6 | AT&T INC 5.3% 08/15/2058 | 2FE | 1,820,563 | 1,831,172 |
| 24611#AH0 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 9,655,000 | 10,319,005 | 8,364,686 | 11/01/2018 | 03/07/2047 | 30YR 22M PAY 2.75436 / REC 3MLibor Swap | 926,031 | 422,954 | 00817Y-AZ-1 | AETNA INC 3.875% 08/15/2047 | 2FE | 9,392,974 | 7,941,732 |
| 24611#AH0 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 7,297,000 | 8,282,102 | 7,664,161 | 05/13/2020 | 03/07/2047 | 30YR 22M PAY 2.75436 / REC 3MLibor Swap | 699,870 | 319,658 | 59156R-AP-3 | METLIFE INC 6.4% 12/15/2066 | 2FE | 7,582,231 | 7,344,503 |
| 24611#AH0 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 3,131,000 | 3,414,561 | 2,862,619 | 11/01/2018 | 03/07/2047 | 30YR 22M PAY 2.75436 / REC 3MLibor Swap | 300,301 | 137,159 | 20030N-CE-9 | COMCAST CORP 3.999% 11/01/2049 | 1FE | 3,114,260 | 2,725,460 |
| 24611#AH0 | Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 102,000 | 121,336 | 100,084 | 11/01/2018 | 03/07/2047 | 30YR 22M PAY 2.75436 / REC 3MLibor Swap | 9,783 | 4,468 | 031162-CF-5 | AMGEN INC 4.663% 06/15/2051 | 2FE | 111,552 | 95,615 |
| 24611#AJ6 | Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 5,350,000 | 5,944,012 | 4,873,947 | 11/01/2018 | 03/02/2047 | 30YR 14M PAY 2.625 / REC 3MLibor Swap | 619,561 | 352,548 | 025932-AL-8 | AMERICAN FINANCIAL GROUP 4.5% 06/15/2047 | 2FE | 5,324,451 | 4,521,398 |
| 24611#AJ6 | Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 1,452,000 | 1,670,226 | 1,390,084 | 11/01/2018 | 03/02/2047 | 30YR 14M PAY 2.625 / REC 3MLibor Swap | 168,150 | 95,682 | 460146-CS-0 | INTERNATIONAL PAPER CO 4.35% 08/15/2048 | 2FE | 1,502,076 | 1,294,402 |
| 24611#AJ6 | Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 7,394,000 | 7,174,848 | 6,636,844 | 11/01/2018 | 03/02/2047 | 30YR 14M PAY 2.625 / REC 3MLibor Swap | 856,268 | 487,241 | 07274N-BH-5 | BAYER US FINANCE II LLC 4.7% 07/15/2064 | 2FE | 6,318,580 | 6,149,603 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 100,000 | 87,488 | 79,612 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (9,228) | (10,049) | 674599-CM-5 | OCCIDENTAL PETROLEUM CORP 3% 02/15/2027 | 3FE | 96,715 | 89,661 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 100,000 | 88,248 | 87,072 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (9,228) | (10,049) | 833034-AK-7 | SNAP-ON INC 3.25% 03/01/2027 | 1FE | 97,476 | 97,122 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 9,205,000 | 8,266,380 | 7,787,842 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (849,428) | (925,042) | 86765B-AU-3 | SUNOCO LOGISTICS PARTNER 4% 10/01/2027 | 2FE | 9,115,807 | 8,712,883 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 10,152,000 | 9,228,495 | 8,919,903 | 05/15/2019 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (936,816) | (1,020,209) | 00206R-HW-5 | AT T INC 3.8% 02/15/2027 | 2FE | 10,165,311 | 9,940,112 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 4,100,000 | 4,565,412 | 4,071,806 | 08/01/2019 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (378,344) | (412,023) | 172967-BL-4 | CITIGROUP INC 6.625% 06/15/2032 | 2FE | 4,943,756 | 4,483,829 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 200,000 | 222,703 | 198,625 | 09/27/2019 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (18,456) | (20,099) | 172967-BL-4 | CITIGROUP INC 6.625% 06/15/2032 | 2FE | 241,159 | 218,723 |

# 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 | 9,055,903 | 8,800,222 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (922,789) | (1,004,934) | 172967-KA-8 | CITIGROUP INC 4.45% 09/29/2027 | 2FE | 9,978,692 | 9,805,156 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 4,323,000 | 4,813,726 | 4,293,273 | 06/03/2020 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (398,922) | (434,433) | 172967-BL-4 | CITIGROUP INC 6.625% 06/15/2032 | 2FE | 5,212,648 | 4,727,705 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 1,000,000 | 960,675 | 968,529 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (92,279) | (100,493) | 472319-AE-2 | JEFFERIES GROUP LLC 6.45% 06/08/2027 | 2FE | 1,052,954 | 1,069,022 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 200,000 | 173,070 | 169,908 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (18,456) | (20,099) | 29278G-AA-6 | ENEL FINANCE INTL NV 3.625% 05/25/2027 | 2FE | 191,525 | 190,006 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 17,213,000 | 14,766,248 | 14,712,361 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (1,588,397) | (1,729,793) | 50247W-AB-3 | LYB INTERNATIONAL FINANC 3.5% 03/02/2027 | 2FE | 16,354,645 | 16,442,154 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 4,323,000 | 3,802,255 | 3,791,938 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (398,922) | (434,433) | 79588T-AC-4 | SAMMONS FINANCIAL GROUP 4.45% 05/12/2027 | 2FE | 4,201,177 | 4,226,371 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 4,225,000 | 3,710,444 | 3,658,226 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (389,879) | (424,585) | 075887-BW-8 | BECTON DICKINSON AND CO 3.7% 06/06/2027 | 2FE | 4,100,323 | 4,082,811 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 9,000,000 | 7,994,281 | 7,910,970 | 11/01/2018 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (830,510) | (904,440) | 05581K-AC-5 | BNP PARIBAS 4.625% 03/13/2027 | 2FE | 8,824,791 | 8,815,410 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 200,000 | 174,021 | 169,120 | 01/10/2019 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (18,456) | (20,099) | 756250-AE-9 | RECKITT BENCKISER TSY 3% 06/26/2027 | 1FE | 192,477 | 189,219 |
| 24611#AK3 | Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond | NR - Other BA Asset | 750,000 | 653,135 | 639,483 | 01/10/2019 | 02/02/2027 | 20YR 75M PAY 5.4597 / REC 3MLibor Swap | (69,209) | (75,370) | 759730-AA-5 | RENAISSANCERE FINANCE 3.45% 07/01/2027 | 1FE | 722,345 | 714,853 |
| 9999999999 Totals | | | | 159,230,503 | 139,087,816 | XXX | XXX | XXX | 1,776,591 | (2,915,203) | XXX | XXX | XXX | 157,453,913 | 142,003,019 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 4 | 158,627,816 | 4 | 158,927,450 | | | | | 4 | 158,627,816 |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 438,852 | XXX | 444,115 | XXX | | XXX | | XXX | 882,967 |
| 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 | 139,218 | XXX | 141,062 | XXX | | XXX | | XXX | 280,280 |
| 7. Ending Inventory | 4 | 158,927,450 | 4 | 159,230,503 | | | | | 4 | 159,230,503 |

# 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 | 197,117,895 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance | 2,860,500 | |
| 3. | Total (Line 1 plus Line 2) | | 199,978,395 |
| 4. | Part D, Section 1, Column 6 | 433,364,546 | |
| 5. | Part D, Section 1, Column 7 | (215,875,101) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | (17,511,050) |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 192,426,101 | |
| 8. | Part B, Section 1, Column 13 | 20,371,550 | |
| 9. | Total (Line 7 plus Line 8) | | 212,797,650 |
| 10. | Part D, Section 1, Column 9 | 429,289,582 | |
| 11. | Part D, Section 1, Column 10 | (216,491,931) | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | (1) |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | 135,586,842 | |
| 14. | Part B, Section 1, Column 20 | 103,048,368 | |
| 15. | Part D, Section 1, Column 12 | 238,635,210 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E – PART 2 – VERIFICATION

**(Cash Equivalents)**

| | 1<br>Year To<br>Date | 2<br>Prior Year<br>Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 339,300,668 | 483,930,530 |
| 2. Cost of cash equivalents acquired | 851,724,585 | 6,119,328,189 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 619,367,999 | 6,263,958,051 |
| 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) | 571,657,254 | 339,300,668 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 571,657,254 | 339,300,668 |

# 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 |
| | | | | NONE | | | | |
| 0399999 Totals | | | | | | | | |

# 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 |
| | | | | | | | | | NONE | | | | | | | | | | |
| 0399999 Totals | | | | | | | | | | | | | | | | | | | |

# SCHEDULE B - PART 2

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

| 1 | Location 2 | Location 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 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 | | | | | | | | |
| 5000510 | CLAREMORE | OK | | 04/13/2022 | 7.500 | 154,250 | | 161,311 |
| 5000511 | MONETTA | SC | | 04/13/2022 | 4.750 | 73,003 | | 89,165 |
| 5000512 | CROSSETT | AR | | 04/13/2022 | 5.500 | 144,529 | 1,794 | 147,751 |
| 5000513 | COLUMBUS | MS | | 04/13/2022 | 4.750 | 94,091 | | 120,199 |
| 5000514 | HAMMOND | NY | | 04/13/2022 | 7.500 | 132,188 | | 138,638 |
| 5000515 | NAPLES | FL | | 04/13/2022 | 5.250 | 114,416 | | 139,011 |
| 5000516 | SACRAMENTO | CA | | 04/13/2022 | 7.000 | 112,885 | | 152,010 |
| 5000517 | DEL VALLE | TX | | 04/13/2022 | 7.250 | 91,448 | | 90,956 |
| 5000518 | TUCSON | AZ | | 04/13/2022 | 7.500 | 110,015 | | 115,396 |
| 5000519 | MACUNGIE | PA | | 04/13/2022 | 5.750 | 33,054 | | 46,972 |
| 5000520 | BENSALEM | PA | | 04/13/2022 | 6.500 | 87,147 | | 87,365 |
| 5000521 | DOVER | AR | | 04/13/2022 | 4.500 | 193,892 | | 224,100 |
| 5000522 | PETALUMA | CA | | 04/13/2022 | 7.750 | 103,875 | | 114,747 |
| 5000523 | OCEAN BREEZE | FL | | 04/13/2022 | 5.750 | 182,155 | | 229,549 |
| 5000524 | GRASS VALLEY | CA | | 04/13/2022 | 7.750 | 46,730 | | 46,197 |
| 5000525 | NOVI | MI | | 04/13/2022 | 7.250 | 43,668 | | 45,845 |
| 5000526 | DADE CITY | FL | | 04/13/2022 | 8.000 | 88,922 | | 101,101 |
| 5000527 | TAMPA | FL | | 04/13/2022 | 6.250 | 83,231 | | 100,147 |
| 5000528 | SANIBEL | FL | | 04/13/2022 | 5.750 | 93,129 | | 170,320 |
| 5000529 | BOISE | ID | | 04/13/2022 | 5.750 | 66,688 | | 82,438 |
| 5000530 | BARNARD | MO | | 04/13/2022 | 4.500 | 151,294 | | 216,010 |
| 5000531 | CAMPTONVILLE | CA | | 04/13/2022 | 5.000 | 326,321 | | 396,021 |
| 5000532 | OXFORD | AL | | 05/27/2022 | 5.250 | 89,689 | | 108,693 |
| 5000533 | BUTLER | PA | | 05/27/2022 | 5.750 | 42,193 | | 57,177 |
| 5000534 | BISMARCK | AR | | 05/27/2022 | 4.500 | 289,513 | | 348,517 |
| 5000535 | FREEPORT | FL | | 05/27/2022 | 5.250 | 87,549 | | 199,229 |
| 5000536 | HIGBEE | MO | | 05/27/2022 | 6.500 | 31,171 | | 88,408 |
| 5000537 | LLANO | TX | | 05/27/2022 | 7.500 | 78,758 | | 106,660 |
| 5000538 | WILLIS | TX | | 05/27/2022 | 8.000 | 95,076 | | 114,465 |
| 5000539 | DOWNSVILLE | LA | | 05/27/2022 | 5.750 | 80,851 | | 175,192 |
| 5000540 | MANSFIELD | LA | | 05/27/2022 | 4.750 | 72,143 | | 117,271 |
| 5000541 | EL DORADO | AR | | 05/27/2022 | 4.500 | 167,110 | | 201,168 |
| 5000542 | PACOLET | SC | | 05/27/2022 | 5.750 | 178,055 | | 228,864 |
| 5000543 | HOLLY LAKE RANCH | TX | | 05/27/2022 | 7.500 | 51,208 | | 74,974 |
| 5000544 | BLUE CREEK | OH | | 05/27/2022 | 6.750 | 17,526 | | 86,311 |
| 5000545 | NEW BLOOMFIELD | PA | | 05/27/2022 | 8.000 | 76,859 | | 92,523 |
| 5000546 | MICCO | FL | | 05/27/2022 | 5.750 | 38,938 | | 57,156 |
| 5000547 | WILLIS | MI | | 05/27/2022 | 6.500 | 52,118 | | 59,438 |
| 5000548 | PALM BEACH GARDENS | FL | | 05/27/2022 | 8.000 | 49,852 | | 60,052 |
| 5000549 | SAN JOSE | CA | | 05/27/2022 | 5.500 | 141,698 | | 219,313 |
| 5000550 | HAMBURG | PA | | 05/27/2022 | 7.000 | 70,659 | | 121,824 |
| 5000551 | ENUMCLAW | WA | | 05/27/2022 | 8.000 | 144,390 | | 173,817 |
| 5000552 | HOT SPRINGS | AR | | 05/27/2022 | 7.000 | 59,919 | | 72,203 |
| 5000553 | ANAHEIM | CA | | 05/27/2022 | 8.000 | 91,377 | | 110,000 |
| 5000554 | CHESHIRE | OR | | 05/27/2022 | 8.000 | 116,544 | | 140,296 |
| 5000555 | QUITMAN | TX | | 05/27/2022 | 6.250 | 64,134 | | 108,569 |
| 5000556 | LEVELLAND | TX | | 05/27/2022 | 8.000 | 61,807 | | 76,970 |
| 5000557 | EULESS | TX | | 05/27/2022 | 8.000 | 169,828 | | 204,963 |
| 5000558 | HUDSON | FL | | 05/27/2022 | 7.250 | 22,659 | | 28,546 |
| 5000559 | PELL CITY | AL | | 05/27/2022 | 5.750 | 64,555 | | 109,282 |
| 5000560 | LEESBURG | FL | | 05/27/2022 | 8.000 | 57,387 | | 74,017 |
| 5000561 | KINGSBURY | TX | | 05/27/2022 | 5.750 | 84,555 | | 141,503 |
| 5000562 | JOHNSTON | SC | | 05/27/2022 | 7.250 | 91,726 | | 108,020 |
| 5000563 | HIGHLAND | NC | | 05/27/2022 | 4.500 | 238,881 | | 323,512 |
| 5000564 | PALATKA | FL | | 05/27/2022 | 4.500 | 122,336 | | 176,723 |
| 5000565 | HARLETON | TX | | 05/27/2022 | 5.500 | 140,000 | | 164,868 |
| 5000566 | QUINLAN | TX | | 05/27/2022 | 4.500 | 223,164 | | 268,646 |

# 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 |
| 5000567 | KARNACK | TX | | 05/27/2022 | 4.500 | 116,985 | | 139,280 |
| 5000568 | HASTINGS | FL | | 05/27/2022 | 4.500 | 243,698 | | 290,141 |
| 5000569 | MELBOURNE | AR | | 05/27/2022 | 5.250 | 70,706 | | 123,556 |
| 5000570 | KAYCEE | WY | | 05/27/2022 | 5.000 | 299,052 | | 405,000 |
| 5000571 | BROOKSVILLE | FL | | 05/27/2022 | 5.500 | 78,754 | | 198,428 |
| 5000572 | PORUM | OK | | 05/27/2022 | 5.000 | 95,956 | | 144,390 |
| 5000573 | CUSTER | WA | | 05/27/2022 | 5.250 | 369,662 | | 445,000 |
| 5000574 | Staten Island | NY | | 06/09/2022 | 4.500 | 1,004,875 | | 1,300,000 |
| 5000575 | Portland | OR | | 06/09/2022 | 5.750 | 410,758 | | 824,922 |
| 5000576 | Mililani | HI | | 06/09/2022 | 4.875 | 1,298,721 | | 1,680,000 |
| 5000577 | Staten Island | NY | | 06/09/2022 | 5.000 | 1,445,997 | | 2,450,180 |
| 5000578 | Brooklyn | NY | | 06/09/2022 | 4.750 | 1,447,301 | | 2,049,884 |
| 5000579 | Nashville | TN | | 06/09/2022 | 4.500 | 243,810 | | 360,000 |
| 5000580 | Syracuse | NY | | 06/09/2022 | 5.000 | 156,694 | | 217,000 |
| 5000581 | Mililani | HI | | 06/09/2022 | 5.500 | 440,212 | | 1,680,000 |
| 5000582 | Brooklyn | NY | | 06/09/2022 | 3.625 | 840,951 | | 1,880,108 |
| 5000583 | Francis | UT | | 06/09/2022 | 4.625 | 453,149 | | 919,067 |
| 5000584 | San Jose | CA | | 06/09/2022 | 3.875 | 967,500 | | 2,020,202 |
| 5000585 | HASTINGS ON HUDSON | NY | | 06/09/2022 | 4.750 | 468,647 | | 724,963 |
| 5000586 | Chino | CA | | 06/09/2022 | 7.000 | 575,093 | | 805,033 |
| 5000587 | Township Of Washington | NJ | | 06/09/2022 | 6.500 | 483,313 | | 835,003 |
| 5000588 | Oceanside | NY | | 06/09/2022 | 4.750 | 854,260 | | 1,108,000 |
| 5000589 | Atlanta | GA | | 06/09/2022 | 4.875 | 2,841,548 | | 4,549,961 |
| 5000590 | Washington | UT | | 06/09/2022 | 5.875 | 805,928 | | 980,000 |
| 5000591 | Port Richey | FL | | 06/09/2022 | 4.500 | 96,495 | | 125,000 |
| 5000592 | Morristown | AZ | | 06/09/2022 | 4.625 | 231,839 | | 495,050 |
| 5000593 | La Crescenta | CA | | 06/09/2022 | 5.375 | 1,070,789 | | 1,385,000 |
| 5000594 | Washington | UT | | 06/09/2022 | 6.500 | 657,305 | | 980,000 |
| 5000595 | Sonora | CA | | 06/09/2022 | 6.000 | 120,817 | | 375,038 |
| 5000596 | City of Los Angeles area of Pa | CA | | 06/09/2022 | 4.000 | 1,302,255 | | 2,370,136 |
| 5000597 | Hicksville | NY | | 06/09/2022 | 4.125 | 741,993 | | 960,000 |
| 5000598 | San Diego | CA | | 06/09/2022 | 4.625 | 729,522 | | 1,024,980 |
| 5000599 | Pembroke Pines | FL | | 06/09/2022 | 6.625 | 183,734 | | 225,000 |
| 5000600 | New York | NY | | 06/09/2022 | 4.250 | 2,902,500 | | 4,400,117 |
| 5000601 | Vacaville | CA | | 06/09/2022 | 5.875 | 1,083,465 | | 1,400,000 |
| 5000602 | Aventura | FL | | 06/09/2022 | 4.625 | 774,000 | | 1,000,000 |
| 5000603 | Atlanta | GA | | 06/09/2022 | 4.500 | 498,573 | | 660,015 |
| 5000604 | Burnsville | NC | | 06/09/2022 | 6.375 | 482,819 | | 555,000 |
| 5000605 | Brigantine | NJ | | 06/09/2022 | 5.500 | 368,578 | | 450,000 |
| 5000606 | Long Beach | CA | | 06/09/2022 | 4.375 | 1,022,648 | | 2,308,869 |
| 5000607 | Gainesville | FL | | 06/09/2022 | 5.750 | 153,672 | | 210,012 |
| 5000608 | Stockton | CA | | 06/09/2022 | 6.375 | 317,340 | | 410,000 |
| 5000609 | New York | NY | | 06/09/2022 | 3.875 | 2,276,562 | | 2,950,000 |
| 5000610 | GOSHEN | NY | | 06/09/2022 | 5.625 | 603,389 | | 735,019 |
| 5000611 | Staten Island | NY | | 06/09/2022 | 4.750 | 602,926 | | 990,026 |
| 5000612 | Woodland Hills | CA | | 06/09/2022 | 4.750 | 1,123,848 | | 1,452,000 |
| 5000613 | Princeton | NJ | | 06/09/2022 | 3.875 | 859,784 | | 1,117,500 |
| 5000614 | Los Angeles | CA | | 06/09/2022 | 4.375 | 648,225 | | 895,004 |
| 5000615 | Irvine | CA | | 06/09/2022 | 5.500 | 1,658,413 | | 2,179,878 |
| 5000616 | San Diego | CA | | 06/09/2022 | 5.625 | 1,277,100 | | 1,650,000 |
| 5000617 | Inlet Beach | FL | | 06/09/2022 | 4.250 | 626,940 | | 814,992 |
| 5000618 | Brooklyn | NY | | 06/09/2022 | 4.000 | 1,363,855 | | 1,885,000 |
| 5000619 | Brooklyn | NY | | 06/09/2022 | 4.625 | 1,449,267 | | 1,880,108 |
| 5000620 | Montague | NJ | | 06/09/2022 | 6.875 | 356,708 | | 410,000 |
| 5000621 | Cotton Wood Heights | UT | | 06/09/2022 | 4.375 | 1,352,675 | | 2,099,895 |
| 5000622 | Bakersfield | CA | | 06/09/2022 | 4.875 | 394,255 | | 510,000 |
| 5000623 | Rancho Mirage | CA | | 06/09/2022 | 6.000 | 431,747 | | 595,000 |
| 5000624 | Nottingham | MD | | 06/09/2022 | 4.875 | 187,255 | | 364,973 |
| 5000625 | Jamaica | NY | | 06/09/2022 | 3.875 | 1,016,187 | | 2,039,830 |
| 5000626 | Point Pleasant Beach | NJ | | 06/09/2022 | 6.875 | 476,577 | | 580,000 |
| 5000627 | Flemington | NJ | | 06/09/2022 | 4.500 | 570,460 | | 738,000 |

# 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 |
| 5000628 | Haddonfield | NJ | | 06/09/2022 | 6.125 | 597,619 | | 775,000 |
| 5000629 | Los Angeles | CA | | 06/09/2022 | 3.875 | 1,006,200 | | 1,600,000 |
| 5000630 | Syosset | NY | | 06/09/2022 | 4.625 | 2,246,530 | | 2,910,000 |
| 5000631 | Long Beach | NY | | 06/09/2022 | 4.625 | 454,128 | | 589,000 |
| 5000632 | Norwood | NJ | | 06/09/2022 | 5.250 | 610,009 | | 970,000 |
| 5000633 | Seal Beach | CA | | 06/09/2022 | 5.750 | 1,033,290 | | 1,335,000 |
| 5000634 | Land O Lakes | FL | | 06/09/2022 | 5.125 | 389,923 | | 540,009 |
| 5000635 | Meridian | ID | | 06/09/2022 | 4.750 | 241,571 | | 547,645 |
| 5000636 | Brooklyn | NY | | 06/09/2022 | 4.625 | 742,330 | | 905,000 |
| 5000637 | Hewlett Harbor | NY | | 06/09/2022 | 4.875 | 1,192,111 | | 1,544,000 |
| 5000638 | Haddonfield | NJ | | 06/09/2022 | 3.875 | 482,886 | | 775,000 |
| 5000639 | Fresh Meadows | NY | | 06/09/2022 | 4.250 | 1,086,938 | | 1,500,000 |
| 5000640 | Ossining | NY | | 06/09/2022 | 4.750 | 461,183 | | 600,000 |
| 5000641 | Manteca | CA | | 06/09/2022 | 6.875 | 587,746 | | 762,956 |
| 5000642 | HOWELL TOWNSHIP | NJ | | 06/09/2022 | 4.875 | 210,781 | | 280,000 |
| 5000643 | Rio Rancho | NM | | 06/09/2022 | 6.500 | 205,110 | | 376,020 |
| 5000644 | Santa Monica | CA | | 06/09/2022 | 4.500 | 628,875 | | 1,000,000 |
| 5000645 | San Carlos | CA | | 06/09/2022 | 5.375 | 2,609,323 | | 3,600,000 |
| 5000646 | Mammoth Lakes | CA | | 06/09/2022 | 4.000 | 735,300 | | 950,000 |
| 5000647 | Montauk | NY | | 06/09/2022 | 5.375 | 947,088 | | 1,960,000 |
| 5000648 | Corona | CA | | 06/09/2022 | 5.625 | 650,120 | | 1,082,415 |
| 5000649 | Brooklyn | NY | | 06/09/2022 | 4.000 | 1,444,556 | | 1,899,935 |
| 5000650 | Brooklyn | NY | | 06/09/2022 | 5.375 | 1,380,417 | | 2,209,859 |
| 5000651 | Roslyn Heights | NY | | 06/09/2022 | 4.375 | 680,636 | | 938,000 |
| 5000652 | Temecula | CA | | 06/09/2022 | 6.000 | 924,251 | | 1,125,000 |
| 5000653 | Northport | NY | | 06/09/2022 | 3.875 | 606,725 | | 1,250,000 |
| 5000654 | Broken Arrow | OK | | 06/09/2022 | 6.125 | 420,066 | | 484,000 |
| 5000655 | Ontario | CA | | 06/09/2022 | 4.875 | 471,559 | | 610,000 |
| 5000656 | Great Neck | NY | | 06/09/2022 | 5.625 | 1,353,052 | | 1,750,000 |
| 5000657 | Ridgewood | NY | | 06/09/2022 | 5.625 | 805,928 | | 980,000 |
| 5000658 | Spring Valley | NY | | 06/09/2022 | 5.250 | 695,783 | | 849,000 |
| 5000659 | Brooklyn | NY | | 06/09/2022 | 5.625 | 2,164,883 | | 3,200,000 |
| 5000660 | Brooklyn | NY | | 06/09/2022 | 4.000 | 2,902,500 | | 5,300,353 |
| 5000661 | Richmond | CA | | 06/09/2022 | 4.500 | 345,398 | | 600,000 |
| 5000662 | Holtsville | NY | | 06/09/2022 | 5.000 | 548,638 | | 757,000 |
| 5000663 | Eagle Mountain | UT | | 06/09/2022 | 4.250 | 507,153 | | 857,143 |
| 5000664 | Ozone Park | NY | | 06/09/2022 | 4.750 | 672,274 | | 775,000 |
| 5000665 | Hollis | NY | | 06/09/2022 | 5.750 | 1,393,200 | | 1,800,000 |
| 5000666 | Albuquerque | NM | | 06/09/2022 | 5.875 | 121,394 | | 157,000 |
| 5000667 | Burlington | NJ | | 06/09/2022 | 5.250 | 162,166 | | 210,000 |
| 5000668 | Huntington Beach | CA | | 06/09/2022 | 6.250 | 1,036,176 | | 1,340,000 |
| 5000669 | Port Saint Lucie | FL | | 06/09/2022 | 6.000 | 216,504 | | 280,000 |
| 5000670 | Staten Island | NY | | 06/09/2022 | 6.375 | 680,489 | | 1,300,000 |
| 5000671 | Bakersfield | CA | | 06/09/2022 | 5.375 | 410,533 | | 531,000 |
| 5000672 | Holtsville | NY | | 06/09/2022 | 5.000 | 286,656 | | 757,000 |
| 0399999 - Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | 89,369,244 | 1,794 | 131,728,314 |
| Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed | | | | | | | | |
| Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | | |
| 4006420 | Olathe | KS | | 12/29/2017 | 4.515 | (98,210) | 4,544,738 | 12,284,382 |
| 4006422 | Olathe | KS | | 06/01/2022 | 4.515 | 2,537,268 | | 4,321,184 |
| 4006570 | San Diego | CA | | 06/01/2022 | 5.250 | 7,862,888 | | 12,000,000 |
| 4006610 | Milwaukee | WI | | 10/01/2019 | 4.250 | | 141,010 | 12,900,000 |
| 4006770 | Los Angeles | CA | | 10/22/2020 | 5.370 | | 2,010,736 | 60,008,572 |
| 4006780 | Philadelphia | PA | | 12/23/2020 | 5.370 | | 277,521 | 99,600,000 |
| 4006810 | Waddell | AZ | | 06/17/2021 | 5.850 | | 130,610 | 40,800,000 |
| 4006840 | Opa-Locka | FL | | 07/01/2021 | 5.800 | | 4,957,761 | 100,869,728 |
| 4006880 | Fort Worth | TX | | 09/01/2021 | 3.750 | | 200,824 | 46,187,818 |
| 4007020 | Durham | NC | | 11/01/2021 | 5.850 | | 1,793,547 | 45,200,000 |
| 4007030 | Los Angeles | CA | | 10/12/2021 | 5.250 | | 709,353 | 98,550,000 |
| 4007050 | Millstone | NJ | | 11/09/2021 | 5.850 | | 2,696,634 | 32,000,000 |
| 4007070 | Longmont | CO | | 11/30/2021 | 5.900 | | 4,165,719 | 21,730,000 |

# 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 |
| 4007180 | West Palm Beach | FL | | 04/01/2022 | 4.000 | 22,200,000 | | 34,950,000 |
| 4007200 | New York | NY | | 05/01/2022 | 4.750 | 9,695,682 | | 18,895,450 |
| 4007210 | Fort Myers | FL | | 06/01/2022 | 7.925 | 20,880,000 | | 35,776,741 |
| 4007230 | Farnsville | WI | | 06/23/2022 | 5.850 | 245,164 | | 41,565,389 |
| 4007240 | Boston | MA | | 06/14/2022 | 6.500 | 40,500,000 | | 80,700,000 |
| 4007190 | North Bergen | NJ | | 05/06/2022 | 4.600 | 47,400,000 | | 110,200,000 |
| 4007220 | Hardeeville | SC | | 06/17/2022 | 4.930 | 43,500,000 | | 69,300,000 |
| 0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | 194,722,792 | 21,628,453 | 977,839,264 |
| Mortgages in Good Standing - Mezzanine Loans | | | | | | | | |
| 0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999) | | | | | | 284,092,036 | 21,630,247 | 1,109,567,578 |
| 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 | | | | | | | | |
| Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans | | | | | | | | |
| 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 | | | | | | 284,092,036 | 21,630,247 | 1,109,567,578 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/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 |
| Mortgages closed by repayment | | | | | | | | | | | | | | | | | |
| 0716810 | Raleigh | NC | | 05/25/2012 | 05/31/2022 | 2,145,683 | | | | | | | 2,077,902 | 2,077,902 | | | |
| 0780856 | Houston | TX | | 01/27/2005 | 06/02/2022 | 278,318 | | | | | | | 237,998 | 237,998 | | | |
| 4006440 | Canandaigua | NY | | 03/27/2018 | 04/01/2022 | 19,346,171 | | | | | | | 19,159,204 | 19,159,204 | | | |
| 4006441 | Canandaigua | NY | | 12/19/2019 | 04/01/2022 | 5,011,351 | | | | | | | 4,964,665 | 4,976,416 | | 11,751 | 11,751 |
| 4006442 | Canandaigua | NY | | 12/19/2019 | 04/01/2022 | 1,002,276 | | | | | | | 992,938 | 995,283 | | 2,345 | 2,345 |
| 4006780 | Philadelphia | PA | | 12/23/2020 | 06/21/2022 | 22,880,161 | | | | | | | 24,985,064 | 24,985,064 | | | |
| 4006800 | Tacoma | WA | | 03/18/2021 | 04/25/2022 | 27,500,000 | | | | | | | 27,500,000 | 27,500,000 | | | |
| 4007190 | North Bergen | NJ | | 05/06/2022 | 06/17/2022 | | | | | | | | 47,400,000 | 47,400,000 | | | |
| 4007220 | Hardeeville | SC | | 06/17/2022 | 06/18/2022 | | | | | | | | 43,500,000 | 43,500,000 | | | |
| 5000015 | WILLIS | TX | | 12/21/2020 | 04/08/2022 | 18,436 | | | | | | | 16,690 | 15,516 | | (1,174) | (1,174) |
| 5000044 | IOWA | LA | | 12/21/2020 | 05/10/2022 | 56,762 | | (32) | | | (32) | | 54,559 | 52,640 | | (1,919) | (1,919) |
| 5000065 | DWIGHT | IL | | 01/27/2021 | 04/08/2022 | 181,732 | | | | | | | 180,080 | 175,183 | | (4,897) | (4,897) |

# 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/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 |
| 5000077 | CALHOUN | MO | | 02/24/2021 | 05/10/2022 | 111,373 | | (27) | | | (27) | | 110,592 | 106,619 | | (3,973) | (3,973) |
| 5000147 | BROOKSVILLE | FL | | 04/29/2021 | 06/09/2022 | 161,812 | | (71) | | | (71) | | 160,491 | 151,653 | | (8,838) | (8,838) |
| 5000205 | FEDERAL WAY | WA | | 04/29/2021 | 05/10/2022 | 80,987 | | (21) | | | (21) | | 80,397 | 76,722 | | (3,675) | (3,675) |
| 5000211 | AUMSVILLE | OR | | 04/29/2021 | 04/08/2022 | 69,764 | | | | | | | 69,267 | 66,091 | | (3,176) | (3,176) |
| 5000313 | SAINT CLOUD | FL | | 08/26/2021 | 05/10/2022 | 114,789 | | (19) | | | (19) | | 114,029 | 109,205 | | (4,824) | (4,824) |
| 5000328 | LADY LAKE | FL | | 08/26/2021 | 04/08/2022 | 81,515 | | | | | | | 80,900 | 78,204 | | (2,696) | (2,696) |
| 5000330 | SONORA HILLS | CA | | 08/26/2021 | 04/08/2022 | 146,583 | | | | | | | 145,021 | 140,838 | | (4,183) | (4,183) |
| 5000341 | SACRAMENTO | CA | | 08/26/2021 | 05/10/2022 | 61,535 | | (7) | | | (7) | | 61,115 | 59,373 | | (1,742) | (1,742) |
| 5000368 | SARVER | PA | | 09/24/2021 | 04/08/2022 | 51,061 | | | | | | | 50,671 | 48,562 | | (2,109) | (2,109) |
| 5000398 | HAMPTON | FL | | 09/24/2021 | 06/09/2022 | 127,598 | | (23) | | | (23) | | 126,850 | 123,215 | | (3,635) | (3,635) |
| 5000501 | SARASOTA | FL | | 02/18/2022 | 04/08/2022 | | | | | | | | 49,743 | 47,840 | | (1,903) | (1,903) |
| 0199999 - Mortgages closed by repayment | | | | | | 79,427,907 | | (200) | | | (200) | | 172,118,176 | 172,083,528 | | (34,648) | (34,648) |
| Mortgages with partial repayments | | | | | | | | | | | | | | | | | |
| 0716500 | RANDOLPH | MA | | 06/01/2013 | | 820,056 | | (1,127) | | | (1,127) | | | 13,510 | | | |
| 0716810 | Raleigh | NC | | 05/25/2012 | | 2,145,683 | | | | | | | | 27,260 | | | |
| 0716822 | Sandy | UT | | 06/28/2012 | | 1,325,077 | | | | | | | | 35,873 | | | |
| 0740058 | Ewing Twshp | NJ | | 06/14/2005 | | 470,002 | | | | | | | | 59,125 | | | |
| 0740063 | Atlanta | GA | | 06/25/2019 | | 256,910 | | | | | | | | 29,548 | | | |
| 0740102 | Huntington | NY | | 06/14/2005 | | 463,067 | | | | | | | | 13,127 | | | |
| 0740111 | Colton | CA | | 06/01/2013 | | 1,135,274 | | (2,891) | | | (2,891) | | | 31,280 | | | |
| 0740112 | Santa Fe Springs | CA | | 04/14/2004 | | 247,247 | | | | | | | | 87,046 | | | |
| 0740113 | Fountain Valley | CA | | 06/01/2013 | | 483,181 | | (1,865) | | | (1,865) | | | 41,567 | | | |
| 0740147 | St. Louis | MO | | 06/25/2019 | | 297,469 | | | | | | | | 26,420 | | | |
| 0740156 | Pelham Bay | NY | | 07/22/2004 | | 1,168,197 | | | | | | | | 103,959 | | | |
| 0740163 | Visalia | CA | | 12/14/2021 | | 1,648,841 | | (10,530) | | | (10,530) | | | 37,407 | | | |
| 0740176 | Santa Fe | NM | | 09/30/2004 | | 3,244,079 | | | | | | | | 54,746 | | | |
| 0740243 | Fresno | CA | | 11/29/2005 | | 2,625,448 | | | | | | | | 57,313 | | | |
| 0740247 | Cuyahoga Heights | OH | | 10/20/2005 | | 1,274,959 | | | | | | | | 74,343 | | | |
| 0740287 | Visalia | CA | | 12/14/2021 | | 1,846,388 | | (7,736) | | | (7,736) | | | 33,502 | | | |
| 0740291 | Webster | TX | | 04/13/2006 | | 997,916 | | | | | | | | 50,479 | | | |
| 0740333 | Corvallis | OR | | 10/16/2006 | | 2,570,528 | | | | | | | | 114,088 | | | |
| 0740350 | Houston | TX | | 09/13/2006 | | 967,994 | | | | | | | | 43,589 | | | |
| 0740389 | PARKER | CO | | 02/15/2007 | | 1,644,158 | | | | | | | | 104,054 | | | |
| 0740393 | Medford | OR | | 06/25/2019 | | 1,139,055 | | | | | | | | 45,296 | | | |
| 0780813 | Atlanta | GA | | 09/10/2003 | | 170,865 | | | | | | | | 22,511 | | | |
| 0780856 | Houston | TX | | 01/27/2005 | | 278,318 | | | | | | | | 20,320 | | | |
| 0780874 | Lehi | UT | | 11/12/2004 | | 340,129 | | | | | | | | 17,611 | | | |
| 0780931 | Dana Point | CA | | 01/18/2006 | | 468,954 | | | | | | | | 16,908 | | | |
| 0780939 | Fayettville | NC | | 07/18/2006 | | 598,764 | | 7,826 | | | 7,826 | | | 80,264 | | | |
| 0780955 | Tucson | AZ | | 09/08/2006 | | 1,639,702 | | | | | | | | 28,880 | | | |
| 0780960 | North Salt Lake | UT | | 10/06/2006 | | 282,525 | | | | | | | | 8,300 | | | |
| 0780970 | Springfield | OR | | 12/15/2006 | | 750,370 | | | | | | | | 32,753 | | | |
| 0790319 | Houston | TX | | 06/25/2019 | | 779,175 | | (4,263) | | | (4,263) | | | 62,099 | | | |
| 0790323 | Queens | NY | | 06/25/2019 | | 1,598,834 | | (7,282) | | | (7,282) | | | 36,573 | | | |
| 0790333 | Sacramento | CA | | 06/25/2019 | | 943,868 | | (5,053) | | | (5,053) | | | 62,703 | | | |
| 0790337 | Orange Park | FL | | 06/25/2019 | | 1,170,236 | | (5,576) | | | (5,576) | | | 70,090 | | | |
| 0790344 | HARMAR TOWNSHIP | PA | | 06/25/2019 | | 293,148 | | (2,116) | | | (2,116) | | | 15,045 | | | |
| 0790353 | RANDOLPH | MA | | 06/25/2019 | | 3,591,361 | | (19,947) | | | (19,947) | | | 59,860 | | | |
| 0790358 | NEW YORK | NY | | 06/25/2019 | | 10,715,460 | | (56,968) | | | (56,968) | | | 157,988 | | | |
| 4005750 | Denver | CO | | 12/01/2014 | | 13,550,412 | | | | | | | | 90,770 | | | |
| 4006091 | Chicago | IL | | 04/22/2016 | | 26,468,366 | | | | 1,094,268 | 1,094,268 | | | 993,154 | | | |
| 4006101 | Long Island City, Queens | NY | | 04/08/2016 | | 9,816,048 | | 36,714 | | | 36,714 | | | 49,260 | | | |
| 4006102 | Long Island City, Queens | NY | | 04/08/2016 | | 4,824,714 | | 17,991 | | | 17,991 | | | 24,210 | | | |

# 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/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 |
| 4006420 | Olathe | KS | | 12/29/2017 | | | | 35,368 | | | 35,368 | | | | | | |
| 4006422 | Olathe | KS | | 06/01/2022 | | | | 21,066 | | | 21,066 | | | | | | |
| 4006570 | San Diego | CA | | 06/01/2022 | | | | (223) | | | (223) | | | | | | |
| 4006760 | San Diego | CA | | 04/01/2020 | | 7,748,634 | | | | | | | | 29,474 | | | |
| 4007020 | Durham | NC | | 11/01/2021 | | 12,224,873 | | | | | | | | 12,239,403 | | | |
| 4007100 | Richmond Hill | GA | | 01/21/2022 | | | | | | | | | | 915,051 | | | |
| 4007120 | Garland | TX | | 01/07/2022 | | | | | | 243,929 | 243,929 | | | | | | |
| 5000002 | NAVARRE | FL | | 12/21/2020 | | 113,820 | | (130) | | | (130) | | | 723 | | | |
| 5000004 | ZEPHYRHILLS | FL | | 12/21/2020 | | | | (39) | | | (39) | | | | | | |
| 5000005 | ZEPHYRHILLS | FL | | 12/21/2020 | | 41,553 | | (97) | | | (97) | | | 490 | | | |
| 5000006 | SPARTANBURG | SC | | 12/21/2020 | | 104,465 | | (55) | | | (55) | | | 531 | | | |
| 5000007 | LIVE OAK | FL | | 12/21/2020 | | 49,704 | | (80) | | | (80) | | | 631 | | | |
| 5000008 | UPPER MARLBORO | MD | | 12/21/2020 | | 71,200 | | (70) | | | (70) | | | 653 | | | |
| 5000009 | TAMPA | FL | | 12/21/2020 | | 70,587 | | (135) | | | (135) | | | 516 | | | |
| 5000011 | DALY CITY | CA | | 12/21/2020 | | 386,749 | | (214) | | | (214) | | | 1,762 | | | |
| 5000012 | SORRENTO | FL | | 12/21/2020 | | 62,093 | | (91) | | | (91) | | | 220 | | | |
| 5000013 | MARGATE | FL | | 12/21/2020 | | 32,368 | | (50) | | | (50) | | | 270 | | | |
| 5000014 | NORTH LITTLE ROCK | AR | | 12/21/2020 | | 36,573 | | (121) | | | (121) | | | 1,292 | | | |
| 5000016 | DEWEY | AZ | | 12/21/2020 | | 44,740 | | (60) | | | (60) | | | 930 | | | |
| 5000017 | GARDEN GROVE | CA | | 12/21/2020 | | 132,447 | | (131) | | | (131) | | | 887 | | | |
| 5000018 | MARBLE FALLS | TX | | 12/21/2020 | | 69,645 | | (64) | | | (64) | | | 480 | | | |
| 5000019 | EAST STROUDSBURG | PA | | 12/21/2020 | | 88,943 | | (133) | | | (133) | | | 333 | | | |
| 5000020 | BLOOMBURG | TX | | 12/21/2020 | | 166,711 | | (83) | | | (83) | | | 807 | | | |
| 5000021 | DALY CITY | CA | | 12/21/2020 | | 380,777 | | (349) | | | (349) | | | 2,705 | | | |
| 5000022 | MESA | AZ | | 12/21/2020 | | 67,051 | | (46) | | | (46) | | | 493 | | | |
| 5000023 | PALMETTO | FL | | 12/21/2020 | | 62,514 | | (56) | | | (56) | | | 500 | | | |
| 5000024 | DEATSVILLE | AL | | 12/21/2020 | | 139,676 | | (72) | | | (72) | | | 725 | | | |
| 5000025 | WILLOW PARK | TX | | 12/21/2020 | | 58,060 | | (72) | | | (72) | | | 653 | | | |
| 5000026 | WOODBURN | OR | | 12/21/2020 | | 198,581 | | (100) | | | (100) | | | 887 | | | |
| 5000029 | OCEANSIDE | CA | | 12/21/2020 | | 203,269 | | (149) | | | (149) | | | 1,503 | | | |
| 5000031 | WILLIS | TX | | 12/21/2020 | | 59,611 | | (49) | | | (49) | | | 684 | | | |
| 5000032 | FAIRHOPE | AL | | 12/21/2020 | | 21,728 | | (26) | | | (26) | | | 259 | | | |
| 5000033 | GROVELAND | FL | | 12/21/2020 | | 54,037 | | (51) | | | (51) | | | 394 | | | |
| 5000037 | DEWEY | AZ | | 12/21/2020 | | 35,479 | | (28) | | | (28) | | | 351 | | | |
| 5000039 | KEY LARGO | FL | | 12/21/2020 | | 56,679 | | (80) | | | (80) | | | 3,187 | | | |
| 5000040 | GUTHRIE | OK | | 12/21/2020 | | 158,518 | | (141) | | | (141) | | | 632 | | | |
| 5000042 | LINCOLN | AL | | 12/21/2020 | | 115,867 | | (107) | | | (107) | | | 330 | | | |
| 5000043 | KYLE | TX | | 12/21/2020 | | 56,263 | | (54) | | | (54) | | | 384 | | | |
| 5000044 | IOWA | LA | | 12/21/2020 | | 56,762 | | | | | | | | 523 | | | |
| 5000046 | SAN ANTONIO | TX | | 12/21/2020 | | 26,887 | | (60) | | | (60) | | | 1,236 | | | |
| 5000047 | TUCSON | AZ | | 12/21/2020 | | 94,086 | | (53) | | | (53) | | | 482 | | | |
| 5000048 | RICEVILLE | TN | | 01/27/2021 | | 147,007 | | (92) | | | (92) | | | 727 | | | |
| 5000049 | SEMINOLE | TX | | 01/27/2021 | | 107,045 | | (89) | | | (89) | | | 489 | | | |
| 5000051 | BALLSTON SPA | NY | | 01/27/2021 | | 50,789 | | (65) | | | (65) | | | 267 | | | |
| 5000052 | CLINTON | MO | | 01/27/2021 | | 36,772 | | (44) | | | (44) | | | 141 | | | |
| 5000053 | NOBLE | OK | | 01/27/2021 | | 115,862 | | (42) | | | (42) | | | 7 | | | |
| 5000054 | SEGUIN | TX | | 01/27/2021 | | 126,057 | | (72) | | | (72) | | | 615 | | | |
| 5000055 | FORT WHITE | FL | | 01/27/2021 | | 71,555 | | (68) | | | (68) | | | 508 | | | |
| 5000056 | LEGRANGE | NC | | 01/27/2021 | | 64,244 | | (93) | | | (93) | | | 382 | | | |
| 5000057 | DODGE CITY | KS | | 01/27/2021 | | 54,178 | | (57) | | | (57) | | | 2,185 | | | |
| 5000059 | LUCEDALE | MS | | 01/27/2021 | | 68,319 | | (113) | | | (113) | | | 435 | | | |
| 5000060 | KENDLETON | TX | | 01/27/2021 | | 63,497 | | (81) | | | (81) | | | 410 | | | |
| 5000061 | HOT SPRINGS | AR | | 01/27/2021 | | 34,392 | | (47) | | | (47) | | | 224 | | | |
| 5000062 | HERMANN | MO | | 01/27/2021 | | 62,553 | | (58) | | | (58) | | | 506 | | | |

# 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/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 |
| 5000063 | TEXARKANA | AR | | 01/27/2021 | | 65,608 | | (43) | | | (43) | | | 493 | | | |
| 5000064 | BANQUETE | TX | | 01/27/2021 | | 102,464 | | (71) | | | (71) | | | 673 | | | |
| 5000066 | MESA | AZ | | 01/27/2021 | | 65,588 | | (47) | | | (47) | | | 510 | | | |
| 5000067 | MURRELLS INLET | SC | | 01/27/2021 | | 73,122 | | (90) | | | (90) | | | 450 | | | |
| 5000068 | MAGNOLIA | AR | | 01/27/2021 | | 63,185 | | (72) | | | (72) | | | 363 | | | |
| 5000069 | BEAVERTON | OR | | 01/27/2021 | | 90,667 | | (74) | | | (74) | | | 642 | | | |
| 5000071 | DOUBLE SPRINGS | AL | | 01/27/2021 | | 96,632 | | (53) | | | (53) | | | 636 | | | |
| 5000072 | SAN JOSE | CA | | 01/27/2021 | | 172,766 | | (192) | | | (192) | | | 985 | | | |
| 5000074 | SAN JOSE | CA | | 01/27/2021 | | 295,770 | | (197) | | | (197) | | | 2,806 | | | |
| 5000075 | JACKSONVILLE | FL | | 02/24/2021 | | 172,572 | | (94) | | | (94) | | | 869 | | | |
| 5000076 | CHIPLEY | FL | | 02/24/2021 | | 54,573 | | (66) | | | (66) | | | 642 | | | |
| 5000077 | CALHOUN | MO | | 02/24/2021 | | 111,373 | | | | | | | | 170 | | | |
| 5000078 | BONIFAY | FL | | 02/24/2021 | | 175,799 | | (113) | | | (113) | | | 949 | | | |
| 5000079 | BAXLEY | GA | | 02/24/2021 | | 218,589 | | (52) | | | (52) | | | 951 | | | |
| 5000080 | SEVERN | MD | | 02/24/2021 | | 57,032 | | (60) | | | (60) | | | 679 | | | |
| 5000081 | ALTAMONT | TN | | 02/24/2021 | | 91,048 | | (80) | | | (80) | | | 633 | | | |
| 5000082 | VANCOUVER | WA | | 02/24/2021 | | 89,139 | | (67) | | | (67) | | | 538 | | | |
| 5000083 | SEGUIN | TX | | 02/24/2021 | | 198,543 | | (32) | | | (32) | | | 667 | | | |
| 5000084 | PANGBURN | AR | | 02/24/2021 | | 46,350 | | (78) | | | (78) | | | 490 | | | |
| 5000085 | AVON PARK | FL | | 02/24/2021 | | 79,266 | | (75) | | | (75) | | | 579 | | | |
| 5000086 | DEXTER | OR | | 02/24/2021 | | 45,144 | | (82) | | | (82) | | | 245 | | | |
| 5000087 | ARCADIA | FL | | 02/24/2021 | | 20,935 | | (34) | | | (34) | | | 327 | | | |
| 5000088 | KENT | WA | | 02/24/2021 | | 72,594 | | (54) | | | (54) | | | 511 | | | |
| 5000089 | SAN JOSE | CA | | 02/24/2021 | | 142,867 | | (123) | | | (123) | | | 951 | | | |
| 5000090 | BULLHEAD CITY | AZ | | 02/24/2021 | | 77,220 | | (68) | | | (68) | | | 533 | | | |
| 5000092 | NEWALLA | OK | | 02/24/2021 | | 110,801 | | (69) | | | (69) | | | 585 | | | |
| 5000093 | EAST PRAIRIE | MO | | 02/24/2021 | | 107,918 | | (96) | | | (96) | | | 471 | | | |
| 5000095 | EL MIRAGE | AZ | | 02/24/2021 | | 58,216 | | (74) | | | (74) | | | 2,036 | | | |
| 5000096 | CANBY | OR | | 02/24/2021 | | 47,979 | | (53) | | | (53) | | | 340 | | | |
| 5000097 | ODESSA | TX | | 03/24/2021 | | 157,440 | | (118) | | | (118) | | | 696 | | | |
| 5000098 | SEGUIN | TX | | 03/24/2021 | | 174,526 | | (35) | | | (35) | | | 987 | | | |
| 5000099 | WALNUT GROVE | MO | | 03/24/2021 | | 125,699 | | (127) | | | (127) | | | 853 | | | |
| 5000100 | BENSON | AZ | | 03/24/2021 | | 193,226 | | (32) | | | (32) | | | 938 | | | |
| 5000101 | BYHALIA | MS | | 03/24/2021 | | 188,182 | | (35) | | | (35) | | | 1,495 | | | |
| 5000102 | FAYETTE | AL | | 03/24/2021 | | 218,761 | | (121) | | | (121) | | | 1,238 | | | |
| 5000103 | HORTENSE | GA | | 03/24/2021 | | 151,535 | | (33) | | | (33) | | | 650 | | | |
| 5000104 | KEYSTONE HEIGHTS | FL | | 03/24/2021 | | 171,677 | | (30) | | | (30) | | | 919 | | | |
| 5000105 | COVE | AR | | 03/24/2021 | | 128,331 | | (82) | | | (82) | | | 432 | | | |
| 5000106 | HANSON | KY | | 03/24/2021 | | 177,952 | | (90) | | | (90) | | | 1,183 | | | |
| 5000107 | SALTERS | SC | | 03/24/2021 | | 126,737 | | (104) | | | (104) | | | 510 | | | |
| 5000108 | NEW LONDON | NC | | 03/24/2021 | | 105,668 | | (56) | | | (56) | | | 397 | | | |
| 5000109 | LAFAYETTE | OR | | 03/24/2021 | | 85,114 | | (91) | | | (91) | | | 562 | | | |
| 5000110 | LEWISTON | NC | | 03/24/2021 | | 45,091 | | (47) | | | (47) | | | 798 | | | |
| 5000111 | BELL | FL | | 03/24/2021 | | 127,778 | | (74) | | | (74) | | | 662 | | | |
| 5000112 | WETUMPKA | AL | | 03/24/2021 | | 58,219 | | (42) | | | (42) | | | 554 | | | |
| 5000113 | EUFAULA | OK | | 03/24/2021 | | 65,393 | | (75) | | | (75) | | | 414 | | | |
| 5000114 | MILL RUN | PA | | 03/24/2021 | | 71,604 | | (54) | | | (54) | | | 606 | | | |
| 5000115 | HAYWARD | CA | | 03/24/2021 | | 221,331 | | (189) | | | (189) | | | 1,503 | | | |
| 5000116 | NOWATA | OK | | 03/24/2021 | | 72,711 | | (92) | | | (92) | | | 480 | | | |
| 5000117 | POMONA | CA | | 03/24/2021 | | 123,791 | | (116) | | | (116) | | | 1,084 | | | |
| 5000118 | NAVARRE | OH | | 03/24/2021 | | 114,208 | | (58) | | | (58) | | | 494 | | | |
| 5000119 | FAYETTEVILLE | GA | | 03/24/2021 | | 20,072 | | (36) | | | (36) | | | 561 | | | |
| 5000120 | SPRING BRANCH | TX | | 03/24/2021 | | 98,137 | | (88) | | | (88) | | | 461 | | | |
| 5000121 | FORT LAUDERDALE | FL | | 03/24/2021 | | 77,305 | | (82) | | | (82) | | | 779 | | | |

# 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 |
| 5000122 | ORLANDO | FL | | 03/24/2021 | | 23,782 | | (45) | | | (45) | | | 705 | | | |
| 5000123 | BOISE | ID | | 03/24/2021 | | 68,785 | | (76) | | | (76) | | | 439 | | | |
| 5000124 | GLENDALE | AZ | | 03/24/2021 | | 28,938 | | (31) | | | (31) | | | 624 | | | |
| 5000125 | SPRINGFIELD | OR | | 03/24/2021 | | 53,578 | | (79) | | | (79) | | | 362 | | | |
| 5000126 | ANAHEIM | CA | | 03/24/2021 | | 96,185 | | (90) | | | (90) | | | 614 | | | |
| 5000127 | CANYON COUNTRY | CA | | 03/24/2021 | | 106,186 | | (106) | | | (106) | | | 793 | | | |
| 5000128 | SAN JOSE | CA | | 03/24/2021 | | 209,569 | | (156) | | | (156) | | | 1,473 | | | |
| 5000129 | HUNTINGTON BEACH | CA | | 03/24/2021 | | 142,374 | | (116) | | | (116) | | | 942 | | | |
| 5000130 | SAN JOSE | CA | | 03/24/2021 | | 170,329 | | (148) | | | (148) | | | 1,123 | | | |
| 5000132 | GILROY | CA | | 03/24/2021 | | 260,872 | | (228) | | | (228) | | | 1,764 | | | |
| 5000133 | PUEBLO | CO | | 03/24/2021 | | 79,822 | | (94) | | | (94) | | | 772 | | | |
| 5000134 | COLTON | CA | | 03/24/2021 | | 82,556 | | (63) | | | (63) | | | 581 | | | |
| 5000135 | JASPER | AL | | 03/24/2021 | | 129,106 | | (67) | | | (67) | | | 628 | | | |
| 5000136 | NORTHVILLE | MI | | 03/24/2021 | | 61,259 | | (60) | | | (60) | | | 575 | | | |
| 5000137 | EAGLE CREEK | OR | | 03/24/2021 | | 48,896 | | (46) | | | (46) | | | 445 | | | |
| 5000138 | CANBY | OR | | 03/24/2021 | | 103,063 | | (108) | | | (108) | | | 777 | | | |
| 5000139 | EL CAJON | CA | | 03/24/2021 | | 129,884 | | (123) | | | (123) | | | 878 | | | |
| 5000140 | RIFLE | CO | | 03/24/2021 | | 43,297 | | (66) | | | (66) | | | 365 | | | |
| 5000141 | HEMET | CA | | 03/24/2021 | | 93,582 | | (85) | | | (85) | | | 624 | | | |
| 5000142 | TRACY | CA | | 03/24/2021 | | 141,685 | | (131) | | | (131) | | | 880 | | | |
| 5000143 | GRAND RAPIDS | MI | | 03/24/2021 | | 43,197 | | (62) | | | (62) | | | 514 | | | |
| 5000144 | DADEVILLE | AL | | 03/24/2021 | | 61,745 | | (318) | | | (318) | | | 1,898 | | | |
| 5000145 | CYPRESS | CA | | 03/24/2021 | | 68,193 | | (67) | | | (67) | | | 528 | | | |
| 5000146 | GRAND ISLAND | FL | | 03/24/2021 | | 48,327 | | (49) | | | (49) | | | 223 | | | |
| 5000147 | BROOKSVILLE | FL | | 04/29/2021 | | 161,812 | | | | | | | | 424 | | | |
| 5000148 | SUMMERVILLE | SC | | 04/29/2021 | | 147,477 | | (95) | | | (95) | | | 576 | | | |
| 5000149 | HEPHZIBAH | GA | | 04/29/2021 | | 155,408 | | (160) | | | (160) | | | 6,026 | | | |
| 5000150 | CHAMBERSBURG | PA | | 04/29/2021 | | 78,044 | | (64) | | | (64) | | | 351 | | | |
| 5000151 | OKLAHOMA CITY | OK | | 04/29/2021 | | 164,497 | | (56) | | | (56) | | | 872 | | | |
| 5000152 | SAND SPRINGS | OK | | 04/29/2021 | | 149,434 | | (47) | | | (47) | | | 738 | | | |
| 5000154 | VILONIA | AR | | 04/29/2021 | | 85,041 | | (33) | | | (33) | | | 649 | | | |
| 5000155 | PANAMA CITY | FL | | 04/29/2021 | | 132,129 | | (51) | | | (51) | | | 709 | | | |
| 5000157 | JESSIEVILLE | AZ | | 04/29/2021 | | | | (69) | | | (69) | | | | | | |
| 5000158 | LORANGER | LA | | 04/29/2021 | | 219,700 | | (36) | | | (36) | | | 1,075 | | | |
| 5000159 | LEBANON | MO | | 04/29/2021 | | 85,896 | | (65) | | | (65) | | | 362 | | | |
| 5000160 | MARBURY | AL | | 04/29/2021 | | 68,719 | | (34) | | | (34) | | | 492 | | | |
| 5000161 | WALKER | LA | | 04/29/2021 | | 91,438 | | (38) | | | (38) | | | 430 | | | |
| 5000162 | NORTHPORT | AL | | 04/29/2021 | | 166,838 | | (58) | | | (58) | | | 525 | | | |
| 5000163 | JACKSON | GA | | 04/29/2021 | | 78,511 | | (29) | | | (29) | | | 381 | | | |
| 5000164 | OXFORD | MS | | 04/29/2021 | | 176,181 | | (64) | | | (64) | | | 856 | | | |
| 5000165 | TUCSON | AZ | | 04/29/2021 | | 103,934 | | (52) | | | (52) | | | 501 | | | |
| 5000166 | OCALA | FL | | 04/29/2021 | | 111,743 | | (30) | | | (30) | | | 380 | | | |
| 5000167 | TONEY | AL | | 04/29/2021 | | 68,831 | | (46) | | | (46) | | | 965 | | | |
| 5000168 | POLK CITY | FL | | 04/29/2021 | | 69,394 | | (61) | | | (61) | | | 517 | | | |
| 5000169 | LEXINGTON | OK | | 04/29/2021 | | 91,264 | | (53) | | | (53) | | | 640 | | | |
| 5000170 | REFORM | AL | | 04/29/2021 | | 63,761 | | (32) | | | (32) | | | 456 | | | |
| 5000171 | BASTROP | TX | | 04/29/2021 | | 45,238 | | (38) | | | (38) | | | 1,321 | | | |
| 5000172 | ROCKWOOD | MI | | 04/29/2021 | | 52,906 | | (38) | | | (38) | | | 231 | | | |
| 5000173 | KELLYVILLE | OK | | 04/29/2021 | | 19,178 | | (22) | | | (22) | | | 236 | | | |
| 5000174 | SANTA ANA | CA | | 04/29/2021 | | 308,070 | | (194) | | | (194) | | | 2,150 | | | |
| 5000175 | SAFETY HARBOR | FL | | 04/29/2021 | | 83,683 | | (47) | | | (47) | | | 996 | | | |
| 5000176 | REDFIELD | AR | | 04/29/2021 | | 114,848 | | (47) | | | (47) | | | 532 | | | |
| 5000177 | QUEENSBURY | NY | | 04/29/2021 | | | | (59) | | | (59) | | | | | | |
| 5000178 | WARREN | PA | | 04/29/2021 | | 20,137 | | (21) | | | (21) | | | 216 | | | |

# 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/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 |
| 5000179 | RAGLAND | AL | | 04/29/2021 | | 114,437 | | (83) | | | (83) | | | 751 | | | |
| 5000180 | MAUD | TX | | 04/29/2021 | | 56,047 | | (29) | | | (29) | | | 537 | | | |
| 5000182 | HAMBURG | PA | | 04/29/2021 | | 101,971 | | (59) | | | (59) | | | 1,008 | | | |
| 5000183 | EARP | CA | | 04/29/2021 | | 250,020 | | (145) | | | (145) | | | 1,744 | | | |
| 5000184 | KISSIMMEE | FL | | 04/29/2021 | | 50,403 | | (68) | | | (68) | | | 327 | | | |
| 5000185 | SOUDERTON | PA | | 04/29/2021 | | 101,523 | | (59) | | | (59) | | | 708 | | | |
| 5000186 | SPOKANE VALLEY | WA | | 04/29/2021 | | 78,883 | | (62) | | | (62) | | | 499 | | | |
| 5000187 | SALADO | TX | | 04/29/2021 | | 169,104 | | (61) | | | (61) | | | 546 | | | |
| 5000188 | ZEELAND | MI | | 04/29/2021 | | 67,269 | | (52) | | | (52) | | | 426 | | | |
| 5000189 | NEW BRAUNFELS | TX | | 04/29/2021 | | 45,331 | | (44) | | | (44) | | | 569 | | | |
| 5000190 | COOKVILLE | TX | | 04/29/2021 | | 104,218 | | (80) | | | (80) | | | 655 | | | |
| 5000191 | CITRUS HEIGHTS | CA | | 04/29/2021 | | 157,748 | | (125) | | | (125) | | | 1,335 | | | |
| 5000192 | SAN DIMAS | CA | | 04/29/2021 | | 153,102 | | (56) | | | (56) | | | 739 | | | |
| 5000193 | BONITA SPRINGS | FL | | 04/29/2021 | | 32,796 | | (38) | | | (38) | | | 331 | | | |
| 5000194 | UPLAND | CA | | 04/29/2021 | | 78,572 | | (59) | | | (59) | | | 480 | | | |
| 5000195 | ABBOTTSTOWN | PA | | 04/29/2021 | | 45,123 | | (42) | | | (42) | | | 228 | | | |
| 5000196 | FAIRVIEW | OR | | 04/29/2021 | | 102,770 | | (74) | | | (74) | | | 778 | | | |
| 5000197 | CLACKAMAS | OR | | 04/29/2021 | | 30,434 | | (28) | | | (28) | | | 346 | | | |
| 5000198 | GUATAY | CA | | 04/29/2021 | | 142,835 | | (136) | | | (136) | | | 849 | | | |
| 5000199 | WOOD VILLAGE | OR | | 04/29/2021 | | 85,357 | | (63) | | | (63) | | | 616 | | | |
| 5000200 | STROUDSBURG | PA | | 04/29/2021 | | 36,059 | | (39) | | | (39) | | | 383 | | | |
| 5000201 | HARWOOD | TX | | 04/29/2021 | | 102,707 | | (56) | | | (56) | | | 420 | | | |
| 5000202 | PACHECO | CA | | 04/29/2021 | | 152,690 | | (88) | | | (88) | | | 1,065 | | | |
| 5000203 | FALLING WATERS | WV | | 04/29/2021 | | 42,006 | | (29) | | | (29) | | | 273 | | | |
| 5000204 | SACRAMENTO | CA | | 04/29/2021 | | 107,607 | | (83) | | | (83) | | | 754 | | | |
| 5000205 | FEDERAL WAY | WA | | 04/29/2021 | | 80,987 | | | | | | | | 1 | | | |
| 5000206 | BELMONT | MI | | 04/29/2021 | | 57,491 | | (44) | | | (44) | | | 689 | | | |
| 5000207 | LOMITA | CA | | 04/29/2021 | | 144,477 | | (121) | | | (121) | | | 915 | | | |
| 5000208 | EL MIRAGE | AZ | | 04/29/2021 | | 46,161 | | (30) | | | (30) | | | 310 | | | |
| 5000209 | CLEARWATER | FL | | 04/29/2021 | | 48,115 | | (46) | | | (46) | | | 522 | | | |
| 5000210 | ROSAMOND | CA | | 04/29/2021 | | 60,091 | | (49) | | | (49) | | | 383 | | | |
| 5000212 | CLACKAMAS | OR | | 04/29/2021 | | 113,690 | | (83) | | | (83) | | | 410 | | | |
| 5000213 | CLEARLAKE OAKS | CA | | 04/29/2021 | | 97,158 | | (69) | | | (69) | | | 631 | | | |
| 5000214 | PACHECO | CA | | 04/29/2021 | | 174,681 | | (135) | | | (135) | | | 1,124 | | | |
| 5000215 | DALY CITY | CA | | 04/29/2021 | | 308,438 | | (219) | | | (219) | | | 2,002 | | | |
| 5000216 | ROSEVILLE | CA | | 04/29/2021 | | 143,143 | | (95) | | | (95) | | | 1,286 | | | |
| 5000217 | SUNNYVALE | CA | | 04/29/2021 | | 179,875 | | (127) | | | (127) | | | 1,169 | | | |
| 5000218 | TECUMSEH | OK | | 05/27/2021 | | 48,596 | | (56) | | | (56) | | | 554 | | | |
| 5000219 | TOLEDO | OH | | 05/27/2021 | | 21,768 | | (30) | | | (30) | | | 949 | | | |
| 5000220 | GREEN COVE SPRINGS | FL | | 05/27/2021 | | 139,174 | | (25) | | | (25) | | | 564 | | | |
| 5000221 | CLAREMORE | OK | | 05/27/2021 | | 161,276 | | (46) | | | (46) | | | 776 | | | |
| 5000222 | BRONSON | FL | | 05/27/2021 | | 141,219 | | (52) | | | (52) | | | 456 | | | |
| 5000223 | RIESEL | TX | | 05/27/2021 | | 152,084 | | (82) | | | (82) | | | 607 | | | |
| 5000225 | OREGON | MO | | 05/27/2021 | | 155,239 | | (47) | | | (47) | | | 623 | | | |
| 5000226 | MAGNOLIA | OH | | 05/27/2021 | | 12,170 | | (10) | | | (10) | | | 127 | | | |
| 5000227 | HEMPHILL | TX | | 05/27/2021 | | 104,661 | | (45) | | | (45) | | | 348 | | | |
| 5000228 | TEMPERANCE | MI | | 05/27/2021 | | 45,657 | | (45) | | | (45) | | | 1,277 | | | |
| 5000229 | DUNNIGAN | CA | | 05/27/2021 | | 118,891 | | (49) | | | (49) | | | 547 | | | |
| 5000230 | MIDDLEBURG | FL | | 05/27/2021 | | 152,823 | | (83) | | | (83) | | | 621 | | | |
| 5000232 | JACKSON | MO | | 05/27/2021 | | 35,382 | | (42) | | | (42) | | | 358 | | | |
| 5000233 | SOUTHINGTON | CT | | 05/27/2021 | | 54,768 | | (68) | | | (68) | | | 537 | | | |
| 5000235 | CLIFTON PARK | NY | | 05/27/2021 | | 91,465 | | (89) | | | (89) | | | 464 | | | |
| 5000236 | SOUTHINGTON | CT | | 05/27/2021 | | 44,799 | | (41) | | | (41) | | | 241 | | | |
| 5000237 | GARDINER | NY | | 05/27/2021 | | 43,223 | | (39) | | | (39) | | | 230 | | | |

# 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 |
| 5000239 | MESA | AZ | | 05/27/2021 | | 23,847 | | (29) | | | (29) | | | 270 | | | |
| 5000241 | WEST SACRAMENTO | CA | | 05/27/2021 | | 95,008 | | (82) | | | (82) | | | 589 | | | |
| 5000242 | SAN JOSE | CA | | 05/27/2021 | | 243,861 | | (158) | | | (158) | | | 1,638 | | | |
| 5000243 | PITKIN | LA | | 05/27/2021 | | 59,007 | | (38) | | | (38) | | | 393 | | | |
| 5000244 | BOWLING GREEN | OH | | 05/27/2021 | | 47,740 | | (45) | | | (45) | | | 243 | | | |
| 5000245 | HAZLET | NJ | | 05/27/2021 | | 76,045 | | (74) | | | (74) | | | 443 | | | |
| 5000246 | CHINO HILLS | CA | | 05/27/2021 | | 87,473 | | (69) | | | (69) | | | 854 | | | |
| 5000247 | ROSE | OK | | 05/27/2021 | | 36,930 | | (35) | | | (35) | | | 433 | | | |
| 5000248 | GRAHAM | WA | | 05/27/2021 | | 102,089 | | (127) | | | (127) | | | 665 | | | |
| 5000249 | DEBARY | FL | | 05/27/2021 | | 49,119 | | (43) | | | (43) | | | 281 | | | |
| 5000250 | CHEEKTOWAGA | NY | | 05/27/2021 | | 44,995 | | (32) | | | (32) | | | 290 | | | |
| 5000251 | LIVERPOOL | NY | | 05/27/2021 | | 26,254 | | (25) | | | (25) | | | 131 | | | |
| 5000252 | SUNNYVALE | CA | | 05/27/2021 | | 206,703 | | (133) | | | (133) | | | 1,406 | | | |
| 5000253 | EL CAJON | CA | | 05/27/2021 | | 245,897 | | (123) | | | (123) | | | 1,042 | | | |
| 5000254 | MESA | AZ | | 05/27/2021 | | 99,427 | | (46) | | | (46) | | | 439 | | | |
| 5000255 | SANTA ROSA | CA | | 05/27/2021 | | 165,159 | | (97) | | | (97) | | | 572 | | | |
| 5000257 | VICTORIA | TX | | 05/27/2021 | | 50,129 | | (43) | | | (43) | | | 276 | | | |
| 5000258 | LORIS | SC | | 05/27/2021 | | 119,217 | | (36) | | | (36) | | | 481 | | | |
| 5000259 | BELL | FL | | 06/17/2021 | | 51,520 | | (70) | | | (70) | | | 1,403 | | | |
| 5000260 | HUDSON | FL | | 06/17/2021 | | 199,821 | | (76) | | | (76) | | | 1,185 | | | |
| 5000261 | GEORGETOWN | TN | | 06/17/2021 | | 276,761 | | (115) | | | (115) | | | 2,451 | | | |
| 5000262 | TEMPE | AZ | | 06/17/2021 | | 110,462 | | (102) | | | (102) | | | 664 | | | |
| 5000263 | REDWOOD CITY | CA | | 06/17/2021 | | 128,251 | | (181) | | | (181) | | | 1,356 | | | |
| 5000264 | HOWE | TX | | 06/17/2021 | | 79,255 | | (42) | | | (42) | | | 315 | | | |
| 5000265 | YULEE | FL | | 06/17/2021 | | 148,366 | | (83) | | | (83) | | | 616 | | | |
| 5000266 | LUBBOCK | TX | | 06/17/2021 | | 206,446 | | (60) | | | (60) | | | 1,068 | | | |
| 5000267 | TUCSON | AZ | | 06/17/2021 | | 104,216 | | (42) | | | (42) | | | 576 | | | |
| 5000268 | CENTRAL | IN | | 06/17/2021 | | 171,179 | | (69) | | | (69) | | | 952 | | | |
| 5000269 | DUETTE | FL | | 06/17/2021 | | 115,828 | | (35) | | | (35) | | | 463 | | | |
| 5000270 | RIVERSIDE | CA | | 06/17/2021 | | 80,815 | | (58) | | | (58) | | | 528 | | | |
| 5000271 | TALLASSEE | AL | | 06/17/2021 | | 153,729 | | (43) | | | (43) | | | 542 | | | |
| 5000272 | KEITHVILLE | LA | | 06/17/2021 | | 126,007 | | (49) | | | (49) | | | 677 | | | |
| 5000273 | LIVE OAK | FL | | 06/17/2021 | | 99,306 | | (41) | | | (41) | | | 458 | | | |
| 5000274 | PORTLAND | OR | | 06/17/2021 | | 91,189 | | (46) | | | (46) | | | 514 | | | |
| 5000275 | OGDEN | AR | | 06/17/2021 | | 46,075 | | (34) | | | (34) | | | 526 | | | |
| 5000276 | ARCHER | FL | | 06/17/2021 | | 108,280 | | (45) | | | (45) | | | 508 | | | |
| 5000277 | YAKIMA | WA | | 06/17/2021 | | 72,076 | | (69) | | | (69) | | | 580 | | | |
| 5000278 | SAN LUIS OBISPO | CA | | 06/17/2021 | | 159,536 | | (144) | | | (144) | | | 1,925 | | | |
| 5000279 | DALY CITY | CA | | 06/17/2021 | | 356,848 | | (148) | | | (148) | | | 1,640 | | | |
| 5000280 | SACRAMENTO | CA | | 06/17/2021 | | 98,706 | | (36) | | | (36) | | | 473 | | | |
| 5000281 | BLAINE | MN | | 06/17/2021 | | 46,060 | | (65) | | | (65) | | | 678 | | | |
| 5000282 | FREMONT | CA | | 06/17/2021 | | 272,456 | | (136) | | | (136) | | | 768 | | | |
| 5000283 | MORGAN HILL | CA | | 06/17/2021 | | 184,763 | | (85) | | | (85) | | | 1,084 | | | |
| 5000284 | LENOX | MI | | 06/17/2021 | | 71,502 | | (50) | | | (50) | | | 461 | | | |
| 5000285 | SACRAMENTO | CA | | 06/17/2021 | | 78,474 | | (45) | | | (45) | | | 391 | | | |
| 5000286 | SAN DIEGO | CA | | 06/17/2021 | | 75,817 | | (45) | | | (45) | | | 358 | | | |
| 5000287 | VAIL | AZ | | 06/17/2021 | | 163,528 | | (47) | | | (47) | | | 601 | | | |
| 5000288 | ORMOND BEACH | FL | | 07/15/2021 | | 130,567 | | (40) | | | (40) | | | 629 | | | |
| 5000289 | DEFUNIAK SPRINGS | FL | | 07/15/2021 | | 115,813 | | (42) | | | (42) | | | 563 | | | |
| 5000290 | EDDYVILLE | IA | | 07/15/2021 | | 178,952 | | (68) | | | (68) | | | 962 | | | |
| 5000291 | HOT SPRINGS | AR | | 07/15/2021 | | 100,543 | | (40) | | | (40) | | | 735 | | | |
| 5000292 | WILLIAMS | AZ | | 07/15/2021 | | 249,278 | | (94) | | | (94) | | | 1,659 | | | |
| 5000293 | LAKESIDE | AZ | | 07/15/2021 | | 104,544 | | (55) | | | (55) | | | 784 | | | |
| 5000294 | JENSEN BEACH | FL | | 07/15/2021 | | 91,325 | | (47) | | | (47) | | | 662 | | | |

# 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/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 |
| 5000295 | ARCHER | FL | | 07/15/2021 | | 146,698 | | (87) | | | (87) | | | 1,139 | | | |
| 5000296 | SEWICKLEY | PA | | 07/15/2021 | | 72,705 | | (52) | | | (52) | | | 465 | | | |
| 5000297 | PARKER DAM | CA | | 07/15/2021 | | 149,092 | | (129) | | | (129) | | | 821 | | | |
| 5000298 | SANTA ROSA | CA | | 07/15/2021 | | 112,356 | | (51) | | | (51) | | | 493 | | | |
| 5000299 | EL CAJON | CA | | 07/15/2021 | | 135,602 | | (73) | | | (73) | | | 608 | | | |
| 5000300 | BOYNE CITY | MI | | 07/15/2021 | | 41,727 | | (38) | | | (38) | | | 224 | | | |
| 5000301 | BELMONT | MI | | 07/15/2021 | | 15,056 | | (20) | | | (20) | | | 286 | | | |
| 5000302 | BUENA VISTA | CO | | 07/15/2021 | | 73,314 | | (47) | | | (47) | | | 489 | | | |
| 5000303 | SHERRILLS FORD | NC | | 07/15/2021 | | 44,956 | | (23) | | | (23) | | | 326 | | | |
| 5000304 | CLEARLAKE OAKS | CA | | 07/15/2021 | | 60,386 | | (31) | | | (31) | | | 258 | | | |
| 5000305 | FILLMORE | CA | | 07/15/2021 | | 122,952 | | (72) | | | (72) | | | 494 | | | |
| 5000306 | EAST LIVERPOOL | OH | | 07/15/2021 | | 52,888 | | (32) | | | (32) | | | 566 | | | |
| 5000307 | GEORGETOWN | FL | | 07/15/2021 | | 310,093 | | (89) | | | (89) | | | 1,140 | | | |
| 5000308 | ACKWORTH | IA | | 08/26/2021 | | 197,084 | | (78) | | | (78) | | | 1,161 | | | |
| 5000309 | RAYMOND | MS | | 08/26/2021 | | 165,283 | | (68) | | | (68) | | | 1,258 | | | |
| 5000310 | ODESSA | TX | | 08/26/2021 | | 177,581 | | (75) | | | (75) | | | 1,115 | | | |
| 5000311 | SEGUIN | TX | | 08/26/2021 | | 228,060 | | (83) | | | (83) | | | 704 | | | |
| 5000313 | SAINT CLOUD | FL | | 08/26/2021 | | 114,789 | | (1) | | | (1) | | | 172 | | | |
| 5000314 | LAKE CHARLES | LA | | 08/26/2021 | | 119,218 | | (32) | | | (32) | | | 401 | | | |
| 5000315 | GRAND RAPIDS | MI | | 08/26/2021 | | 39,616 | | (56) | | | (56) | | | 767 | | | |
| 5000316 | CHESTERFIELD | MI | | 08/26/2021 | | 124,242 | | (44) | | | (44) | | | 585 | | | |
| 5000317 | TYLER | TX | | 08/26/2021 | | 99,486 | | (16) | | | (16) | | | 506 | | | |
| 5000318 | CITRUS HEIGHTS | CA | | 08/26/2021 | | 88,244 | | (64) | | | (64) | | | 1,041 | | | |
| 5000319 | ERNUL | NC | | 08/26/2021 | | 62,500 | | (40) | | | (40) | | | 410 | | | |
| 5000320 | PERRY | FL | | 08/26/2021 | | 98,181 | | (76) | | | (76) | | | 610 | | | |
| 5000321 | GOODYEAR | AZ | | 08/26/2021 | | 52,467 | | (55) | | | (55) | | | 779 | | | |
| 5000322 | AMORY | MS | | 08/26/2021 | | 56,610 | | (30) | | | (30) | | | 563 | | | |
| 5000323 | OXNARD | CA | | 08/26/2021 | | 104,790 | | (60) | | | (60) | | | 516 | | | |
| 5000324 | LAKE SUZY | FL | | 08/26/2021 | | 152,077 | | (62) | | | (62) | | | 714 | | | |
| 5000325 | LEESVILLE | LA | | 08/26/2021 | | 51,593 | | (28) | | | (28) | | | 403 | | | |
| 5000326 | ROGERS | AR | | 08/26/2021 | | 28,760 | | (24) | | | (24) | | | 309 | | | |
| 5000329 | EDMOND | OK | | 08/26/2021 | | 95,901 | | (35) | | | (35) | | | 472 | | | |
| 5000331 | YAKIMA | WA | | 08/26/2021 | | 43,538 | | (34) | | | (34) | | | 267 | | | |
| 5000332 | HAWLEY | TX | | 08/26/2021 | | 42,379 | | (26) | | | (26) | | | 361 | | | |
| 5000333 | ANKENY | IA | | 08/26/2021 | | 66,172 | | (47) | | | (47) | | | 420 | | | |
| 5000335 | CALIMESA | CA | | 08/26/2021 | | 105,381 | | (61) | | | (61) | | | 239 | | | |
| 5000336 | GREENWOOD | IN | | 08/26/2021 | | 32,841 | | (44) | | | (44) | | | 349 | | | |
| 5000337 | WHITE CITY | OR | | 08/26/2021 | | 61,885 | | (44) | | | (44) | | | 391 | | | |
| 5000338 | CORDOVA | AL | | 08/26/2021 | | 117,906 | | (64) | | | (64) | | | 469 | | | |
| 5000339 | SPRING HILL | FL | | 08/26/2021 | | 35,905 | | (55) | | | (55) | | | 318 | | | |
| 5000340 | ANTIOCH | CA | | 08/26/2021 | | 136,823 | | (63) | | | (63) | | | 599 | | | |
| 5000341 | SACRAMENTO | CA | | 08/26/2021 | | 61,535 | | (1) | | | (1) | | | 98 | | | |
| 5000342 | ROSEBURG | OR | | 08/26/2021 | | 75,490 | | (59) | | | (59) | | | 573 | | | |
| 5000343 | DAVIE | FL | | 08/26/2021 | | 64,998 | | (33) | | | (33) | | | 475 | | | |
| 5000344 | LAKE TAPPS | WA | | 08/26/2021 | | 85,690 | | (55) | | | (55) | | | 563 | | | |
| 5000345 | ENNIS | TX | | 08/26/2021 | | 67,405 | | (47) | | | (47) | | | 1,389 | | | |
| 5000346 | NORTH HIGHLANDS | CA | | 08/26/2021 | | 75,702 | | (38) | | | (38) | | | 498 | | | |
| 5000347 | TROUTDALE | OR | | 08/26/2021 | | 124,098 | | (86) | | | (86) | | | 776 | | | |
| 5000348 | GASTON | OR | | 08/26/2021 | | 136,203 | | (105) | | | (105) | | | 836 | | | |
| 5000349 | SALEM | OR | | 08/26/2021 | | 65,177 | | (56) | | | (56) | | | 353 | | | |
| 5000350 | HUNTINGTON BEACH | CA | | 08/26/2021 | | 57,277 | | (21) | | | (21) | | | 271 | | | |
| 5000351 | LANCASTER | CA | | 08/26/2021 | | 97,328 | | (39) | | | (39) | | | 440 | | | |
| 5000352 | CLACKAMAS | OR | | 08/26/2021 | | 86,063 | | (50) | | | (50) | | | 583 | | | |
| 5000353 | OXNARD | CA | | 08/26/2021 | | 293,381 | | (134) | | | (134) | | | 1,348 | | | |

# 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/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 |
| 5000354 | YELM | WA | | 08/26/2021 | | 46,108 | | (48) | | | (48) | | | 7,863 | | | |
| 5000355 | ALBUQUERQUE | NM | | 08/26/2021 | | 77,127 | | (59) | | | (59) | | | 520 | | | |
| 5000356 | AMARILLO | TX | | 08/26/2021 | | 148,346 | | (40) | | | (40) | | | 493 | | | |
| 5000357 | HANCOCK | NY | | 09/24/2021 | | 138,335 | | (69) | | | (69) | | | 595 | | | |
| 5000358 | BRANFORD | FL | | 09/24/2021 | | 171,934 | | (99) | | | (99) | | | 743 | | | |
| 5000359 | CAMERON | NC | | 09/24/2021 | | 138,482 | | (50) | | | (50) | | | 652 | | | |
| 5000360 | VILLE PLATTE | LA | | 09/24/2021 | | 109,844 | | (46) | | | (46) | | | 562 | | | |
| 5000361 | UMATILLA | OR | | 09/24/2021 | | 225,077 | | (131) | | | (131) | | | 1,547 | | | |
| 5000362 | MIDDLEBURG | FL | | 09/24/2021 | | 216,844 | | (67) | | | (67) | | | 1,892 | | | |
| 5000363 | TUCUMCARI | NM | | 09/24/2021 | | 157,311 | | (59) | | | (59) | | | 1,282 | | | |
| 5000364 | MONROE | LA | | 09/24/2021 | | 68,620 | | (36) | | | (36) | | | 504 | | | |
| 5000365 | LORIS | SC | | 09/24/2021 | | 68,668 | | (36) | | | (36) | | | 516 | | | |
| 5000366 | PRATTVILLE | AL | | 09/24/2021 | | 103,808 | | (80) | | | (80) | | | 637 | | | |
| 5000367 | QUAKERTOWN | PA | | 09/24/2021 | | 106,763 | | (54) | | | (54) | | | 443 | | | |
| 5000369 | LOGANSPORT | LA | | 09/24/2021 | | 40,236 | | (47) | | | (47) | | | 391 | | | |
| 5000370 | ORLANDO | FL | | 09/24/2021 | | 54,388 | | (42) | | | (42) | | | 333 | | | |
| 5000371 | HANCEVILLE | AL | | 09/24/2021 | | 208,827 | | (117) | | | (117) | | | 761 | | | |
| 5000372 | SYLMAR | CA | | 09/24/2021 | | 190,699 | | (88) | | | (88) | | | 831 | | | |
| 5000373 | MULBERRY | AR | | 09/24/2021 | | 115,286 | | (43) | | | (43) | | | 646 | | | |
| 5000374 | WINNSBORO | TX | | 09/24/2021 | | 127,580 | | (46) | | | (46) | | | 601 | | | |
| 5000375 | DAVIE | FL | | 09/24/2021 | | 66,406 | | (63) | | | (63) | | | 659 | | | |
| 5000376 | NORWALK | CA | | 09/24/2021 | | 77,790 | | (36) | | | (36) | | | 448 | | | |
| 5000377 | ORLANDO | FL | | 09/24/2021 | | 68,449 | | (52) | | | (52) | | | 415 | | | |
| 5000378 | STUART | FL | | 09/24/2021 | | 65,572 | | (60) | | | (60) | | | 459 | | | |
| 5000379 | VERNON | CT | | 09/24/2021 | | 62,230 | | (53) | | | (53) | | | 659 | | | |
| 5000380 | APOPKA | FL | | 09/24/2021 | | 23,317 | | (36) | | | (36) | | | 267 | | | |
| 5000381 | ROSEVILLE | CA | | 09/24/2021 | | 88,495 | | (40) | | | (40) | | | 383 | | | |
| 5000382 | ST STEPHENS | AL | | 09/24/2021 | | 29,071 | | (44) | | | (44) | | | 404 | | | |
| 5000383 | HARTLAND | MI | | 09/24/2021 | | 48,849 | | (37) | | | (37) | | | 289 | | | |
| 5000384 | SAN JOSE | CA | | 09/24/2021 | | 249,513 | | (113) | | | (113) | | | 1,081 | | | |
| 5000385 | SIKESTON | MO | | 09/24/2021 | | 167,509 | | (90) | | | (90) | | | 667 | | | |
| 5000386 | HAYWARD | CA | | 09/24/2021 | | 329,543 | | (163) | | | (163) | | | 1,359 | | | |
| 5000387 | SUNNYVALE | CA | | 09/24/2021 | | 244,051 | | (136) | | | (136) | | | 890 | | | |
| 5000388 | CORONA | CA | | 09/24/2021 | | 139,272 | | (89) | | | (89) | | | 428 | | | |
| 5000389 | LANCASTER | CA | | 09/24/2021 | | 123,527 | | (62) | | | (62) | | | 533 | | | |
| 5000390 | OCALA | FL | | 09/24/2021 | | 22,618 | | (29) | | | (29) | | | 136 | | | |
| 5000391 | SAN JOSE | CA | | 09/24/2021 | | 161,475 | | (61) | | | (61) | | | 1,227 | | | |
| 5000392 | FLAT ROCK | NC | | 09/24/2021 | | 109,935 | | (40) | | | (40) | | | 537 | | | |
| 5000393 | LADY LAKE | FL | | 09/24/2021 | | 53,083 | | (46) | | | (46) | | | 556 | | | |
| 5000394 | WARREN | OH | | 09/24/2021 | | 20,889 | | (29) | | | (29) | | | 529 | | | |
| 5000395 | CORVALLIS | OR | | 09/24/2021 | | 41,524 | | (31) | | | (31) | | | 428 | | | |
| 5000396 | FORT COLLINS | CO | | 09/24/2021 | | 70,919 | | (42) | | | (42) | | | 483 | | | |
| 5000397 | AIKEN | SC | | 09/24/2021 | | 153,031 | | (46) | | | (46) | | | 602 | | | |
| 5000398 | HAMPTON | FL | | 09/24/2021 | | 127,598 | | | | | | | | 279 | | | |
| 5000399 | UMATILLA | FL | | 09/24/2021 | | 189,179 | | (54) | | | (54) | | | 1,174 | | | |
| 5000400 | ARCHER | FL | | 09/24/2021 | | 124,473 | | (34) | | | (34) | | | 904 | | | |
| 5000401 | JACKSONVILLE | AR | | 09/24/2021 | | 174,349 | | (52) | | | (52) | | | 686 | | | |
| 5000402 | HARRAH | OK | | 09/24/2021 | | 120,572 | | (38) | | | (38) | | | 837 | | | |
| 5000403 | SHADY POINT | OK | | 10/22/2021 | | 154,573 | | (58) | | | (58) | | | 878 | | | |
| 5000404 | ABILENE | TX | | 10/22/2021 | | 102,357 | | (27) | | | (27) | | | 336 | | | |
| 5000405 | GLEN ROSE | TX | | 10/22/2021 | | 102,644 | | (38) | | | (38) | | | 498 | | | |
| 5000406 | BOYNTON BEACH | FL | | 10/22/2021 | | 139,965 | | (107) | | | (107) | | | 567 | | | |
| 5000407 | GOLETA | CA | | 10/22/2021 | | 73,533 | | (51) | | | (51) | | | 1,014 | | | |
| 5000408 | MOSES LAKE | WA | | 10/22/2021 | | 84,868 | | (78) | | | (78) | | | 451 | | | |

# 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/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 |
| 5000409 | HOMER | LA | | 10/22/2021 | | 132,891 | | (47) | | | (47) | | | 618 | | | |
| 5000410 | BIG SANDY | TX | | 10/22/2021 | | 85,944 | | (66) | | | (66) | | | 525 | | | |
| 5000411 | HAYWARD | CA | | 10/22/2021 | | 227,636 | | (113) | | | (113) | | | 939 | | | |
| 5000412 | BLOOMINGBURG | NY | | 10/22/2021 | | 19,849 | | (26) | | | (26) | | | 60 | | | |
| 5000413 | HARTLAND | MI | | 10/22/2021 | | 128,446 | | (65) | | | (65) | | | 705 | | | |
| 5000414 | JACKSON | MO | | 10/22/2021 | | 116,128 | | (57) | | | (57) | | | 476 | | | |
| 5000415 | SUNNYVALE | CA | | 10/22/2021 | | 157,559 | | (57) | | | (57) | | | 737 | | | |
| 5000416 | WASHINGTON | MI | | 10/22/2021 | | 53,420 | | (50) | | | (50) | | | 363 | | | |
| 5000417 | SEGUIN | TX | | 10/22/2021 | | 204,875 | | (75) | | | (75) | | | 996 | | | |
| 5000418 | HARRISBURG | PA | | 10/22/2021 | | 28,026 | | (41) | | | (41) | | | 931 | | | |
| 5000419 | HOPKINS | MI | | 10/22/2021 | | 19,930 | | (26) | | | (26) | | | 949 | | | |
| 5000420 | LAKE CITY | FL | | 10/22/2021 | | 100,020 | | (57) | | | (57) | | | 668 | | | |
| 5000421 | FOX | AR | | 10/22/2021 | | 128,804 | | (49) | | | (49) | | | 648 | | | |
| 5000422 | CLAYTON | CA | | 10/22/2021 | | 232,143 | | (118) | | | (118) | | | 994 | | | |
| 5000423 | AUMSVILLE | OR | | 10/22/2021 | | 68,880 | | (48) | | | (48) | | | 431 | | | |
| 5000424 | HOPKINS | MI | | 10/22/2021 | | 59,439 | | (66) | | | (66) | | | 863 | | | |
| 5000425 | PORTERVILLE | CA | | 10/22/2021 | | 32,812 | | (19) | | | (19) | | | 117 | | | |
| 5000426 | LAKESIDE | CA | | 10/22/2021 | | 181,825 | | (91) | | | (91) | | | 770 | | | |
| 5000427 | HUNTINGTON BEACH | CA | | 10/22/2021 | | 148,435 | | (74) | | | (74) | | | 608 | | | |
| 5000428 | PLANT CITY | FL | | 10/22/2021 | | 257,653 | | (32) | | | (32) | | | 155 | | | |
| 5000429 | TRENTON | FL | | 10/22/2021 | | 221,959 | | (61) | | | (61) | | | 765 | | | |
| 5000430 | PEARSALL | TX | | 10/22/2021 | | 200,256 | | (61) | | | (61) | | | 792 | | | |
| 5000431 | TUCSON | AZ | | 11/19/2021 | | 249,835 | | (91) | | | (91) | | | 1,601 | | | |
| 5000432 | OCALA | FL | | 11/19/2021 | | 104,838 | | (49) | | | (49) | | | 457 | | | |
| 5000433 | LOUISA | KY | | 11/19/2021 | | 87,256 | | (56) | | | (56) | | | 775 | | | |
| 5000434 | MARSHALL | TX | | 11/19/2021 | | 85,991 | | (35) | | | (35) | | | 383 | | | |
| 5000435 | FORT PIERCE | FL | | 11/19/2021 | | 58,509 | | (67) | | | (67) | | | 567 | | | |
| 5000436 | CUSHING | TX | | 11/19/2021 | | 105,000 | | (79) | | | (79) | | | 607 | | | |
| 5000438 | MELBOURNE | FL | | 11/19/2021 | | 66,164 | | (38) | | | (38) | | | 361 | | | |
| 5000439 | SPRING VALLEY | CA | | 11/19/2021 | | 128,758 | | (63) | | | (63) | | | 528 | | | |
| 5000440 | PINELLAS PARK | FL | | 11/19/2021 | | 64,644 | | (45) | | | (45) | | | 401 | | | |
| 5000441 | PORTLAND | MI | | 11/19/2021 | | 56,885 | | (46) | | | (46) | | | 360 | | | |
| 5000442 | RIVERVIEW | FL | | 11/19/2021 | | 65,304 | | (59) | | | (59) | | | 333 | | | |
| 5000443 | FLAT ROCK | MI | | 11/19/2021 | | 26,292 | | (36) | | | (36) | | | 361 | | | |
| 5000444 | HOPKINS | MI | | 11/19/2021 | | 61,602 | | (52) | | | (52) | | | 639 | | | |
| 5000445 | MAYS LANDING | NJ | | 11/19/2021 | | 118,706 | | (100) | | | (100) | | | 2,071 | | | |
| 5000446 | SARASOTA | FL | | 11/19/2021 | | 112,266 | | (95) | | | (95) | | | 749 | | | |
| 5000447 | ZEPHYRHILLS | FL | | 11/19/2021 | | 47,929 | | (50) | | | (50) | | | 578 | | | |
| 5000448 | MARION | OH | | 11/19/2021 | | 126,346 | | (38) | | | (38) | | | 741 | | | |
| 5000449 | TRENTON | FL | | 11/19/2021 | | 106,595 | | (30) | | | (30) | | | 534 | | | |
| 5000450 | LA PUENTE | CA | | 11/19/2021 | | 266,836 | | (80) | | | (80) | | | 1,173 | | | |
| 5000451 | MINERAL WELLS | TX | | 12/16/2021 | | 88,628 | | (62) | | | (62) | | | 547 | | | |
| 5000452 | PERRYVILLE | MD | | 12/16/2021 | | 166,687 | | (93) | | | (93) | | | 599 | | | |
| 5000453 | GOLDEN | CO | | 12/16/2021 | | 50,141 | | (87) | | | (87) | | | 629 | | | |
| 5000454 | WALLED LAKE | MI | | 12/16/2021 | | 16,284 | | (62) | | | (62) | | | 542 | | | |
| 5000455 | SURPRISE | AZ | | 12/16/2021 | | 51,769 | | (41) | | | (41) | | | 290 | | | |
| 5000456 | CITRUS HEIGHTS | CA | | 12/16/2021 | | 148,681 | | (73) | | | (73) | | | 607 | | | |
| 5000457 | BRIGHTON | MI | | 12/16/2021 | | 33,907 | | (56) | | | (56) | | | 322 | | | |
| 5000458 | FAYETTEVILLE | GA | | 12/16/2021 | | 31,959 | | (58) | | | (58) | | | 271 | | | |
| 5000459 | NEWARK VALLEY | NY | | 12/16/2021 | | 72,376 | | (54) | | | (54) | | | 418 | | | |
| 5000460 | ASHLEY | OH | | 12/16/2021 | | 98,824 | | (30) | | | (30) | | | 385 | | | |
| 5000461 | JACKSONVILLE | FL | | 12/16/2021 | | 197,635 | | (59) | | | (59) | | | 1,071 | | | |
| 5000462 | LOWER LAKE | CA | | 01/25/2022 | | | | (72) | | | (72) | | | 940 | | | |
| 5000463 | SANFORD | NC | | 01/25/2022 | | | | (90) | | | (90) | | | 881 | | | |

# 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 |
| 5000464 | LORENA | TX | | 01/25/2022 | | | | (63) | | | (63) | | | 832 | | | |
| 5000465 | DELANO | TN | | 01/25/2022 | | | | (57) | | | (57) | | | 381 | | | |
| 5000466 | MUNFORD | AL | | 01/25/2022 | | | | (43) | | | (43) | | | 609 | | | |
| 5000467 | NEW RINGGOLD | PA | | 01/25/2022 | | | | (25) | | | (25) | | | 201 | | | |
| 5000468 | PRESTON | ID | | 01/25/2022 | | | | (25) | | | (25) | | | 381 | | | |
| 5000469 | OVERTON | TX | | 01/25/2022 | | | | (38) | | | (38) | | | 501 | | | |
| 5000470 | SAN JOSE | CA | | 01/25/2022 | | | | (155) | | | (155) | | | 878 | | | |
| 5000471 | FORESTHILL | CA | | 01/25/2022 | | | | (41) | | | (41) | | | 355 | | | |
| 5000472 | TALENT | OR | | 01/25/2022 | | | | (42) | | | (42) | | | 400 | | | |
| 5000473 | EL MIRAGE | AZ | | 01/25/2022 | | | | (33) | | | (33) | | | 292 | | | |
| 5000474 | HUDSONVILLE | MI | | 01/25/2022 | | | | (57) | | | (57) | | | 357 | | | |
| 5000475 | VALRICO | FL | | 01/25/2022 | | | | (43) | | | (43) | | | 480 | | | |
| 5000476 | RAYNE | LA | | 01/25/2022 | | | | (36) | | | (36) | | | 446 | | | |
| 5000477 | DONALD | OR | | 01/25/2022 | | | | (89) | | | (89) | | | 908 | | | |
| 5000478 | MYRTLE BEACH | SC | | 01/25/2022 | | | | (58) | | | (58) | | | 487 | | | |
| 5000479 | STUART | FL | | 01/25/2022 | | | | (53) | | | (53) | | | 464 | | | |
| 5000480 | CORNELIUS | OR | | 01/25/2022 | | | | (78) | | | (78) | | | 569 | | | |
| 5000481 | SILVER CITY | NM | | 01/25/2022 | | | | (36) | | | (36) | | | 394 | | | |
| 5000482 | HEREFORD | PA | | 01/25/2022 | | | | (66) | | | (66) | | | 441 | | | |
| 5000483 | DEL VALLE | TX | | 01/25/2022 | | | | (72) | | | (72) | | | 422 | | | |
| 5000484 | OXNARD | CA | | 01/25/2022 | | | | (129) | | | (129) | | | | | | |
| 5000485 | DAVIE | FL | | 01/25/2022 | | | | (85) | | | (85) | | | 651 | | | |
| 5000486 | MURRELLS INLET | SC | | 01/25/2022 | | | | (256) | | | (256) | | | 1,635 | | | |
| 5000487 | MELROSE | FL | | 01/25/2022 | | | | (93) | | | (93) | | | 12,078 | | | |
| 5000488 | NORWOOD | NC | | 01/25/2022 | | | | (56) | | | (56) | | | 795 | | | |
| 5000489 | QUITMAN | TX | | 01/25/2022 | | | | (37) | | | (37) | | | 476 | | | |
| 5000490 | FLORENCE | OR | | 01/25/2022 | | | | (51) | | | (51) | | | 620 | | | |
| 5000491 | SPARTA | MO | | 01/25/2022 | | | | (45) | | | (45) | | | 2,466 | | | |
| 5000492 | MOXEE | WA | | 01/25/2022 | | | | (74) | | | (74) | | | 897 | | | |
| 5000493 | ROXBORO | NC | | 02/18/2022 | | | | (78) | | | (78) | | | 606 | | | |
| 5000494 | DIANA | TX | | 02/18/2022 | | | | (60) | | | (60) | | | 433 | | | |
| 5000495 | JESSUP | MD | | 02/18/2022 | | | | (71) | | | (71) | | | 440 | | | |
| 5000496 | FORT DEPOSIT | AL | | 02/18/2022 | | | | (52) | | | (52) | | | 675 | | | |
| 5000497 | PIEDMONT | AL | | 02/18/2022 | | | | (39) | | | (39) | | | 242 | | | |
| 5000498 | POTTSTOWN | PA | | 02/18/2022 | | | | (26) | | | (26) | | | 364 | | | |
| 5000499 | ORLANDO | FL | | 02/18/2022 | | | | (75) | | | (75) | | | 450 | | | |
| 5000500 | CONWAY | SC | | 02/18/2022 | | | | (85) | | | (85) | | | 979 | | | |
| 5000502 | MONTICELLO | AR | | 02/18/2022 | | | | (79) | | | (79) | | | 573 | | | |
| 5000503 | COATESVILLE | PA | | 02/18/2022 | | | | (25) | | | (25) | | | 314 | | | |
| 5000504 | ROCKY POINT | NC | | 02/18/2022 | | | | (29) | | | (29) | | | 238 | | | |
| 5000505 | RUSKIN | FL | | 02/18/2022 | | | | (66) | | | (66) | | | 809 | | | |
| 5000506 | POINT | TX | | 02/18/2022 | | | | (59) | | | (59) | | | 761 | | | |
| 5000507 | LAKELAND | FL | | 02/18/2022 | | | | (63) | | | (63) | | | 534 | | | |
| 5000508 | CHIEFLAND | FL | | 02/18/2022 | | | | (25) | | | (25) | | | 788 | | | |
| 5000509 | COCHRANTON | PA | | 02/18/2022 | | | | (42) | | | (42) | | | 517 | | | |
| 5000510 | CLAREMORE | OK | | 04/13/2022 | | | | (67) | | | (67) | | | 196 | | | |
| 5000511 | MONETTA | SC | | 04/13/2022 | | | | (16) | | | (16) | | | 610 | | | |
| 5000512 | CROSSETT | AR | | 04/13/2022 | | | | (663) | | | (663) | | | 455 | | | |
| 5000513 | COLUMBUS | MS | | 04/13/2022 | | | | (26) | | | (26) | | | 380 | | | |
| 5000514 | HAMMOND | NY | | 04/13/2022 | | | | (52) | | | (52) | | | 294 | | | |
| 5000515 | NAPLES | FL | | 04/13/2022 | | | | (39) | | | (39) | | | 264 | | | |
| 5000516 | SACRAMENTO | CA | | 04/13/2022 | | | | (62) | | | (62) | | | 265 | | | |
| 5000517 | DEL VALLE | TX | | 04/13/2022 | | | | (37) | | | (37) | | | 211 | | | |
| 5000518 | TUCSON | AZ | | 04/13/2022 | | | | (63) | | | (63) | | | 388 | | | |

# 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/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 |
| 5000519 | MACUNGIE | PA | | 04/13/2022 | | | | (18) | | | (18) | | | 145 | | | |
| 5000520 | BENSALEM | PA | | 04/13/2022 | | | | (67) | | | (67) | | | 172 | | | |
| 5000521 | DOVER | AR | | 04/13/2022 | | | | (40) | | | (40) | | | 583 | | | |
| 5000522 | PETALUMA | CA | | 04/13/2022 | | | | (41) | | | (41) | | | 218 | | | |
| 5000523 | OCEAN BREEZE | FL | | 04/13/2022 | | | | (114) | | | (114) | | | 3,259 | | | |
| 5000524 | GRASS VALLEY | CA | | 04/13/2022 | | | | (28) | | | (28) | | | 98 | | | |
| 5000525 | NOVI | MI | | 04/13/2022 | | | | (25) | | | (25) | | | 154 | | | |
| 5000526 | DADE CITY | FL | | 04/13/2022 | | | | (82) | | | (82) | | | 648 | | | |
| 5000527 | TAMPA | FL | | 04/13/2022 | | | | (57) | | | (57) | | | 336 | | | |
| 5000528 | SANIBEL | FL | | 04/13/2022 | | | | (35) | | | (35) | | | 451 | | | |
| 5000529 | BOISE | ID | | 04/13/2022 | | | | (25) | | | (25) | | | 288 | | | |
| 5000530 | BARNARD | MO | | 04/13/2022 | | | | (30) | | | (30) | | | 197 | | | |
| 5000531 | CAMPTONVILLE | CA | | 04/13/2022 | | | | (63) | | | (63) | | | 1,393 | | | |
| 5000532 | OXFORD | AL | | 05/27/2022 | | | | 34 | | | 34 | | | | | | |
| 5000533 | BUTLER | PA | | 05/27/2022 | | | | 28 | | | 28 | | | | | | |
| 5000534 | BISMARCK | AR | | 05/27/2022 | | | | 79 | | | 79 | | | | | | |
| 5000535 | FREEPORT | FL | | 05/27/2022 | | | | 30 | | | 30 | | | | | | |
| 5000536 | HIGBEE | MO | | 05/27/2022 | | | | 20 | | | 20 | | | | | | |
| 5000537 | LLANO | TX | | 05/27/2022 | | | | 31 | | | 31 | | | | | | |
| 5000538 | WILLIS | TX | | 05/27/2022 | | | | 23 | | | 23 | | | | | | |
| 5000539 | DOWNSVILLE | LA | | 05/27/2022 | | | | 26 | | | 26 | | | 134 | | | |
| 5000540 | MANSFIELD | LA | | 05/27/2022 | | | | 36 | | | 36 | | | | | | |
| 5000541 | EL DORADO | AR | | 05/27/2022 | | | | 46 | | | 46 | | | | | | |
| 5000542 | PACOLET | SC | | 05/27/2022 | | | | 56 | | | 56 | | | | | | |
| 5000543 | HOLLY LAKE RANCH | TX | | 05/27/2022 | | | | 20 | | | 20 | | | 101 | | | |
| 5000544 | BLUE CREEK | OH | | 05/27/2022 | | | | 7 | | | 7 | | | | | | |
| 5000545 | NEW BLOOMFIELD | PA | | 05/27/2022 | | | | 28 | | | 28 | | | | | | |
| 5000546 | MICCO | FL | | 05/27/2022 | | | | 17 | | | 17 | | | | | | |
| 5000547 | WILLIS | MI | | 05/27/2022 | | | | 22 | | | 22 | | | | | | |
| 5000548 | PALM BEACH GARDENS | FL | | 05/27/2022 | | | | 18 | | | 18 | | | | | | |
| 5000549 | SAN JOSE | CA | | 05/27/2022 | | | | 46 | | | 46 | | | 242 | | | |
| 5000550 | HAMBURG | PA | | 05/27/2022 | | | | 29 | | | 29 | | | | | | |
| 5000551 | ENUMCLAW | WA | | 05/27/2022 | | | | 35 | | | 35 | | | | | | |
| 5000552 | HOT SPRINGS | AR | | 05/27/2022 | | | | 24 | | | 24 | | | 127 | | | |
| 5000553 | ANAHEIM | CA | | 05/27/2022 | | | | 22 | | | 22 | | | 104 | | | |
| 5000554 | CHESHIRE | OR | | 05/27/2022 | | | | 28 | | | 28 | | | | | | |
| 5000555 | QUITMAN | TX | | 05/27/2022 | | | | 19 | | | 19 | | | 99 | | | |
| 5000556 | LEVELLAND | TX | | 05/27/2022 | | | | 23 | | | 23 | | | | | | |
| 5000557 | EULESS | TX | | 05/27/2022 | | | | 41 | | | 41 | | | | | | |
| 5000558 | HUDSON | FL | | 05/27/2022 | | | | 14 | | | 14 | | | 76 | | | |
| 5000559 | PELL CITY | AL | | 05/27/2022 | | | | 30 | | | 30 | | | | | | |
| 5000560 | LEESBURG | FL | | 05/27/2022 | | | | 21 | | | 21 | | | 106 | | | |
| 5000561 | KINGSBURY | TX | | 05/27/2022 | | | | 37 | | | 37 | | | | | | |
| 5000562 | JOHNSTON | SC | | 05/27/2022 | | | | 18 | | | 18 | | | | | | |
| 5000563 | HIGHLAND | NC | | 05/27/2022 | | | | 65 | | | 65 | | | | | | |
| 5000564 | PALATKA | FL | | 05/27/2022 | | | | 33 | | | 33 | | | | | | |
| 5000565 | HARLETON | TX | | 05/27/2022 | | | | 33 | | | 33 | | | | | | |
| 5000566 | QUINLAN | TX | | 05/27/2022 | | | | 60 | | | 60 | | | | | | |
| 5000567 | KARNACK | TX | | 05/27/2022 | | | | 32 | | | 32 | | | | | | |
| 5000568 | HASTINGS | FL | | 05/27/2022 | | | | 65 | | | 65 | | | | | | |
| 5000569 | MELBOURNE | AR | | 05/27/2022 | | | | 17 | | | 17 | | | | | | |
| 5000571 | BROOKSVILLE | FL | | 05/27/2022 | | | | 19 | | | 19 | | | | | | |
| 5000572 | PORUM | OK | | 05/27/2022 | | | | 66 | | | 66 | | | | | | |
| 5000573 | CUSTER | WA | | 05/27/2022 | | | | 89 | | | 89 | | | | | | |

# 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/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 |
| 0299999 - Mortgages with partial repayments | | | | | | 170,229,799 | | (38,300) | | 1,338,197 | 1,299,897 | | | 16,466,761 | | | |
| Mortgages disposed | | | | | | | | | | | | | | | | | |
| 4006840 | Opa-Locka | FL | | 07/01/2021 | 06/24/2022 | 31,589,349 | | | | | | | 4,000,000 | 4,046,568 | | 46,568 | 46,568 |
| 4007100 | Richmond Hill | GA | | 01/21/2022 | 05/01/2022 | | | | | | | | 3,000,000 | 3,000,000 | | | |
| 0399999 - Mortgages disposed | | | | | | 31,589,349 | | | | | | | 7,000,000 | 7,046,568 | | 46,568 | 46,568 |
| Mortgages transferred | | | | | | | | | | | | | | | | | |
| 0599999 Totals | | | | | | 281,247,055 | | (38,500) | | 1,338,197 | 1,299,697 | | 179,118,176 | 195,596,857 | | 11,920 | 11,920 |

# 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 Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Affiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated | | | | | | | | | | | | |
| 12560D-AC-2 | CIP VIII PRIVATE EQUITY BACKED SUB | | | Transfer from Sch D | | 06/30/2022 | | 5,000,000 | | | | |
| 784080-AB-2 | SAIL | | | Transfer from Sch D | | 06/30/2022 | | 2,624 | | | | |
| BES2LW-NY-2 | CHANNEL FUNDING LLC | | | Transfer from Sch D | | 06/30/2022 | | 11,539,271 | | | | |
| 48250K-AC-5 | KKR FINANCIAL CLO LTD SERIES 11 CLASS SU | | | KKR FINANCIAL CLO LTD SERIES 11 CLASS SU | | 06/30/2022 | | | (4,780,718) | | | |
| 1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated | | | | | | | | 16,541,895 | (4,780,718) | | | XXX |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | |
| BES2CS-94-3 | PENDULUM OPPORTUNITIES LLC | | | PENDULUM OPPORTUNITIES LLC | | | | | 57,347 | | | |
| BES0WT-NU-9 | PINEBRIDGE PRIVATE CREDIT RATE | | | PINEBRIDGE PRIVATE CREDIT RATE | | | | | 94,668 | | | |
| 96660#-AE-5 | WHITNEY FUNDING LLC 0.000% 12/18/23 | | | WHITNEY FUNDING LLC 0.000% 12/18/23 | | | | | 425,880 | | | |
| BES2PG-FH-9 | SEMPERVIRENS CAPITAL FUND II L | | | SEMPERVIRENS CAPITAL FUND II L | | | | 1,000,000 | | | | |
| BGH3J0-RQ-3 | BLACKSTONE TACTICAL OPPORTUNIT | | | BLACKSTONE TACTICAL OPPORTUNIT | | | | | 40,622 | | | |
| BGH55K-0G-0 | JLC INFRASTRUCTURE FUND I L.P. | | | JLC INFRASTRUCTURE FUND I L.P. | | | | | 8,561,875 | | | |
| 2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | 1,000,000 | 9,180,392 | | | XXX |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated | | | | | | | | | | | | |
| 000000-00-0 | DL Investment Holdings 2016-2 LLC | Waltham | MA | Capital Contribution | | | | | 3,500,000 | | | |
| 2699999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated | | | | | | | | | 3,500,000 | | | XXX |
| 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 | | | | | | | | | | | | |

# 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 |
| Working Capital Finance Investment - Unaffiliated | | | | | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | |
| Any Other Class of Assets - Affiliated | | | | | | | | | | | | |
| 4899999 – Subtotals - Unaffiliated | | | | | | | | 17,541,895 | 4,399,674 | | | XXX |
| 4999999 – Subtotals - Affiliated | | | | | | | | | 3,500,000 | | | XXX |
| 5099999 Totals | | | | | | | | 17,541,895 | 7,899,674 | | | 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 Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Affiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| BGH4XL-QE-7 | CARVANA AUTO REC TRUST CART 2015-1B | | | Direct Loan Funding | 01/18/2017 | 04/15/2022 | 263,236 | | | | | | | 263,236 | 696,870 | | 433,635 | 433,635 | |
| BGH39E-FK-0 | GUGGENHEM PDFNI LLC INTEREST | | | Direct Loan Funding | 04/17/2014 | 04/15/2022 | 29,145 | 15,262 | | 6,908 | | 8,354 | | 37,499 | 444,565 | | 407,066 | 407,066 | |
| BGH39U-A6-0 | GUGGENHEM PDFNI LLC INTEREST | | | Direct Loan Funding | 05/22/2014 | 04/15/2022 | 15,998 | 8,006 | | 3,421 | | 4,585 | | 20,583 | 219,164 | | 198,581 | 198,581 | |
| 76113@-AF-9 | RESERVOIR FINANCIAL LLC 0.000% 01/18 | | | Paydown | 12/21/2018 | 04/19/2022 | 2,987,128 | (17,894) | | | | (17,894) | | 2,969,234 | 2,969,234 | | | | 74,231 |
| 48250H-AC-2 | KKR 2012-1A B 0.000% 10/15/26 | | | Paydown | 12/20/2021 | 05/16/2022 | 117,209 | | | | | | | 117,209 | 117,209 | | | | 2,316 |
| 78408Q-AA-4 | SAIL 3 CLASS A NOTES 3.000% 06/28/27 | | | Paydown | 07/31/2018 | 03/28/2022 | 8,730,816 | (3,803,831) | | | | (3,803,831) | | 4,926,985 | 4,926,985 | | | | 3,052,923 |

# 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 |
| 78711A-AA-1 | SAILS 4 LLC 3.000% 04/30/26 | | | Paydown | 09/30/2018 | 04/15/2022 | | | | | | | | | | | | | |
| 03330J-AN-3 | ANCHORAGE CREDIT FUNDING LTD SERIES 2019 | | | Paydown | 10/26/2021 | 04/25/2022 | | | | | | | | | | | | | |
| 04015X-AN-2 | ARES CLO LTD SERIES 14 31RA CLASS SUB 14 | | | Paydown | 12/20/2021 | 05/24/2022 | 466,390 | (223,444) | | | | (223,444) | | 242,946 | 242,946 | | | | 13,784 |
| 05682W-AD-5 | BAIN CAPITAL CREDIT CLO LIMITE SERIES 18 | | | Paydown | 12/20/2021 | 04/19/2022 | 802,769 | (248,784) | | | | (248,784) | | 553,985 | 553,985 | | | | 9,487 |
| 07132B-AC-5 | BATTALION CLO LTD SERIES 15 8A CLASS SUB | | | Paydown | 12/20/2021 | 04/19/2022 | 187,487 | (50,641) | | | | (50,641) | | 136,846 | 136,846 | | | | 6,388 |
| 118381-AD-4 | BUCKHORN PARK CLO LTD SERIES 19 1A CLASS | | | Paydown | 12/20/2021 | 04/19/2022 | 61,591 | (7,747) | | | | (7,747) | | 53,844 | 53,844 | | | | 2,306 |
| 26251G-AD-7 | DRYDEN SENIOR LOAN FUND SERIES 18 61I CL | | | Paydown | 12/20/2021 | 04/19/2022 | 751,569 | (76,820) | | | | (76,820) | | 674,749 | 674,749 | | | | 12,261 |
| 36320N-AE-6 | GALXY 2015-19A COMB SERIES 2015-20A CLAS | | | Paydown | 12/20/2021 | 04/20/2022 | 185,702 | (31,603) | | | | (31,603) | | 154,099 | 154,099 | | | | 5,884 |
| 42087E-AC-1 | HAYFIN KINGSLAND VIII LTD SERIES 18 8A C | | | Paydown | 12/20/2021 | 04/20/2022 | 282,605 | (103,297) | | | | (103,297) | | 179,308 | 179,308 | | | | 11,379 |
| 48250K-AC-5 | KKR FINANCIAL CLO LTD SERIES 11 CLASS SU | | | Paydown | 12/20/2021 | 04/19/2022 | (5,275,540) | 768,353 | | | | 768,353 | | (4,507,187) | (4,507,187) | | | | 6,682 |
| 48252L-AE-7 | KKR FINANCIAL CLO LTD SERIES 21 CLASS SU | | | Paydown | 12/20/2021 | 04/19/2022 | 610,464 | | | | | | | 610,464 | 610,464 | | | | 7,069 |
| 59801R-AE-7 | MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS | | | Paydown | 12/20/2021 | 04/19/2022 | 32,413 | (16,131) | | | | (16,131) | | 16,282 | 16,282 | | | | 195 |
| G7340A-AA-2 | RACE POINT CLO LTD SERIES 2016-10A CLASS | | | Paydown | 12/20/2021 | 04/25/2022 | 591,872 | (171,991) | | | | (171,991) | | 419,881 | 419,881 | | | | 13,758 |
| 81789W-AC-0 | SEVEN STICKS CLO LTD SERIES 2016-1A CLAS | | | Paydown | 12/20/2021 | 06/30/2022 | 1,617,132 | (1,617,132) | | | | (1,617,132) | | | | | | | |
| 1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated | | | | | | | 12,457,986 | (5,577,694) | | 10,329 | | (5,588,023) | | 6,869,963 | 7,909,244 | | 1,039,282 | 1,039,282 | 3,218,663 |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated | | | | | | | | | | | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| BGH3J0-RQ-3 | BLACKSTONE TACTICAL OPPORTUNIT | New York | NY | Direct Loan Funding | 01/26/2015 | 06/29/2022 | 1,340,266 | (346,146) | | | | (346,146) | | 994,121 | 994,007 | | (114) | (114) | 157,902 |
| BGH55K-0G-0 | JLC INFRASTRUCTURE FUND I L.P. | Chicago | IL | Direct Loan Funding | 08/10/2017 | 06/14/2022 | 11,480,870 | 346,650 | | | | 346,650 | | 11,827,520 | 11,827,520 | | | | 118,994 |
| BES2CS-94-3 | PENDULUM OPPORTUNITIES LLC | | | Direct Loan Funding | 07/13/2021 | 04/01/2022 | 83,279 | (938) | | | | (938) | | 82,340 | 82,340 | | | | |
| BESOWT-NU-9 | PINEBRIDGE PRIVATE CREDIT RATE | | | Direct Loan Funding | 11/27/2018 | 04/01/2022 | 113,309 | (11,908) | | | | (11,908) | | 101,401 | 101,401 | | | | |
| BGH3EK-7N-3 | 1893 FUND LLC | Seattle | WA | Sale | 11/28/2014 | 04/01/2022 | 72,763 | 293,955 | | | | 293,955 | | 366,718 | 366,718 | | | | |
| 2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | 13,090,487 | 281,613 | | | | 281,613 | | 13,372,100 | 13,371,986 | | (114) | (114) | 276,896 |
| Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have 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 | | | | | | | | | | | | | | | | | | | |

# 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 |
| Working Capital Finance Investment - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| Any Other Class of Assets - Affiliated | | | | | | | | | | | | | | | | | | | |
| 4899999 – Subtotals - Unaffiliated | | | | | | | 25,548,473 | (5,296,081) | | 10,329 | | (5,306,410) | | 20,242,063 | 21,281,230 | | 1,039,168 | 1,039,168 | 3,495,559 |
| 4999999 – Subtotals - Affiliated | | | | | | | | | | | | | | | | | | | |
| 5099999 Totals | | | | | | | 25,548,473 | (5,296,081) | | 10,329 | | (5,306,410) | | 20,242,063 | 21,281,230 | | 1,039,168 | 1,039,168 | 3,495,559 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | | |
| 38380K-DT-9 | GNMA SERIES 2017-176 CLASS BZ 3.500% 1 | | 06/01/2022 | Interest Capitalization | XXX | 32,163 | 32,163 | | 1.A |
| 91282C-ER-8 | US TREASURY N B 2.500% 05/31/24 | | 06/16/2022 | CITADEL SECURITIES INSTITUTION | XXX | 2,468,359 | 2,500,000 | 2,903 | 1.A FE |
| 0109999999 - Bonds - U.S. Governments | | | | | | 2,500,522 | 2,532,163 | 2,903 | XXX |
| Bonds - All Other Governments | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | |
| 190335-KB-4 | COAST CA CMNTY CLG DIST SERIES F 0.000 | | 05/10/2022 | RBC Capital Markets, LLC | XXX | 297,210 | 750,000 | | 1.B FE |
| 671205-4Z-2 | OAK GROVE CA SCH DIST 2.870% 08/01/44 | | 06/13/2022 | PIPER SANDLER & CO | XXX | 177,500 | 250,000 | 2,671 | 1.D FE |
| 802385-SY-1 | SANTA MONICA CA CMNTY CLG DIST SERIES B | | 04/29/2022 | RBC Capital Markets, LLC | XXX | 511,828 | 500,000 | | 1.C FE |
| 0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 986,538 | 1,500,000 | 2,671 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | |
| 010869-JR-7 | ALAMEDA CA CORRIDOR TRANSPRTN SERIES A | | 06/30/2022 | J.P. MORGAN SECURITIES LLC | XXX | 114,485 | 250,000 | | 1.F FE |
| 13032U-D9-6 | CALIFORNIA ST HLTH FACS FING A 4.353% | | 04/18/2022 | Raymond James & Associates | XXX | 241,573 | 250,000 | 393 | 1.D FE |
| 155498-MQ-8 | CENTRL TX REGL MOBILITY AUTH R SERIES E | | 06/22/2022 | WELLS FARGO SECURITIES, LLC | XXX | 195,508 | 250,000 | 3,805 | 1.G FE |
| 20753Y-CK-6 | FANNIE MAE CAS SERIES 2022 R04 CLASS 1M2 | | 04/04/2022 | NOMURA SECURITIES INTERNATIONA | XXX | 760,870 | 760,870 | | 1.A |
| 23503C-AN-7 | DALLAS FORT WORTH TX INTERNATI SERIES A | | 04/26/2022 | CIT Group Holdings Inc. | XXX | 2,995,238 | 3,000,000 | 219 | 1.E FE |
| 3133EN-YJ-3 | FEDERAL FARM CREDIT BANK 4.980% 06/09/ | | 06/02/2022 | RBC Capital Markets, LLC | XXX | 1,248,438 | 1,250,000 | | 1.A FE |
| 3136AE-FY-8 | FNMA SERIES 2013-53 CLASS JP 3.000% 06 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 2,006,556 | 2,175,000 | 1,994 | 1.A |
| 3136AF-GP-3 | FNMA SERIES 2013-67 CLASS PK 3.000% 05 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,181,006 | 1,202,380 | 1,102 | 1.A |
| 3136AG-NP-3 | FNMA SERIES 2013-103 CLASS GZ 3.000% 1 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,155,398 | 1,184,874 | 1,086 | 1.A |
| 3136B2-7H-9 | FANNIE MAE SERIES 2018 72 CLASS ZB 3.5 | | 06/01/2022 | Interest Capitalization | XXX | 6,375 | 6,375 | | 1.A |
| 3138L6-V8-8 | FANNIE MAE POOL AM6038 3.370% 06/01/26 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 2,024,053 | 2,011,714 | 2,072 | 1.A |
| 3138L8-A5-3 | FANNIE MAE POOL AM7227 3.000% 12/01/24 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 2,446,178 | 2,450,000 | 2,246 | 1.A |
| 3138L8-CM-4 | FANNIE MAE POOL AM7275 3.000% 12/01/24 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 3,298,911 | 3,300,000 | 3,025 | 1.A |
| 3138L9-L6-7 | FNMA 3.450% 05/01/45 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,297,772 | 1,400,000 | 1,476 | 1.A |
| 31418E-CS-7 | FNMA POOL MA4580 3.500% 04/01/52 | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,931,864 | 1,984,065 | 2,122 | 1.A |
| 35564K-UX-5 | FREDDIE MAC STACR SERIES 2022 DNA3 CLASS | | 04/18/2022 | Various | XXX | 3,955,000 | 3,937,500 | 613 | 1.A |
| 672325-P2-7 | OAKLAND CA UNIF SCH DIST ALAME 2.774% | | 05/18/2022 | SIEBERT WILLIAMS SHANK & CO LL | XXX | 616,898 | 750,000 | 6,299 | 1.E FE |
| 736746-YY-8 | PORTLAND OR URBAN RENEWAL & RE SERIES A | | 05/25/2022 | BOFA SECURITIES | XXX | 250,000 | 250,000 | | 1.E FE |
| 798136-YF-8 | SAN JOSE CA ARPT REVENUE SERIES C 2.96 | | 05/18/2022 | J.P. MORGAN SECURITIES LLC | XXX | 405,840 | 500,000 | 3,248 | 1.F FE |
| 88283K-AM-0 | TEXAS ST TRANSPRTN COMMISSION SERIES B | | 05/11/2022 | Barclays Capital | XXX | 514,530 | 1,000,000 | | 1.F 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 | | | | | | 26,646,493 | 27,912,778 | 29,700 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 01627A-AA-6 | ALIGNED DATA CENTERS ISSUER LL SERIES 20 | | 06/27/2022 | WELLS FARGO SECURITIES, LLC | XXX | 219,063 | 250,000 | 188 | 1.G FE |
| 02772A-AA-7 | AMERICAN NATIONAL GROUP SERIES 144A 6 | | 06/06/2022 | BMO CAPITAL MARKETS CORP BONDS | XXX | 5,250,000 | 5,250,000 | | 2.B FE |
| 038779-AB-0 | ARBYS FUNDING LLC SERIES 2020 1A CLASS A | | 05/13/2022 | Credit Suisse Sec (USA) LLC | XXX | 1,628,567 | 1,735,445 | 12,135 | 2.C FE |
| 084680-AB-3 | BERKSHIRE HILLS BANCORP 5.500% 07/01/3 | | 06/28/2022 | STIFEL NICOLAUS & COMPANY INC. | XXX | 3,000,000 | 3,000,000 | | 2.C Z |
| 12530M-AC-9 | CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL | | 05/05/2022 | Goldman Sachs & Co. | XXX | 637,952 | 690,378 | 1,049 | 1.G FE |
| 12530M-AD-7 | CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL | | 05/26/2022 | Goldman Sachs & Co. | XXX | 200,111 | 230,126 | 266 | 1.G FE |
| 12530M-AG-0 | CF HIPPOLYTA ISSUER LLC SERIES 2021 1A C | | 05/20/2022 | Various | XXX | 174,656 | 192,901 | 188 | 1.G FE |
| 12625C-AC-7 | COMM MORTGAGE TRUST CMO SER 2013-WWP CLA | | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 2,010,211 | 2,000,000 | 2,093 | 1.A |
| 12665E-AC-4 | CREDIT SUISSE MORTGAGE TRUST SERIES 2022 | | 06/28/2022 | Credit Suisse Sec (USA) LLC | XXX | 14,806,334 | 15,000,000 | 58,230 | 1.A FE |
| 12666K-AJ-4 | CREDIT SUISSE MORTGAGE TRUST SERIES 2022 | | 06/27/2022 | Credit Suisse Sec (USA) LLC | XXX | 13,167,000 | 13,200,000 | | 1.G FE |
| 14040H-CT-0 | CAPITAL ONE FINANCIAL CO 5.268% 05/10/ | | 05/05/2022 | Morgan Stanley & Co. | XXX | 1,000,000 | 1,000,000 | | 2.A FE |
| 141781-BW-3 | CARGILL INC SERIES 144A 4.000% 06/22/3 | | 04/19/2022 | BOFA SECURITIES | XXX | 2,980,170 | 3,000,000 | | 1.F FE |
| 14686J-AE-0 | CARVANA AUTO RECEIVABLES TRUST SERIES 20 | | 05/19/2022 | WELLS FARGO SECURITIES, LLC | XXX | 2,591,087 | 2,609,000 | | 1.C FE |
| 14687J-AH-2 | CARVANA AUTO RECEIVABLES TRUST SERIES 20 | | 05/19/2022 | CANTOR FITZGERALD & CO | XXX | 4,375,000 | 5,000,000 | 3,485 | 1.F FE |
| 189054-AZ-2 | CLOROX COMPANY 4.600% 05/01/32 | | 05/05/2022 | J.P. MORGAN SECURITIES LLC | XXX | 2,984,400 | 3,000,000 | | 2.A FE |
| 21036P-BL-1 | CONSTELLATION BRANDS INC 4.750% 05/09/ | | 05/02/2022 | BOFA SECURITIES | XXX | 3,985,520 | 4,000,000 | | 2.C FE |
| 28000X-AA-6 | EDGECONNEX DATA CENTERS ISSU SERIES 2022 | | 04/08/2022 | GUGGENHEIM SECURITIES, LLC | XXX | 3,647,333 | 3,750,000 | | 2.B Z |
| 30259R-AM-7 | FMC GMSR ISSUER TRUST SERIES 2022 GT1 CL | | 04/26/2022 | Credit Suisse Sec (USA) LLC | XXX | 2,768,931 | 2,769,925 | | 2.C FE |
| 30321L-2E-1 | F&G GLOBAL FUNDING SERIES 144A 5.150% | | 06/28/2022 | J.P. MORGAN SECURITIES LLC | XXX | 999,340 | 1,000,000 | | 1.G FE |
| 33768N-AA-0 | FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL | | 04/05/2022 | Morgan Stanley & Co. | XXX | 2,249,904 | 2,250,000 | | 1.A FE |
| 33768N-AE-2 | FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL | | 04/05/2022 | Morgan Stanley & Co. | XXX | 999,985 | 1,000,000 | | 1.G FE |
| 37959E-AB-8 | GLOBE LIFE INC 4.800% 06/15/32 | | 05/16/2022 | WELLS FARGO SECURITIES, LLC | XXX | 1,245,900 | 1,250,000 | | 2.A FE |
| 43942@-AA-7 | HOPE GAS HOLDINGS LLC 4.950% 12/31/32 | | 05/12/2022 | MIZUHO SECURITIES USA LLC | XXX | 2,000,000 | 2,000,000 | | 2.C Z |
| 43942@-AB-5 | HOPE GAS HOLDINGS LLC 5.100% 12/31/34 | | 05/12/2022 | MIZUHO SECURITIES USA LLC | XXX | 1,100,000 | 1,100,000 | | 2.C Z |
| 44148J-AA-7 | HOTWIRE FUNDING LLC SERIES 2021 1 CLASS | | 05/17/2022 | Barclays Capital | XXX | 89,781 | 100,000 | 186 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 45082D-AA-5 | IBERIA PASS THROUGH TRUST 2022 4.790% |  | 06/21/2022 | Direct Loan Funding | XXX | 8,000,000 | 8,000,000 |  | 1.F PL |
| 45276K-AA-5 | IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS |  | 04/14/2022 | Barclays Capital | XXX | 11,499,862 | 11,500,000 | 27,983 | 1.A FE |
| 45866F-AX-2 | INTERCONTINENTALEXCHANGE 4.950% 06/15/ |  | 05/12/2022 | WELLS FARGO SECURITIES, LLC | XXX | 3,944,400 | 4,000,000 |  | 1.G FE |
| 46590X-AH-9 | JBS USA FOOD FINANCE SERIES 144A 5.750 |  | 06/06/2022 | RBC Capital Markets, LLC | XXX | 3,696,675 | 3,750,000 |  | 2.C FE |
| 46817M-AS-6 | JACKSON FINANCIAL INC 5.670% 06/08/32 |  | 06/02/2022 | Morgan Stanley & Co. | XXX | 2,249,663 | 2,250,000 |  | 2.B FE |
| 48261*-AA-1 | KFIVE I LLC 10.000% 04/09/28 |  | 01/04/2022 | Direct Loan Funding | XXX | 297,711 | 297,711 |  | 2.C Z |
| 48661@-AA-5 | KAYNE BDC LEVERAGE SUBSIDIARY 6.478% 0 |  | 04/21/2022 | Direct Loan Funding | XXX | 1,970,000 | 1,970,000 |  | 1.F FE |
| 53079E-BN-3 | LIBERTY MUTUAL GROUP INC SERIES 144A 5 |  | 06/01/2022 | Credit Suisse Sec (USA) LLC | XXX | 3,492,265 | 3,500,000 |  | 2.B FE |
| 56564R-AA-8 | MAPS LTD SERIES 2018-1A CLASS A 144A 4 |  | 04/19/2022 | Credit Suisse Sec (USA) LLC | XXX | 29,970 | 31,597 | 22 | 2.A FE |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPIT SERIES 144A 4. |  | 04/07/2022 | J.P. MORGAN SECURITIES LLC | XXX | 995,690 | 1,000,000 | 1,285 | 2.B FE |
| 61767Y-BC-3 | MORGAN STANLEY CAPITAL I TRUST SERIES 20 |  | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,892,289 | 1,900,000 | 2,571 | 1.A |
| 63861U-AA-7 | NATIONWIDE CHILDREN HOSP 4.556% 11/01/ |  | 05/03/2022 | J.P. MORGAN SECURITIES LLC | XXX | 1,000,000 | 1,000,000 |  | 1.C FE |
| 63943B-AA-1 | NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1 |  | 04/27/2022 | Credit Suisse Sec (USA) LLC | XXX | 1,357 | 1,488 | 2 | 1.E FE |
| 63943B-AA-1 | NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1 |  | 04/27/2022 | Credit Suisse Sec (USA) LLC | XXX | 220,536 | 241,815 | 261 | 1.F FE |
| 643821-AB-7 | NEW ECONOMY ASSETS PHASE 1 I SERIES 2021 |  | 05/09/2022 | Goldman Sachs & Co. | XXX | 44,188 | 50,000 | 70 | 1.G FE |
| 68389X-BZ-7 | ORACLE CORP 3.650% 03/25/41 |  | 06/22/2022 | Goldman Sachs & Co. | XXX | 226,269 | 300,000 | 2,707 | 2.B FE |
| 693342-AD-9 | PG E WILDFIRE RECOVERY SERIES A 4 4.45 |  | 05/03/2022 | CIT Group Holdings Inc. | XXX | 1,999,937 | 2,000,000 |  | 1.A FE |
| 693475-BD-6 | PNC FINANCIAL SERVICES SERIES U 6.000% |  | 04/21/2022 | CIT Group Holdings Inc. | XXX | 4,750,000 | 4,750,000 |  | 2.B FE |
| 72303#-AA-7 | PINEBRIDGE PRIVATE CREDIT RATE 6.000% |  | 05/03/2022 | PINEBRIDGE PRIVATE CREDIT RATE | XXX | 536,454 | 536,454 |  | 1.E PL |
| 74332Y-AE-9 | PROGRESS RESIDENTIAL TRUST SERIES 2022 S |  | 06/10/2022 | Deutschebank Securities | XXX | 248,445 | 250,000 |  | 1.G FE |
| 78449A-AA-0 | SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1 |  | 06/10/2022 | Credit Suisse Sec (USA) LLC | XXX | 3,399 | 3,900 | 8 | 1.E FE |
| 78449A-AA-0 | SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1 |  | 06/14/2022 | Credit Suisse Sec (USA) LLC | XXX | 1,207,661 | 1,406,250 | 1,426 | 1.F FE |
| 78711D-AA-5 | SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1 |  | 01/10/2022 | Interest Capitalization | XXX | (153,232) | (153,232) |  | 5.B FE |
| 79588T-AE-0 | SAMMONS FINANCIAL GROUP SERIES 144A 4. |  | 04/05/2022 | BOFA SECURITIES | XXX | 4,495,725 | 4,500,000 |  | 2.A FE |
| 83546D-AJ-7 | SONIC CAPITAL LLC SERIES 2020 1A CLASS A |  | 05/13/2022 | Barclays Capital | XXX | 233,071 | 245,833 | 799 | 2.B FE |
| 85208@-AA-7 | SPRINT INTERMEDIATE HOLDING I 16.000% 0 |  | 04/13/2022 | Direct Loan Funding | XXX | 1,500,000 | 1,500,000 |  | 4.C Z |
| 85253#-AL-5 | STAG INDUSTRIAL OPERATING PART 4.120% |  | 04/04/2022 | U. S. BANCORP INVESTMENTS, INC. | XXX | 2,500,000 | 2,500,000 |  | 2.B Z |
| 87326#-AC-4 | TA WEG HOLDINGS LLC 8.250% 10/02/25 |  | 06/30/2022 | Direct Loan Funding | XXX | 3,216,923 | 3,216,923 |  | 3.A PL |
| 87669#-AA-3 | TAUPO RIVER III A LLC 5.313% 01/08/31 |  | 06/14/2022 | Direct Loan Funding | XXX | 8,676,808 | 8,676,808 |  | 1.G Z |
| 88240T-AC-5 | TEXAS ELECTRIC MKT STABL SERIES A 3 144A |  | 06/08/2022 | CIT Group Holdings Inc. | XXX | 1,999,802 | 2,000,000 |  | 1.A FE |
| 89578*-AA-3 | TRIA CAPITAL PARTNERS LLC 7.000% 08/25 |  | 04/30/2022 | Direct Loan Funding | XXX | 11,870 | 11,870 |  | 2.C Z |
| 89578*-AB-1 | TRIA CAPITAL PARTNERS LLC 8.000% 08/25 |  | 09/14/2021 | Direct Loan Funding | XXX | 157,040 | 157,040 |  | 2.C Z |
| 89616T-AC-9 | TRICON RESIDENTIAL SERIES 2022 SFR2 CLAS |  | 06/27/2022 | Deutschebank Securities | XXX | 249,993 | 250,000 |  | 1.G FE |
| 90932J-AA-0 | UNITED AIR 2019 2 AA PTT SERIES AA 2.7 |  | 06/03/2022 | ROBERT W. BAIRD & CO INC | XXX | 196,799 | 227,513 | 614 | 1.F FE |
| 92243J-AA-0 | VAULT DI ISSUER LLC SERIES 2021 1A CLASS |  | 04/11/2022 | Barclays Capital | XXX | 229,463 | 250,000 | 545 | 2.B FE |
| 963320-AZ-9 | WHIRLPOOL CORP 4.700% 05/14/32 |  | 05/02/2022 | MIZUHO SECURITIES USA LLC | XXX | 1,485,915 | 1,500,000 |  | 2.B FE |
| 96660#-AA-3 | WHITNEY FUNDING LLC 2.794% 12/18/23 |  | 06/13/2022 | Direct Loan Funding | XXX | 1,820,000 | 1,820,000 |  | 1.E Z |
| 96660#-AB-1 | WHITNEY FUNDING LLC 3.544% 12/18/23 |  | 06/13/2022 | Direct Loan Funding | XXX | 196,560 | 196,560 |  | 2.C Z |
| 96660#-AC-9 | WHITNEY FUNDING LLC 6.313% 12/18/23 |  | 06/13/2022 | Direct Loan Funding | XXX | 145,600 | 145,600 |  | 3.B Z |
| 96660#-AD-7 | WHITNEY FUNDING LLC 8.544% 12/18/23 |  | 06/13/2022 | Direct Loan Funding | XXX | 101,920 | 101,920 |  | 4.C Z |
| 98162J-AA-4 | WORLDWIDE PLAZA TRUST SERIES 2017-WWP CL |  | 05/12/2022 | DLNY GA GPIM Managed (FA) | XXX | 1,522,285 | 1,600,000 | 1,724 | 1.A |
| BES2DV-1F-8 | CERTUS OIL AND GAS INC 7.000% 07/15/25 |  | 05/04/2022 | DLNY GA DLIM Mgd. - Sec. | XXX | 7,070,000 | 7,000,000 | 5,639 | 2.B Z |
| BES2F8-7N-4 | TAI I US BRIDGE 1 LLC 4.250% 04/23/2 |  | 05/16/2022 | Direct Loan Funding | XXX | 10,188,961 | 10,188,961 |  | 2.C Z |
| BES2GU-Y0-4 | CLARUS CAPITAL LLC 5.000% 09/30/31 |  | 06/24/2022 | Direct Loan Funding | XXX | 16,711,373 | 16,711,373 |  | 2.C Z |
| BES2GU-Y5-3 | CLARUS CAPITAL LLC 10.000% 09/30/31 |  | 06/24/2022 | Direct Loan Funding | XXX | 2,473,960 | 2,473,960 |  | 2.C Z |
| BES2H6-S5-2 | TA WEG HOLDINGS LLC 8.000% 08/13/27 |  | 05/06/2022 | Direct Loan Funding | XXX | 254,843 | 254,843 |  | 2.C Z |
| BES2JQ-GG-5 | GC WAVES HOLDINGS INC 7.785% 08/13/26 |  | 06/13/2022 | Direct Loan Funding | XXX | 4,633,658 | 4,680,463 |  | 2.C Z |
| BES2K8-LV-4 | GCM GROSVENOR FUNDED 6.363% 11/05/28 |  | 05/05/2022 | Direct Loan Funding | XXX | 2,800,000 | 2,800,000 |  | 1.F Z |
| BES2KQ-MY-7 | HOMETAP INVESTMENT PARTNERS II 7.000% |  | 04/29/2022 | Direct Loan Funding | XXX | 60,596,251 | 61,095,001 |  | 2.B Z |
| BES2M9-65-4 | CERITY PARTNERS LLC 9.000% 12/31/25 |  | 04/22/2022 | Direct Loan Funding | XXX | 1,350,475 | 1,350,475 |  | 4.C Z |
| BES2MJ-CA-4 | PICP PRECINMAC LP 5.000% 12/31/26 |  | 06/30/2022 | Interest Capitalization | XXX | 1,998,595 | 1,998,595 |  | 2.C Z |
| BES2MJ-CK-2 | PICP PROJECT SPRINT INTERMEDIA 34.000% |  | 12/31/2021 | Direct Loan Funding | XXX | (27,388) | (27,388) |  | 2.C Z |
| BES2MJ-CK-2 | PICP PROJECT SPRINT INTERMEDIA 34.000% |  | 06/30/2022 | Interest Capitalization | XXX | 5,627,205 | 5,627,205 |  | 2.C Z |
| BES2NM-3P-3 | NXGEN BUYER INC 5.813% 10/31/25 |  | 04/11/2022 | Direct Loan Funding | XXX | 615,272 | 615,272 |  | 2.C Z |
| BES2NT-DW-2 | KWOR ACQUISITION INC 9.000% 12/22/28 |  | 06/29/2022 | Direct Loan Funding | XXX | 1,157,012 | 1,157,012 |  | 2.C Z |
| BES2QS-36-9 | LUV CAR WASH GROUP LLC 7.329% 03/15/27 |  | 06/29/2022 | Direct Loan Funding | XXX | 1,358,108 | 1,358,108 |  | 2.C Z |
| BES2S1-65-5 | HLSG INTERMEDIATE LLC 7.250% 03/31/28 |  | 06/29/2022 | Direct Loan Funding | XXX | 305,555 | 305,555 |  | 2.C Z |
| BES2SB-DR-7 | NXGEN BUYER INC 6.036% 10/31/25 |  | 05/24/2022 | Direct Loan Funding | XXX | 3,401,829 | 3,401,829 |  | 2.C Z |
| BES2SU-7V-3 | AERGO TL MSN 29786 7.248% 05/15/30 |  | 04/07/2022 | Direct Loan Funding | XXX | 121,370 | 121,370 |  | 2.B Z |
| BES2SU-7V-3 | AERGO TL MSN 29786 7.248% 05/15/30 |  | 04/07/2022 | Direct Loan Funding | XXX | 8,878,630 | 8,878,630 |  | 2.C Z |
| BES2SU-89-1 | AERGO TL MSN 29788 7.233% 01/15/30 |  | 04/07/2022 | Direct Loan Funding | XXX | 120,637 | 120,637 |  | 2.B Z |

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| BES2SU-89-1 | AERGO TL MSN 29788 7.233% 01/15/30 | | 04/07/2022 | Direct Loan Funding | XXX | 9,779,363 | 9,779,363 | | 2.C Z |
| BES2SU-U0-5 | ACS NB ENGINE TL 5.500% 01/01/50 | | 06/15/2022 | Direct Loan Funding | XXX | 23,433,758 | 23,433,758 | | 2.B Z |
| BES2SW-N7-4 | ROTOLO CONSULTANTS INC 7.166% 12/20/2 | | 04/12/2022 | Direct Loan Funding | XXX | 5,943,394 | 6,000,000 | | 2.B Z |
| BES2SW-N7-4 | ROTOLO CONSULTANTS INC 7.166% 12/20/2 | | 04/12/2022 | Direct Loan Funding | XXX | 973,231 | 982,500 | | 2.C Z |
| BES2T5-AE-1 | RUSTIN CAPITAL LLC 6.900% 04/30/28 | | 04/27/2022 | RUSTIN CAPITAL, LLC | XXX | 62,600,000 | 62,600,000 | | 2.B Z |
| BES2T5-AH-4 | CHISHOLM CAPITAL COMPANY LLC 6.950% 04 | | 04/27/2022 | CHISHOLM CAPITAL COMPANY, LLC | XXX | 47,400,000 | 47,400,000 | | 2.B Z |
| BES2T5-AL-5 | BRIDGES CORPORATE FINANCE LLC 7.000% 0 | | 04/27/2022 | BRIDGES CORPORATE FINANCE, LLC | XXX | 60,700,000 | 60,700,000 | | 2.B Z |
| BES2TB-Y3-6 | TAILOS INC CONVERTIBLE NOTE 6.500% 03/ | | 03/31/2022 | Direct Loan Funding | XXX | 3,625,000 | 3,625,000 | | 2.C Z |
| BES2TB-Y5-1 | TAILOS INC SECURED 6.500% 03/31/24 | | 05/13/2022 | Direct Loan Funding | XXX | 2,390,160 | 2,390,160 | | 2.B Z |
| BES2TQ-Q9-9 | BRANCH FINANCIAL INC 9.000% 05/27/27 | | 05/27/2022 | Direct Loan Funding | XXX | 10,000,000 | 10,000,000 | | 2.B Z |
| BES2TW-UV-2 | CGI AUTOMATED MANUFACTURING LL 6.080% | | 05/20/2022 | Direct Loan Funding | XXX | 5,989,305 | 5,989,305 | | 2.B Z |
| BES2U3-J0-5 | CGI AUTOMATED MANUFACTURING LL 7.000% | | 05/20/2022 | Direct Loan Funding | XXX | 74,866 | 74,866 | | 2.B Z |
| BES2U4-XK-3 | NXGEN BUYER INC 12.250% 04/30/26 | | 05/24/2022 | Direct Loan Funding | XXX | 1,430,000 | 1,430,000 | | 2.B Z |
| BES2V3-FV-0 | PICP PROJECT SPRINT INTER II L 6.500% | | 05/31/2022 | Direct Loan Funding | XXX | 17,500,000 | 17,500,000 | | 2.B Z |
| BES2V5-7N-2 | COWBELL CYBER INC 8.000% 06/03/28 | | 06/10/2022 | COWBELL CYBER, INC. | XXX | 6,000,000 | 6,000,000 | | 2.B Z |
| BES2VD-VR-9 | WESTJET TL MSN 34153 6.310% 03/15/25 | | 05/31/2022 | Direct Loan Funding | XXX | 14,742,709 | 14,742,709 | | 2.B Z |
| BES2W4-TP-5 | PATHSTONE FAMILY OFFICE LLC 6.574% 12/ | | 06/27/2022 | Direct Loan Funding | XXX | 3,076,923 | 3,076,923 | | 2.B Z |
| BES2WE-A3-2 | APT OPCO 8.500% 12/28/26 | | 06/29/2022 | Direct Loan Funding | XXX | 3,000,000 | 3,000,000 | | 2.B Z |
| BES2WG-73-1 | MESA AIRLINES INC 5.574% 12/31/28 | | 06/30/2022 | DIRECT ASSET FUNDS | XXX | 4,500,000 | 4,500,000 | | 2.B Z |
| BGH760-M1-8 | UNITED PARCEL SERVICE INC 3.820% 04/15 | | 04/02/2021 | Direct Loan Funding | XXX | (3,250,000) | (3,250,000) | | 2.B Z |
| BGH7DM-SF-5 | EISNER ADVISORY GROUP 7.666% 07/28/28 | | 12/03/2021 | Tax Free Exchange | XXX | 271,366 | 272,727 | 5,350 | 4.B FE |
| BGH7JQ-P2-2 | FR REFUEL LLC 5.910% 11/08/28 | | 06/13/2022 | BORROWING | XXX | 87,500 | 87,500 | | 4.C FE |
| BGH7Y0-TS-1 | ALAMEDA CORRIDOR TRANSN AUTH C 5.396% | | 06/30/2022 | J.P. MORGAN SECURITIES LLC | XXX | 1,250,000 | 1,250,000 | | 2.B Z |
| 303901-BB-7 | FAIRFAX FINL HLDGS LTD 4.850% 04/17/28 | A | 05/04/2022 | Barclays Capital | XXX | 1,964,920 | 2,000,000 | 5,119 | 2.B FE |
| 03331G-AL-2 | ANCHORAGE CAPITAL CLO LTD SERIES 2022 24 | D | 05/04/2022 | DLNY GA DLIM Mgd. - Sec. | XXX | 3,499,629 | 3,500,000 | 17,519 | 2.C FE |
| 04342J-AA-5 | ASB BANK LIMITED SERIES 144A 5.284% 06 | D | 06/08/2022 | CIT Group Holdings Inc. | XXX | 2,250,000 | 2,250,000 | | 1.G FE |
| 05682G-AN-8 | BAIN CAPITAL CREDIT CLO LIMITE SERIES 20 | D | 05/04/2022 | DLNY GA DLIM Mgd. - Sec. | XXX | 4,987,738 | 5,000,000 | 8,917 | 2.C FE |
| 07134A-AA-9 | BATTALION CLO LTD SERIES 2021 19A CLASS | D | 04/21/2022 | Barclays Capital | XXX | 2,928,750 | 3,000,000 | 6,495 | 3.C FE |
| 10901A-AJ-5 | BRIGADE DEBT FUNDING I LTD SERIES 2018 2 | D | 04/06/2022 | Credit Suisse Sec (USA) LLC | XXX | 4,284,600 | 4,440,000 | 66,120 | 1.B FE |
| 12661P-AD-1 | CSL FINANCE PLC SERIES 144A 4.625% 04/ | D | 04/20/2022 | Various | XXX | 301,430 | 300,000 | | 1.G FE |
| 29278G-AX-6 | ENEL FINANCE INTL NV SERIES 144A 5.000 | D | 06/08/2022 | J.P. MORGAN SECURITIES LLC | XXX | 3,454,535 | 3,500,000 | | 2.A FE |
| 44988Y-AA-7 | IP LENDING LLC SERIES 2022 5A CLASS SNR | D | 04/13/2022 | Jefferies & Co., Inc. | XXX | 2,000,000 | 2,000,000 | | 1.G FE |
| 46651N-AA-2 | JOL AIR SERIES 2019 1 CLASS A 144A 3.9 | D | 05/04/2022 | Credit Suisse Sec (USA) LLC | XXX | 37,604 | 40,489 | 94 | 2.A FE |
| 62582P-AA-8 | MUNICH RE SERIES 144A 5.875% 05/23/42 | D | 05/18/2022 | CIT Group Holdings Inc. | XXX | 6,200,000 | 6,200,000 | | 1.F FE |
| 66858H-AW-6 | NORTHWOODS CAPITAL LTD SERIES 2020 22A C | D | 05/03/2022 | Barclays Capital | XXX | 5,000,000 | 5,000,000 | | 2.B FE |
| 67402F-AN-9 | OAKTREE CLO LTD SERIES 2020 1A CLASS CR | D | 06/30/2022 | CIT Group Holdings Inc. | XXX | 6,431,250 | 7,000,000 | 47,160 | 1.F FE |
| 88430T-AE-1 | 37 CAPITAL CLO LTD SERIES 2021 1A CLASS | D | 06/30/2022 | CIT Group Holdings Inc. | XXX | 4,016,664 | 4,360,000 | 30,375 | 1.F FE |
| 89642F-AL-7 | TRINITAS CLO LTD SERIES 2022 19A CLASS D | D | 04/01/2022 | BANK OF AMERICA MERRILL LYNCH | XXX | 8,000,000 | 8,000,000 | | 2.C FE |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 617,515,599 | 621,151,026 | 310,625 | XXX |
| Bonds - Hybrid Securities | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates | | | | | | | | | |
| Bonds - SVO Identified Funds | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans | | | | | | | | | |
| Bonds - Unaffiliated Certificates of Deposit | | | | | | | | | |
| 2509999997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 647,649,152 | 653,095,967 | 345,899 | XXX |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 647,649,152 | 653,095,967 | 345,899 | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | | |
| 55392@-10-8 | 706 MISSION STREET CO LLC | | 03/01/2022 | Direct Loan Funding | 9,392,923.000 | 9,392,923 | | | 1. |
| 4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred | | | | | | 9,392,923 | XXX | | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | | | | |
| 55393*-10-9 | MCAF FUND LLC 5.500% 10/04/24 | | 06/06/2022 | Direct Loan Funding | 892,567.150 | 892,567 | | | 1.F PL |
| 55394#-10-4 | MCAF FUND LLC II 5.500% 10/04/24 | | 06/06/2022 | Direct Loan Funding | 693,064.880 | 693,065 | | | 1.F PL |
| 55394*-10-8 | MCAF FUND LLC III 5.500% 10/04/24 | | 06/06/2022 | Direct Loan Funding | 1,030,471.910 | 1,030,472 | | | 1.F PL |
| 4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred | | | | | | 2,616,104 | XXX | | XXX |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred | | | | | | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3 | | | | | | 12,009,027 | XXX | | XXX |
| 4509999999 - Preferred Stocks - Subtotals - Preferred Stocks | | | | | | 12,009,027 | XXX | | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | | |
| BES2VB-PJ-8 | BCM FUNDING | | 06/06/2022 | DIRECT ASSET FUNDS | 25,000.000 | 25,000,000 | XXX | | XXX |
| 82811Q-AC-3 | SILVER ROCK CLO LTD SERIES 2020 1A CLASS | | 06/30/2022 | Direct Loan Funding | | 27,538 | XXX | | XXX |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 25,027,538 | 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 | | | | | | 25,027,538 | XXX | | XXX |
| 5989999999 - Common Stocks - Subtotals - Common Stocks | | | | | | 25,027,538 | XXX | | XXX |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks | | | | | | 37,036,565 | XXX | | XXX |
| 6009999999 Totals | | | | | | 684,685,717 | XXX | 345,899 | 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 | | 06/01/2022 | Paydown | XXX | 5,606 | 5,606 | 5,809 | 5,701 | | (95) | | (95) | | 5,606 | | | | 123 | 01/15/2032 | 1.A |
| 36201F-U9-6 | GNMA Pool 582108 6.500% 05/15/32 | | 06/01/2022 | Paydown | XXX | 391 | 391 | 450 | 442 | | (51) | | (51) | | 391 | | | | 11 | 05/15/2032 | 1.A |
| 36202T-PZ-3 | GNMA POOL 608940 5.500% 06/15/36 | | 06/01/2022 | Paydown | XXX | 16,218 | 16,218 | 16,223 | 16,207 | | 11 | | 11 | | 16,218 | | | | 371 | 06/15/2036 | 1.A |
| 36209N-2S-0 | GNMA Pool 476985 6.000% 03/15/29 | | 06/01/2022 | Paydown | XXX | 753 | 753 | 842 | 825 | | (72) | | (72) | | 753 | | | | 19 | 03/15/2029 | 1.A |
| 36213F-M6-7 | GNMA POOL 553081 6.000% 02/15/33 | | 06/01/2022 | Paydown | XXX | 15,722 | 15,722 | 16,189 | 16,090 | | (368) | | (368) | | 15,722 | | | | 381 | 02/15/2033 | 1.A |
| 36225A-WN-6 | GNMA Pool 780653 6.500% 10/15/27 | | 06/01/2022 | Paydown | XXX | 311 | 311 | 351 | 343 | | (33) | | (33) | | 311 | | | | 8 | 10/15/2027 | 1.A |
| 0109999999 - Bonds - U.S. Governments | | | | | | 39,001 | 39,001 | 39,864 | 39,608 | | (608) | | (608) | | 39,001 | | | | 913 | 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 | | | | | | | | | | | | | | | | | | | | | |
| 14069B-AA-2 | CAPMARK MILITARY HOUSING TRUST SERIES 20 | | 06/10/2022 | Paydown | XXX | 11,884 | 11,884 | 11,911 | 11,908 | | | | | | 11,907 | | (23) | (23) | 285 | 02/10/2052 | 2.A |
| 14070A-AA-1 | CAPMARK MILITARY HOUSING TRUST 6.063% | | 06/10/2022 | Paydown | XXX | 3,184 | 3,184 | 3,143 | 3,148 | | 37 | | 37 | | 3,184 | | | | 80 | 10/10/2052 | 1.D |
| 14070E-AA-3 | CAPMARK MILITARY HOUSING TRUST SERIES 20 | | 06/10/2022 | Paydown | XXX | 8,231 | 8,231 | 10,533 | 10,317 | | (2,086) | | (2,086) | | 8,231 | | | | 237 | 07/10/2055 | 1.E FE |
| 30295D-AS-1 | FREMF MORTGAGE TRUST SERIES 2016 K57 CLA | | 06/01/2022 | Paydown | XXX | | | 12,727 | 10,986 | | (10,986) | | (10,986) | | | | | | 1,443 | 08/25/2049 | 1.A FE |
| 302984-AN-9 | FREMF MORTGAGE TRUST SERIES 20 K104 CLAS | | 06/01/2022 | Paydown | XXX | | | 5,380 | 4,615 | | (149) | | (149) | | 4,466 | | (4,466) | (4,466) | 401 | 02/25/2052 | 1.A FE |
| 30317C-AN-8 | FREMF MORTGAGE TRUST SERIES 2020 K120 CL | | 06/01/2022 | Paydown | XXX | | | 2,027 | 1,866 | | (1,866) | | (1,866) | | | | | | 145 | 11/25/2053 | 1.A FE |
| 30317E-AJ-3 | FREMF MORTGAGE TRUST CLASS X2 A 2020 K15 | | 06/25/2022 | Paydown | XXX | | | 3,971 | 3,780 | | (3,780) | | (3,780) | | | | | | 243 | 05/25/2035 | 1.G Z |
| 30711X-BF-0 | FANNIE MAE CAS SERIES 2015 C04 CLASS 1M2 | | 06/27/2022 | Paydown | XXX | 19,637 | 19,637 | 19,416 | 19,476 | | 162 | | 162 | | 19,637 | | | | 489 | 04/25/2028 | 1.D |
| 3128LC-RS-7 | FREDDIE MAC Pool A78597 5.500% 06/01/3 | | 06/01/2022 | Paydown | XXX | 7,611 | 7,611 | 8,654 | 8,616 | | (1,005) | | (1,005) | | 7,611 | | | | 144 | 06/01/2038 | 1.A |
| 3128LX-BE-9 | FREDDIE MAC POOL G01837 5.000% 07/01/3 | | 06/01/2022 | Paydown | XXX | 927 | 927 | 1,035 | 1,029 | | (102) | | (102) | | 927 | | | | 19 | 07/01/2035 | 1.A |
| 3128LX-BH-2 | FREDDIE MAC Pool G01840 5.000% 07/01/3 | | 06/01/2022 | Paydown | XXX | 48,162 | 48,162 | 53,623 | 53,356 | | (5,193) | | (5,193) | | 48,162 | | | | 979 | 07/01/2035 | 1.A |
| 3128M6-AP-3 | FREDDIE MAC POOL G04214 5.500% 05/01/3 | | 06/01/2022 | Paydown | XXX | 11,928 | 11,928 | 13,599 | 13,544 | | (1,616) | | (1,616) | | 11,928 | | | | 271 | 05/01/2038 | 1.A |
| 3128M9-NX-6 | FREDDIE MAC POOL G07306 3.000% 02/01/4 | | 06/01/2022 | Paydown | XXX | 4,365 | 4,365 | 4,294 | 4,304 | | 61 | | 61 | | 4,365 | | | | 47 | 02/01/2043 | 1.A |
| 3128MJ-2W-9 | FREDDIE MAC POOL G08788 3.500% 10/01/4 | | 06/01/2022 | Paydown | XXX | 39,676 | 39,676 | 42,091 | 42,065 | | (2,389) | | (2,389) | | 39,676 | | | | 556 | 10/01/2047 | 1.A |
| 3128MJ-6T-2 | FHLMC POOL G08881 3.500% 06/01/49 | | 06/01/2022 | Paydown | XXX | 25,390 | 25,390 | 26,815 | 26,800 | | (1,409) | | (1,409) | | 25,390 | | | | 355 | 06/01/2049 | 1.A |
| 3128MJ-A5-9 | FREDDIE MAC POOL G08027 5.500% 12/01/3 | | 06/01/2022 | Paydown | XXX | 6,797 | 6,797 | 6,884 | 6,862 | | (65) | | (65) | | 6,797 | | | | 142 | 12/01/2034 | 1.A |
| 3128MJ-FH-8 | FREDDIE MAC POOL G08167 5.500% 12/01/3 | | 06/01/2022 | Paydown | XXX | 8,494 | 8,494 | 8,736 | 8,730 | | (235) | | (235) | | 8,494 | | | | 197 | 12/01/2036 | 1.A |
| 3128MJ-G3-8 | FREDDIE MAC POOL G08217 6.000% 08/01/3 | | 06/01/2022 | Paydown | XXX | 687 | 687 | 796 | 790 | | (103) | | (103) | | 687 | | | | 17 | 08/01/2037 | 1.A |
| 3128MM-W7-4 | FREDDIE MAC POOL G18669 2.500% 11/01/3 | | 06/01/2022 | Paydown | XXX | 47,108 | 47,108 | 49,182 | 49,074 | | (1,967) | | (1,967) | | 47,108 | | | | 486 | 11/01/2032 | 1.A |
| 31292G-Y4-2 | FREDDIE MAC Pool C00731 6.500% 03/01/2 | | 06/01/2022 | Paydown | XXX | 69 | 69 | 79 | 77 | | (8) | | (8) | | 69 | | | | 2 | 03/01/2029 | 1.A |
| 31292J-BR-0 | FREDDIE MAC POOL C01848 6.000% 06/01/3 | | 06/01/2022 | Paydown | XXX | 3,169 | 3,169 | 3,272 | 3,234 | | (65) | | (65) | | 3,169 | | | | 75 | 06/01/2034 | 1.A |
| 31297E-QJ-8 | FREDDIE MAC POOL A26757 6.500% 09/01/3 | | 06/01/2022 | Paydown | XXX | 19 | 19 | 22 | 21 | | (3) | | (3) | | 19 | | | | | 09/01/2034 | 1.A |
| 31298G-AS-9 | FREDDIE MAC Pool C47217 7.000% 02/01/3 | | 06/01/2022 | Paydown | XXX | 48 | 48 | 55 | 54 | | (6) | | (6) | | 48 | | | | 1 | 02/01/2031 | 1.A |
| 3132DV-3Y-9 | FHLMC POOL SD8015 2.500% 10/01/49 | | 06/01/2022 | Paydown | XXX | 132,329 | 132,329 | 131,750 | 131,762 | | 567 | | 567 | | 132,329 | | | | 1,358 | 10/01/2049 | 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 |
| 3132DV-4E-2 | FHLMC POOL SD8021 2.500% 09/01/49 | | 06/01/2022 | Paydown | XXX | 150,052 | 150,052 | 150,203 | 150,200 | | (148) | | (148) | | 150,052 | | | | 1,533 | 09/01/2049 | 1.A |
| 3132DV-5C-5 | FHLMC POOL SD8043 2.500% 02/01/50 | | 06/01/2022 | Paydown | XXX | 26,757 | 26,757 | 27,831 | 27,820 | | (1,063) | | (1,063) | | 26,757 | | | | 273 | 02/01/2050 | 1.A |
| 3132GJ-WQ-8 | FREDDIE MAC Pool Q03655 4.000% 10/01/4 | | 06/01/2022 | Paydown | XXX | 4,832 | 4,832 | 5,218 | 5,210 | | (378) | | (378) | | 4,832 | | | | 74 | 10/01/2041 | 1.A |
| 3132H3-HW-6 | FREDDIE MAC POOL U90245 3.500% 10/01/4 | | 06/01/2022 | Paydown | XXX | 38,934 | 38,934 | 41,537 | 41,481 | | (2,547) | | (2,547) | | 38,934 | | | | 576 | 10/01/2042 | 1.A |
| 3132L5-L5-0 | FREDDIE MAC POOL V80348 3.000% 08/01/4 | | 06/01/2022 | Paydown | XXX | 52,611 | 52,611 | 56,108 | 56,040 | | (3,429) | | (3,429) | | 52,611 | | | | 621 | 08/01/2043 | 1.A |
| 3132WV-AM-6 | FHLMC POOL WA1611 3.210% 10/01/28 | | 06/01/2022 | Paydown | XXX | 23,054 | 23,054 | 25,159 | 24,631 | | (1,577) | | (1,577) | | 23,054 | | | | 311 | 10/01/2028 | 1.A |
| 3132XC-R4-9 | FREDDIE MAC POOL G67707 3.500% 01/01/4 | | 06/01/2022 | Paydown | XXX | 115,119 | 115,119 | 115,979 | 115,958 | | (839) | | (839) | | 115,119 | | | | 1,667 | 01/01/2048 | 1.A |
| 3132XT-TT-5 | FREDDIE MAC POOL Q51461 3.500% 10/01/4 | | 06/01/2022 | Paydown | XXX | 47,893 | 47,893 | 50,683 | 50,653 | | (2,760) | | (2,760) | | 47,893 | | | | 654 | 10/01/2047 | 1.A |
| 31335B-SE-7 | FHLMC GOLD POOL G61417 3.500% 05/01/48 | | 06/01/2022 | Paydown | XXX | 51,536 | 51,536 | 55,437 | 55,395 | | (3,859) | | (3,859) | | 51,536 | | | | 721 | 05/01/2048 | 1.A |
| 3133N3-WH-3 | FHLMC POOL RE6048 2.500% 04/01/50 | | 06/01/2022 | Paydown | XXX | 85,601 | 85,601 | 85,480 | 85,479 | | 121 | | 121 | | 85,601 | | | | 855 | 04/01/2050 | 1.A |
| 31349S-A4-5 | FREDDIE MAC ARM POOL 780927 4.338% 10/ | | 06/01/2022 | Paydown | XXX | 1,039 | 1,039 | 1,079 | 1,071 | | (32) | | (32) | | 1,039 | | | | 16 | 10/01/2033 | 1.A |
| 31358S-SW-2 | FNMA CMO SER 2000-34 CLASS S 6.926% 10 | | 06/25/2022 | Paydown | XXX | | | 30 | 142 | | (142) | | (142) | | | | | | 29 | 10/25/2030 | 1.A |
| 31364H-L2-1 | FNMA CMO SER 1995-270 CLASS 2 8.500% 0 | | 06/01/2022 | Paydown | XXX | | | 139 | 16 | | (16) | | (16) | | | | | | 25 | 09/25/2023 | 1.A |
| 31364H-N8-6 | FNMA CMO SER 1997-281 CLASS 2 9.000% 1 | | 06/01/2022 | Paydown | XXX | | | 315 | 124 | | (124) | | (124) | | | | | | 58 | 11/25/2026 | 1.A |
| 31368H-LB-7 | FANNIE MAE Pool 190322 6.000% 04/01/32 | | 06/01/2022 | Paydown | XXX | 312 | 312 | 359 | 354 | | (43) | | (43) | | 312 | | | | 8 | 04/01/2032 | 1.A |
| 3136AC-GN-5 | FNMA SERIES 2013-M3 CLASS AL 3.493% 01 | | 06/01/2022 | Paydown | XXX | 1,899 | 1,899 | 1,756 | 1,784 | | 3 | | 3 | | 1,787 | | 112 | 112 | 27 | 01/25/2033 | 1.A |
| 3136AC-U2-5 | FNMA SERIES 2013-15 CLASS DC 2.000% 03 | | 06/01/2022 | Paydown | XXX | 10,934 | 10,934 | 11,026 | 11,020 | | (86) | | (86) | | 10,934 | | | | 91 | 03/25/2033 | 1.A |
| 3136AF-PT-5 | FNMA SERIES 2013-75 CLASS PD 3.000% 04 | | 06/01/2022 | Paydown | XXX | 77,837 | 77,837 | 79,273 | 79,136 | | (1,299) | | (1,299) | | 77,837 | | | | 950 | 04/25/2043 | 1.A |
| 3136AF-QD-9 | FNMA SERIES 2013-75 CLASS EG 3.000% 02 | | 06/01/2022 | Paydown | XXX | 85,365 | 85,365 | 86,876 | 86,711 | | (1,346) | | (1,346) | | 85,365 | | | | 1,065 | 02/25/2043 | 1.A |
| 3136AG-4T-6 | FNMA CLASS 2013-116 CLASS YG 2.750% 10 | | 06/01/2022 | Paydown | XXX | 38,390 | 38,390 | 39,536 | 39,381 | | (991) | | (991) | | 38,390 | | | | 363 | 10/25/2043 | 1.A |
| 3136AG-G4-8 | FNMA SERIES 2013-106 CLASS PY 3.000% 1 | | 06/01/2022 | Paydown | XXX | 869,561 | 869,561 | 785,594 | 841,738 | | 27,823 | | 27,823 | | 869,561 | | | | 10,483 | 10/25/2033 | 1.A |
| 3136B5-GL-3 | FNMA SERIES 2019 35 CLASS FE 1.974% 07 | | 06/25/2022 | Paydown | XXX | 563,251 | 563,251 | 562,723 | 562,834 | | 417 | | 417 | | 563,251 | | | | 1,515 | 07/25/2049 | 1.A |
| 3136B5-GP-4 | FNMA SERIES 2019 35 CLASS FH 1.983% 07 | | 06/25/2022 | Paydown | XXX | 479,507 | 479,507 | 479,357 | 479,394 | | 113 | | 113 | | 479,507 | | | | 1,333 | 07/25/2049 | 1.A |
| 3136BJ-WW-1 | FANNIE MAE SERIES 2021 76 CLASS PZ 2.5 | | 06/01/2022 | Paydown | XXX | 29,785 | 29,785 | 29,385 | 29,421 | | 363 | | 363 | | 29,785 | | | | 303 | 11/25/2051 | 1.A |
| 31371M-7J-0 | FANNIE MAE POOL 256597 5.500% 02/01/37 | | 06/01/2022 | Paydown | XXX | 4,715 | 4,715 | 4,919 | 4,907 | | (192) | | (192) | | 4,715 | | | | 111 | 02/01/2037 | 1.A |
| 31371M-KB-2 | FANNIE MAE Pool 255990 5.000% 11/01/35 | | 06/01/2022 | Paydown | XXX | 874 | 874 | 962 | 954 | | (80) | | (80) | | 874 | | | | 17 | 11/01/2035 | 1.A |
| 3137A8-NL-8 | FREDDIE MAC SERIES 3830 CLASS FD 1.684 | | 06/15/2022 | Paydown | XXX | 905,501 | 905,501 | 906,632 | 906,567 | | (1,067) | | (1,067) | | 905,501 | | | | 2,412 | 03/15/2041 | 1.A |
| 3137B1-EW-8 | FREDDIE MAC SERIES 4191 CLASS GE 2.500 | | 06/01/2022 | Paydown | XXX | 37,094 | 37,094 | 38,962 | 38,856 | | (1,763) | | (1,763) | | 37,094 | | | | 344 | 04/15/2033 | 1.A |
| 3137B4-KX-3 | FREDDIE MAC SERIES 4253 CLASS PB 3.500 | | 06/01/2022 | Paydown | XXX | 45,723 | 45,723 | 42,751 | 44,922 | | 800 | | 800 | | 45,723 | | | | 666 | 08/15/2041 | 1.A |
| 3137BB-QP-8 | FREDDIE MAC SERIES 4351 CLASS VB 4.150 | | 06/01/2022 | Paydown | XXX | 271,375 | 271,375 | 300,212 | 283,613 | | (12,238) | | (12,238) | | 271,375 | | | | 5,115 | 05/15/2033 | 1.A |
| 3137BF-XU-0 | FHLMC MULTIFAMILY STRUCTURED P SERIES KO | | 06/01/2022 | Paydown | XXX | | | 1,045 | 437 | | (437) | | (437) | | | | | | 71 | 12/25/2024 | 1.A FE |
| 3137BG-K3-2 | FHLMC MULTIFAMILY STRUCTURED P SERIES KO | | 06/01/2022 | Paydown | XXX | | | 1,924 | 617 | | (617) | | (617) | | | | | | 97 | 12/25/2024 | 1.A |
| 3137FB-XS-0 | FREDDIE MAC SERIES 4734 CLASS JA 3.000 | | 06/01/2022 | Paydown | XXX | 62,174 | 62,174 | 66,325 | 66,061 | | (3,887) | | (3,887) | | 62,174 | | | | 763 | 03/15/2047 | 1.A |
| 3137FL-YR-9 | FHLMC MULTIFAMILY STRUCTURED P SERIES KF | | 06/25/2022 | Paydown | XXX | 531,429 | 531,429 | 531,429 | 531,429 | | | | | | 531,429 | | | | 1,419 | 04/25/2026 | 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 |
| 3137FM-CW-0 | FHLMC MULTIFAMILY STRUCTURED P SERIES KF | | 04/25/2022 | Paydown | XXX | 1,248,225 | 1,248,225 | 1,248,225 | 1,248,225 | | | | | | 1,248,225 | | | | 2,418 | 05/25/2029 | 1.A |
| 3137FN-BD-1 | FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO | | 06/15/2022 | Redemption 100.0000 | XXX | 60,000 | 60,000 | 65,632 | 65,076 | | (226) | | (226) | | 64,850 | | (4,850) | (4,850) | 755 | 10/15/2029 | 1.B FE |
| 31385X-AZ-0 | FANNIE MAE Pool 555424 5.500% 05/01/33 | | 06/01/2022 | Paydown | XXX | 28,839 | 28,839 | 32,572 | 32,317 | | (3,478) | | (3,478) | | 28,839 | | | | 657 | 05/01/2033 | 1.A |
| 31387D-JY-6 | FANNIE MAE POOL 580879 6.500% 05/01/31 | | 06/01/2022 | Paydown | XXX | 77 | 77 | 88 | 87 | | (9) | | (9) | | 77 | | | | 2 | 05/01/2031 | 1.A |
| 3138AX-KK-6 | FANNIE MAE Pool AJ5697 3.500% 12/01/41 | | 06/01/2022 | Paydown | XXX | 26,153 | 26,153 | 28,029 | 28,000 | | (1,847) | | (1,847) | | 26,153 | | | | 366 | 12/01/2041 | 1.A |
| 3138EG-CF-9 | FANNIE MAE Pool AL0069 5.000% 11/01/40 | | 06/01/2022 | Paydown | XXX | 9,620 | 9,620 | 10,730 | 10,696 | | (1,076) | | (1,076) | | 9,620 | | | | 187 | 11/01/2040 | 1.A |
| 3138L0-G3-9 | FANNIE MAE POOL AM0217 3.900% 08/01/42 | | 06/01/2022 | Paydown | XXX | 2,150 | 2,150 | 2,043 | 2,065 | | 85 | | 85 | | 2,150 | | | | 35 | 08/01/2042 | 1.A |
| 3138L3-NN-1 | FANNIE MAE POOL AM3096 3.790% 05/01/43 | | 06/01/2022 | Paydown | XXX | 5,044 | 5,044 | 4,863 | 4,881 | | 164 | | 164 | | 5,044 | | | | 80 | 05/01/2043 | 1.A |
| 3138L6-CG-1 | FANNIE MAE POOL AM5470 4.010% 03/01/29 | | 06/01/2022 | Paydown | XXX | 2,535 | 2,535 | 2,552 | 2,540 | | (5) | | (5) | | 2,535 | | | | 43 | 03/01/2029 | 1.A |
| 3138L6-LE-6 | FANNIE MAE POOL AM5724 3.910% 04/01/34 | | 06/01/2022 | Paydown | XXX | 12,054 | 12,054 | 12,617 | 12,404 | | (350) | | (350) | | 12,054 | | | | 198 | 04/01/2034 | 1.A |
| 3138L6-LM-8 | FANNIE MAE POOL AM5731 3.990% 06/01/44 | | 06/01/2022 | Paydown | XXX | 20,476 | 20,476 | 20,809 | 20,723 | | (247) | | (247) | | 20,476 | | | | 341 | 06/01/2044 | 1.A |
| 3138L6-V8-8 | FANNIE MAE POOL AM6038 3.370% 06/01/26 | | 06/01/2022 | Paydown | XXX | 26,222 | 26,222 | 26,394 | 26,254 | | (33) | | (33) | | 26,222 | | | | 396 | 06/01/2026 | 1.A |
| 3138L7-EC-6 | FNMA POOL AM6430 3.580% 08/01/29 | | 06/01/2022 | Paydown | XXX | 10,032 | 10,032 | 9,841 | 9,885 | | 146 | | 146 | | 10,032 | | | | 151 | 08/01/2029 | 1.A |
| 3138LE-AF-8 | FNMA POOL AN1805 2.435% 08/01/26 | | 06/01/2022 | Paydown | XXX | 45,767 | 45,767 | 49,664 | 48,955 | | (3,189) | | (3,189) | | 45,767 | | | | 468 | 08/01/2026 | 1.A |
| 3138LL-ET-8 | FNMA POOL AN7345 3.210% 11/01/37 | | 06/01/2022 | Paydown | XXX | 148,483 | 148,483 | 172,861 | 171,421 | | (22,938) | | (22,938) | | 148,483 | | | | 2,000 | 11/01/2037 | 1.A |
| 3138MB-MB-9 | FANNIE MAE Pool AP7553 3.000% 09/01/42 | | 06/01/2022 | Paydown | XXX | 15,479 | 15,479 | 16,459 | 16,442 | | (963) | | (963) | | 15,479 | | | | 189 | 09/01/2042 | 1.A |
| 3138W5-KW-7 | FANNIE MAE POOL AR7508 3.500% 03/01/43 | | 06/01/2022 | Paydown | XXX | 23,452 | 23,452 | 25,019 | 24,995 | | (1,544) | | (1,544) | | 23,452 | | | | 356 | 03/01/2043 | 1.A |
| 3138WW-K9-9 | FANNIE MAE POOL AT8419 3.000% 06/01/43 | | 06/01/2022 | Paydown | XXX | 16,057 | 16,057 | 15,783 | 15,799 | | 258 | | 258 | | 16,057 | | | | 197 | 06/01/2043 | 1.A |
| 31393D-RM-5 | FNMA CMO SER 2003-63 CLASS YB 5.000% 0 | | 06/01/2022 | Paydown | XXX | 26,921 | 26,921 | 25,229 | 26,493 | | 429 | | 429 | | 26,921 | | | | 515 | 07/25/2033 | 1.A |
| 31394D-EK-2 | FNMA CMO SER 2005-29 CLASS AE 4.500% 0 | | 06/01/2022 | Paydown | XXX | 40,738 | 40,738 | 37,886 | 40,462 | | 275 | | 275 | | 40,738 | | | | 761 | 03/25/2035 | 1.A |
| 31398N-K9-4 | FANNIE MAE SERIES 2010 110 CLASS FB 2. | | 06/25/2022 | Paydown | XXX | 309,667 | 309,667 | 310,925 | 310,878 | | (1,212) | | (1,212) | | 309,667 | | | | 1,005 | 10/25/2040 | 1.A |
| 31398S-MB-6 | FANNIE MAE SERIES 2010 134 CLASS FV 2. | | 06/25/2022 | Paydown | XXX | 179,656 | 179,656 | 180,329 | 180,296 | | (640) | | (640) | | 179,656 | | | | 597 | 12/25/2040 | 1.A |
| 31398S-NS-8 | FANNIE MAE SERIES 2010 134 CLASS FM 2. | | 06/25/2022 | Paydown | XXX | 179,656 | 179,656 | 180,217 | 180,189 | | (534) | | (534) | | 179,656 | | | | 574 | 12/25/2040 | 1.A |
| 31398T-7F-2 | FANNIE MAE SERIES 2010 134 CLASS FQ 2. | | 06/25/2022 | Paydown | XXX | 179,656 | 179,656 | 180,217 | 180,189 | | (534) | | (534) | | 179,656 | | | | 574 | 12/25/2040 | 1.A |
| 31404M-2D-9 | FNMA POOL 773072 5.500% 04/01/34 | | 06/01/2022 | Paydown | XXX | 1,155 | 1,155 | 1,171 | 1,161 | | (6) | | (6) | | 1,155 | | | | 26 | 04/01/2034 | 1.A |
| 31407N-5J-8 | FNMA Pool 836149 5.500% 10/01/35 | | 06/01/2022 | Paydown | XXX | 627 | 627 | 685 | 680 | | (53) | | (53) | | 627 | | | | 14 | 10/01/2035 | 1.A |
| 31407N-NL-3 | FNMA POOL 835695 5.000% 08/01/35 | | 06/01/2022 | Paydown | XXX | 553 | 553 | 600 | 595 | | (42) | | (42) | | 553 | | | | 12 | 08/01/2035 | 1.A |
| 31407W-VX-8 | FNMA Pool 843130 5.500% 11/01/35 | | 06/01/2022 | Paydown | XXX | 346 | 346 | 394 | 391 | | (45) | | (45) | | 346 | | | | 8 | 11/01/2035 | 1.A |
| 3140FX-EC-2 | FNMA POOL BF0130 3.500% 08/01/56 | | 06/01/2022 | Paydown | XXX | 45,405 | 45,405 | 44,643 | 44,653 | | 752 | | 752 | | 45,405 | | | | 643 | 08/01/2056 | 1.A |
| 3140GS-PD-8 | FNMA POOL BH4019 4.000% 09/01/47 | | 06/01/2022 | Paydown | XXX | 34,148 | 34,148 | 36,520 | 36,495 | | (2,347) | | (2,347) | | 34,148 | | | | 563 | 09/01/2047 | 1.A |
| 3140HS-HC-8 | FNMA POOL BL1126 4.000% 01/01/29 | | 06/01/2022 | Paydown | XXX | 3,396 | 3,396 | 3,398 | 3,395 | | 1 | | 1 | | 3,396 | | | | 57 | 01/01/2029 | 1.A |
| 3140HS-U4-1 | FNMA POOL BL1502 4.080% 02/01/49 | | 06/01/2022 | Paydown | XXX | 7,205 | 7,205 | 7,934 | 7,897 | | (692) | | (692) | | 7,205 | | | | 123 | 02/01/2049 | 1.A |
| 3140HU-B7-0 | FNMA POOL BL2761 3.950% 06/01/49 | | 06/01/2022 | Paydown | XXX | 2,597 | 2,597 | 2,650 | 2,646 | | (50) | | (50) | | 2,597 | | | | 43 | 06/01/2049 | 1.A |
| 3140HU-B9-6 | FNMA POOL BL2763 3.990% 06/01/49 | | 06/01/2022 | Paydown | XXX | 2,025 | 2,025 | 2,077 | 2,073 | | (48) | | (48) | | 2,025 | | | | 34 | 06/01/2049 | 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 |
| 3140HV-C9-3 | FANNIE MAE POOL BL3695 3.460% 08/01/49 | | 06/01/2022 | Paydown | XXX | 872 | 872 | 943 | 940 | | (68) | | (68) | | 872 | | | | 13 | 08/01/2049 | 1.A |
| 3140HV-WD-2 | FNMA POOL BL4243 2.700% 10/01/39 | | 06/01/2022 | Paydown | XXX | 585 | 585 | 637 | 632 | | (47) | | (47) | | 585 | | | | 7 | 10/01/2039 | 1.A |
| 3140HW-MX-7 | FNMA POOL BL4873 2.540% 11/01/31 | | 06/01/2022 | Paydown | XXX | 1,023 | 1,023 | 1,036 | 1,033 | | (10) | | (10) | | 1,023 | | | | 11 | 11/01/2031 | 1.A |
| 3140HX-TU-4 | FNMA POOL BL5962 2.380% 03/01/30 | | 06/01/2022 | Paydown | XXX | 44,656 | 44,656 | 49,062 | 48,572 | | (3,916) | | (3,916) | | 44,656 | | | | 446 | 03/01/2030 | 1.A |
| 3140HY-CH-9 | FNMA POOL BL6371 2.510% 02/01/48 | | 06/01/2022 | Paydown | XXX | 480 | 480 | 483 | 483 | | (3) | | (3) | | 480 | | | | 5 | 02/01/2048 | 1.A |
| 3140HY-D9-6 | FNMA POOL BL6427 2.600% 04/01/50 | | 06/01/2022 | Paydown | XXX | 699 | 699 | 713 | 713 | | (14) | | (14) | | 699 | | | | 8 | 04/01/2050 | 1.A |
| 3140J1-V4-7 | FNMA POOL BL8734 2.170% 11/01/50 | | 06/01/2022 | Paydown | XXX | 477 | 477 | 482 | 482 | | (5) | | (5) | | 477 | | | | 4 | 11/01/2050 | 1.A |
| 3140J2-DE-3 | FNMA POOL BL9100 2.240% 11/01/50 | | 06/01/2022 | Paydown | XXX | 418 | 418 | 428 | 428 | | (10) | | (10) | | 418 | | | | 4 | 11/01/2050 | 1.A |
| 3140J2-T6-3 | FNMA POOL BL9572 2.340% 12/01/50 | | 06/01/2022 | Paydown | XXX | 429 | 429 | 441 | 440 | | (11) | | (11) | | 429 | | | | 4 | 12/01/2050 | 1.A |
| 3140J9-D9-9 | FNMA POOL BM4627 4.000% 10/01/48 | | 06/01/2022 | Paydown | XXX | 24,570 | 24,570 | 26,426 | 26,407 | | (1,837) | | (1,837) | | 24,570 | | | | 387 | 10/01/2048 | 1.A |
| 3140JA-KG-2 | FNMA POOL BM5694 4.000% 06/01/48 | | 06/01/2022 | Paydown | XXX | 57,311 | 57,311 | 59,344 | 59,285 | | (1,974) | | (1,974) | | 57,311 | | | | 889 | 06/01/2048 | 1.A |
| 3140LA-Q9-9 | FANNIE MAE POOL BS0479 2.280% 01/01/51 | | 06/01/2022 | Paydown | XXX | 1,176 | 1,176 | 1,200 | 1,200 | | (24) | | (24) | | 1,176 | | | | 11 | 01/01/2051 | 1.A |
| 3140LD-6N-4 | FNMA POOL BS3576 2.510% 10/01/46 | | 06/25/2022 | Paydown | XXX | 1,537 | 1,537 | 1,568 | 1,568 | | (31) | | (31) | | 1,537 | | | | 16 | 10/01/2046 | 1.A |
| 3140LE-EQ-6 | FNMA POOL BS3742 2.540% 12/01/39 | | 06/01/2022 | Paydown | XXX | 1,074 | 1,074 | 1,083 | 1,083 | | (9) | | (9) | | 1,074 | | | | 11 | 12/01/2039 | 1.A |
| 3140Q8-DB-8 | FNMA POOL CA0997 3.500% 01/01/48 | | 06/01/2022 | Paydown | XXX | 58,821 | 58,821 | 60,103 | 60,068 | | (1,248) | | (1,248) | | 58,821 | | | | 806 | 01/01/2048 | 1.A |
| 31410C-Y2-2 | FNMA POOL 885529 5.500% 08/01/36 | | 06/01/2022 | Paydown | XXX | 14,236 | 14,236 | 14,668 | 14,665 | | (429) | | (429) | | 14,236 | | | | 292 | 08/01/2036 | 1.A |
| 31411H-QB-9 | FNMA Pool 908650 6.000% 12/01/36 | | 06/01/2022 | Paydown | XXX | 1,757 | 1,757 | 2,031 | 2,007 | | (250) | | (250) | | 1,757 | | | | 38 | 12/01/2036 | 1.A |
| 31411L-SA-0 | FNMA Pool 911413 5.500% 04/01/37 | | 06/01/2022 | Paydown | XXX | 996 | 996 | 1,134 | 1,131 | | (135) | | (135) | | 996 | | | | 23 | 04/01/2037 | 1.A |
| 31411N-UW-5 | FNMA POOL 912397 6.000% 02/01/37 | | 06/01/2022 | Paydown | XXX | 261 | 261 | 263 | 262 | | (1) | | (1) | | 261 | | | | 7 | 02/01/2037 | 1.A |
| 31411R-VE-5 | FNMA Pool 913313 5.500% 04/01/37 | | 06/01/2022 | Paydown | XXX | 120 | 120 | 131 | 130 | | (10) | | (10) | | 120 | | | | 3 | 04/01/2037 | 1.A |
| 31411V-TN-9 | FNMA Pool 915957 5.500% 04/01/37 | | 06/01/2022 | Paydown | XXX | 291 | 291 | 325 | 322 | | (31) | | (31) | | 291 | | | | 7 | 04/01/2037 | 1.A |
| 31412L-GE-4 | FNMA Pool 928197 5.500% 03/01/37 | | 06/01/2022 | Paydown | XXX | 86 | 86 | 97 | 96 | | (11) | | (11) | | 86 | | | | 2 | 03/01/2037 | 1.A |
| 31412N-3H-7 | FNMA Pool 930600 5.500% 02/01/39 | | 06/01/2022 | Paydown | XXX | 7,579 | 7,579 | 8,619 | 8,602 | | (1,023) | | (1,023) | | 7,579 | | | | 140 | 02/01/2039 | 1.A |
| 31412S-4M-4 | FANNIE MAE Pool 933828 4.500% 04/01/38 | | 06/01/2022 | Paydown | XXX | 17,937 | 17,937 | 19,645 | 19,492 | | (1,555) | | (1,555) | | 17,937 | | | | 336 | 04/01/2038 | 1.A |
| 31412T-P9-8 | FNMA POOL 934348 5.500% 07/01/38 | | 06/01/2022 | Paydown | XXX | 778 | 778 | 836 | 834 | | (56) | | (56) | | 778 | | | | 18 | 07/01/2038 | 1.A |
| 31412X-MX-9 | FNMA Pool 937874 5.500% 07/01/37 | | 06/01/2022 | Paydown | XXX | 689 | 689 | 783 | 781 | | (92) | | (92) | | 689 | | | | 16 | 07/01/2037 | 1.A |
| 31414A-DY-5 | FNMA POOL 960119 6.000% 11/01/37 | | 06/01/2022 | Paydown | XXX | 139 | 139 | 147 | 146 | | (7) | | (7) | | 139 | | | | 3 | 11/01/2037 | 1.A |
| 31414E-GE-8 | FANNIE MAE Pool 963797 6.000% 06/01/38 | | 06/01/2022 | Paydown | XXX | 871 | 871 | 978 | 970 | | (99) | | (99) | | 871 | | | | 22 | 06/01/2038 | 1.A |
| 31415A-U8-2 | FANNIE MAE Pool 981307 6.000% 06/01/38 | | 06/01/2022 | Paydown | XXX | 14,376 | 14,376 | 16,072 | 15,931 | | (1,554) | | (1,554) | | 14,376 | | | | 359 | 06/01/2038 | 1.A |
| 31416A-WV-8 | FNMA POOL 994460 6.000% 11/01/38 | | 06/01/2022 | Paydown | XXX | 787 | 787 | 821 | 809 | | (21) | | (21) | | 787 | | | | 20 | 11/01/2038 | 1.A |
| 31417C-DR-3 | FANNIE MAE Pool AB5511 3.500% 07/01/42 | | 06/01/2022 | Paydown | XXX | 18,115 | 18,115 | 19,426 | 19,394 | | (1,279) | | (1,279) | | 18,115 | | | | 254 | 07/01/2042 | 1.A |
| 31417D-AX-1 | FANNIE MAE Pool AB6321 3.500% 09/01/42 | | 06/01/2022 | Paydown | XXX | 25,287 | 25,287 | 27,112 | 27,086 | | (1,799) | | (1,799) | | 25,287 | | | | 326 | 09/01/2042 | 1.A |
| 31417F-3H-9 | FANNIE MAE POOL AB8899 3.000% 04/01/43 | | 06/01/2022 | Paydown | XXX | 18,922 | 18,922 | 20,121 | 20,104 | | (1,182) | | (1,182) | | 18,922 | | | | 244 | 04/01/2043 | 1.A |
| 31418A-JV-1 | FANNIE MAE Pool MA1175 3.000% 09/01/42 | | 06/01/2022 | Paydown | XXX | 21,350 | 21,350 | 22,702 | 22,680 | | (1,330) | | (1,330) | | 21,350 | | | | 269 | 09/01/2042 | 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 |
| 31418C-3J-1 | FNMA POOL MA3500 4.000% 10/01/48 | | 06/01/2022 | Paydown | XXX | 7,656 | 7,656 | 7,616 | 7,616 | | 40 | | 40 | | 7,656 | | | | 124 | 10/01/2048 | 1.A |
| 31418D-CY-6 | FNMA POOL MA3686 3.500% 06/01/49 | | 06/01/2022 | Paydown | XXX | 23,987 | 23,987 | 25,323 | 25,309 | | (1,321) | | (1,321) | | 23,987 | | | | 332 | 06/01/2049 | 1.A |
| 31418D-FF-4 | FNMA POOL MA3765 2.500% 09/01/49 | | 06/01/2022 | Paydown | XXX | 154,236 | 154,236 | 154,302 | 154,300 | | (64) | | (64) | | 154,236 | | | | 1,567 | 09/01/2049 | 1.A |
| 31418D-GK-2 | FNMA POOL MA3801 2.500% 10/01/49 | | 06/01/2022 | Paydown | XXX | 130,969 | 130,969 | 130,396 | 130,408 | | 561 | | 561 | | 130,969 | | | | 1,327 | 10/01/2049 | 1.A |
| 31418D-HK-1 | FNMA POOL MA3833 2.500% 11/01/49 | | 06/01/2022 | Paydown | XXX | 82,565 | 82,565 | 82,204 | 82,209 | | 355 | | 355 | | 82,565 | | | | 825 | 11/01/2049 | 1.A |
| 31418D-JQ-6 | FNMA POOL MA3870 2.500% 12/01/49 | | 06/01/2022 | Paydown | XXX | 10,575 | 10,575 | 10,999 | 10,995 | | (420) | | (420) | | 10,575 | | | | 108 | 12/01/2049 | 1.A |
| 31418D-MN-9 | FNMA POOL MA3964 2.500% 03/01/50 | | 06/01/2022 | Paydown | XXX | 11,878 | 11,878 | 12,354 | 12,349 | | (472) | | (472) | | 11,878 | | | | 120 | 03/01/2050 | 1.A |
| 31418D-NG-3 | FNMA POOL MA3990 2.500% 03/01/50 | | 06/01/2022 | Paydown | XXX | 25,600 | 25,600 | 26,576 | 26,566 | | (967) | | (967) | | 25,600 | | | | 258 | 03/01/2050 | 1.A |
| 35563C-AA-6 | FREDDIE MAC MILITARY HOUSING B SERIES 20 | | 06/25/2022 | Paydown | XXX | 15,379 | 15,379 | 18,307 | 18,210 | | (32) | | (32) | | 18,178 | | (2,799) | (2,799) | 292 | 11/25/2055 | 1.A |
| 35563C-AJ-7 | FREDDIE MAC MILITARY HOUSING B SERIES 20 | | 06/25/2022 | Paydown | XXX | 4,214 | 4,214 | 4,398 | 4,387 | | (2) | | (2) | | 4,385 | | (171) | (171) | 74 | 10/25/2052 | 1.B |
| 35563C-AS-7 | FREDDIE MAC MILITARY HOUSING B SERIES 20 | | 06/25/2022 | Paydown | XXX | 6,855 | 6,855 | 8,044 | 7,994 | | (14) | | (14) | | 7,981 | | (1,126) | (1,126) | 130 | 11/25/2052 | 1.B |
| 35563C-AT-5 | FREDDIE MAC MILITARY HOUSING B SERIES 20 | | 05/25/2022 | Paydown | XXX | | | 1,794 | 1,728 | | (1,728) | | (1,728) | | | | | | 70 | 11/25/2052 | 1.A |
| 35563C-AW-8 | FREDDIE MAC MILITARY HOUSING B SERIES 20 | | 05/25/2022 | Paydown | XXX | | | 439 | 423 | | (423) | | (423) | | | | | | 18 | 11/25/2052 | 1.A |
| 35563P-CM-9 | FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5 | | 06/01/2022 | Paydown | XXX | 131,036 | 131,036 | 134,118 | 133,088 | | (2,051) | | (2,051) | | 131,036 | | | | 1,806 | 06/25/2057 | 1.A |
| 35563P-DD-8 | FREDDIE MAC - SCRT SERIES 2017-4 CLASS H | | 06/01/2022 | Paydown | XXX | 97,566 | 97,566 | 97,319 | 97,329 | | 90 | | 90 | | 97,419 | | 148 | 148 | 1,225 | 06/25/2057 | 1.A |
| 35563P-DT-3 | FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0 | | 06/01/2022 | Paydown | XXX | 28,533 | 28,533 | 26,652 | 26,979 | | 1,554 | | 1,554 | | 28,533 | | | | 362 | 05/25/2057 | 1.A |
| 35563P-DY-2 | FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0 | | 06/01/2022 | Paydown | XXX | 33,706 | 33,706 | 32,338 | 32,591 | | 1,115 | | 1,115 | | 33,706 | | | | 415 | 05/25/2057 | 1.A |
| 35709E-AN-9 | FREMF MORTGAGE TRUST SERIES 2020 K111 CL | | 06/01/2022 | Paydown | XXX | | | 2,142 | 1,934 | | (1,934) | | (1,934) | | | | | | 152 | 04/25/2053 | 1.A FE |
| 36186E-AA-7 | GMAC COMMERCIAL MORTGAGE ASSET SERIES 20 | | 06/10/2022 | Paydown | XXX | 1,572 | 1,572 | 1,498 | 1,513 | | 59 | | 59 | | 1,572 | | | | 41 | 10/10/2041 | 1.F |
| 38012D-AB-3 | GMAC COMMERCIAL MORTGAGE ASSET SERIES 20 | | 06/10/2022 | Paydown | XXX | 7,479 | 7,479 | 8,001 | 7,928 | | (449) | | (449) | | 7,479 | | | | 170 | 05/10/2050 | 2.B FE |
| 50207#-AA-0 | LHM FEE 5.900% 06/21/48 | | 06/21/2022 | Redemption 100.0000 | XXX | 83,746 | 83,746 | 83,746 | 83,746 | | | | | | 83,746 | | | | 2,471 | 06/21/2048 | 2.B PL |
| 59319W-AC-5 | FREDDIE MAC STRUCTURED PASS T SERIES 202 | | 05/10/2022 | Credit Suisse Sec (USA) LLC | XXX | 163,500 | 163,500 | 163,500 | 163,500 | | | | | | 163,500 | | | | 2,779 | 07/15/2035 | 1.D FE |
| 677071-AV-4 | OHANA MILITARY COMM LLC SERIES 144A 6 | | 04/01/2022 | Redemption 100.0000 | XXX | 1,375 | 1,375 | 1,837 | 1,811 | | (4) | | (4) | | 1,807 | | (432) | (432) | 42 | 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 | | | | | | 9,068,417 | 9,068,417 | 9,159,058 | 9,191,717 | | (109,702) | | (109,702) | | 9,082,025 | | (13,607) | (13,607) | 76,635 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 00032@-AB-6 | AA FAMILY HOUSING HOLDINGS LLC 3.336% | | 04/01/2022 | Redemption 100.0000 | XXX | 857,375 | 857,375 | 857,375 | 857,375 | | | | | | 857,375 | | | | 5,440 | 04/01/2026 | 1.E PL |
| 00038R-AA-4 | AASET 2019 2 TRUST SERIES 2019 2 CLASS A | | 05/16/2022 | Paydown | XXX | 10,255 | 10,255 | 9,701 | 9,813 | | 442 | | 442 | | 10,255 | | | | 124 | 10/16/2039 | 2.A FE |
| 00038R-AA-4 | AASET 2019 2 TRUST SERIES 2019 2 CLASS A | | 06/16/2022 | Paydown | XXX | 110 | 110 | 105 | 106 | | 5 | | 5 | | 110 | | | | 2 | 10/16/2039 | 2.C FE |
| 00224@-AA-6 | ASSOCIATED PARTNERS 4.500% 10/16/23 | | 04/22/2022 | Redemption 100.0000 | XXX | 2,854,957 | 2,854,957 | 2,854,957 | 2,854,957 | | | | | | 2,854,957 | | | | 43,142 | 10/16/2023 | 2.B FE |
| 00256D-AA-0 | AASET 2019 1 TRUST SERIES 2019 1 CLASS A | | 05/15/2022 | Paydown | XXX | 13,749 | 13,749 | 8,812 | 13,871 | | 4,930 | 5,052 | (122) | | 13,749 | | | | 186 | 05/15/2039 | 2.B FE |
| 00256D-AA-0 | AASET 2019 1 TRUST SERIES 2019 1 CLASS A | | 06/15/2022 | Paydown | XXX | 24,673 | 24,673 | 15,814 | 24,892 | | 8,847 | 9,066 | (219) | | 24,673 | | | | 474 | 05/15/2039 | 3.A FE |
| 00258B-AB-0 | APOLLO AVIATION SECURITIZATION SERIES 20 | | 06/15/2022 | Paydown | XXX | 3,682 | 3,682 | 3,682 | 3,682 | | | | | | 3,682 | | | | 58 | 01/15/2047 | 2.B FE |
| 02376*-AA-0 | AMER AIRLINE 16-1 A PTT 4.140% 06/15/2 | | 06/15/2022 | 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 | | 06/15/2022 | Redemption 100.0000 | XXX | 5,625 | 5,625 | 5,288 | 5,331 | | 23 | | 23 | | 5,354 | | 271 | 271 | 90 | 12/15/2029 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 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 |
| 02376A-AA-7 | AMER AIRLINE 17 2 AA PTT SERIES AA 3.3 | | 04/15/2022 | Redemption 100.0000 | XXX | 6,765 | 6,765 | 6,748 | 6,749 | | 1 | | 1 | | 6,750 | | 15 | 15 | 113 | 04/15/2031 | 2.A FE |
| 023771-R9-1 | AMER AIRLINE 16 3 AA PTT 3.000% 04/15/ | | 04/15/2022 | Redemption 100.0000 | XXX | 3,756 | 3,756 | 3,736 | 3,737 | | 1 | | 1 | | 3,738 | | 18 | 18 | 56 | 04/15/2030 | 2.A FE |
| 02377A-AA-6 | AMER AIRLINE 14 1 A PTT SERIES A 3.700 | | 04/01/2022 | Redemption 100.0000 | XXX | 112,881 | 112,881 | 110,343 | 112,881 | | | | | | 112,881 | | | | 2,088 | 10/01/2026 | 3.B FE |
| 03766#-AA-2 | APOLLO AVIATION SECURITIZATION 2014-1 AR | | 06/15/2022 | Paydown | XXX | 393,338 | 393,338 | 393,338 | 393,338 | | | | | | 393,338 | | | | 7,229 | 01/15/2043 | 1.F FE |
| 038779-AB-0 | ARBYS FUNDING LLC SERIES 2020 1A CLASS A | | 04/30/2022 | Paydown | XXX | 11,030 | 11,030 | 10,768 | 6,376 | | 263 | | 263 | | 11,030 | | | | 142 | 07/30/2050 | 2.C FE |
| 04002R-AA-8 | AREIT CRE TRUST SERIES 2020 CRE4 CLASS | | 05/15/2022 | Paydown | XXX | 40,616 | 40,616 | 40,565 | 40,604 | | 12 | | 12 | | 40,616 | | | | 461 | 04/14/2037 | 1.A FE |
| 04546K-AA-6 | AASET 2018 2 TRUST SERIES 2018 2A CLASS | | 06/16/2022 | Paydown | XXX | 25,215 | 25,215 | 24,521 | 24,670 | | 545 | | 545 | | 25,215 | | | | 397 | 11/18/2038 | 2.B FE |
| 04650U-AA-6 | AT FUNDING NOTE ISSUER LLC AFN SERIES 20 | | 04/27/2022 | Paydown | XXX | 1,372,712 | 1,372,712 | 1,374,085 | 1,373,516 | | (804) | | (804) | | 1,372,712 | | | | 18,800 | 09/23/2027 | 1.F PL |
| 05491U-BE-7 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 375 | 262 | | (262) | | (262) | | | | | | 21 | 12/15/2051 | 1.A FE |
| 05550M-AV-6 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 870 | 648 | | (648) | | (648) | | | | | | 48 | 05/15/2052 | 1.A FE |
| 05607Y-AJ-0 | B2R MORTGAGE TRUST SERIES 2015-1 CLASS B | | 06/01/2022 | Paydown | XXX | 683,557 | 683,557 | 704,017 | 689,141 | | (5,584) | | (5,584) | | 683,557 | | | | 21,108 | 05/15/2048 | 1.B FE |
| 06054A-AY-5 | BANC OF AMERICA COMMERCIAL MOR SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 52,108 | 30,200 | | (29,249) | | (29,249) | | 951 | | (951) | (951) | 4,682 | 09/15/2048 | 1.A FE |
| 06406R-AC-1 | BANK OF NY MELLON CORP SERIES MTN 2.66 | | 05/16/2022 | Call 100.0000 | XXX | 7,000 | 7,000 | 6,757 | 6,923 | | 21 | | 21 | | 6,943 | | 57 | 57 | 93 | 05/16/2023 | 1.F FE |
| 06540X-BH-3 | BANK SERIES 2019 BN22 CLASS XA 0.712% | | 06/01/2022 | Paydown | XXX | | | 271 | 214 | | (214) | | (214) | | | | | | 14 | 11/15/2062 | 1.A FE |
| 06541F-BB-4 | BANK SERIES 2017 BNK4 CLASS XA 1.489% | | 06/01/2022 | Paydown | XXX | | | 331 | 222 | | (222) | | (222) | | | | | | 24 | 05/15/2050 | 1.A FE |
| 07359B-AA-5 | BEACON CONTAINER FINANCE II LL SERIES 20 | | 06/20/2022 | Paydown | XXX | 82,062 | 82,062 | 82,027 | 82,028 | | 35 | | 35 | | 82,062 | | | | 768 | 10/22/2046 | 1.F FE |
| 08161C-AG-6 | BENCHMARK MORTGAGE TRUST SERIES 2018-B2 | | 06/01/2022 | Paydown | XXX | | | 70,862 | 36,555 | | (36,555) | | (36,555) | | | | | | 4,946 | 02/15/2051 | 1.A FE |
| 08162C-AJ-9 | BENCHMARK MORTGAGE TRUST SERIES 2018-B6 | | 06/01/2022 | Paydown | XXX | | | 709 | 444 | | (27) | | (27) | | 418 | | (418) | (418) | 42 | 11/10/2051 | 1.A FE |
| 08162T-BC-6 | BENCHMARK MORTGAGE TRUST SERIES 2018-B7 | | 06/01/2022 | Paydown | XXX | | | 397 | 243 | | (243) | | (243) | | | | | | 23 | 11/15/2051 | 1.A FE |
| 08162Y-AK-8 | BENCHMARK MORTGAGE TRUST SERIES 2019 B14 | | 06/01/2022 | Paydown | XXX | | | 648 | 493 | | (493) | | (493) | | | | | | 39 | 12/15/2061 | 1.A FE |
| 096630-AJ-7 | BOARDWALK PIPELINES LP 3.600% 09/01/32 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 1,880,260 | 2,000,000 | 1,998,060 | | | 17 | | 17 | | 1,998,077 | | (117,817) | (117,817) | 8,800 | 09/01/2032 | 2.C FE |
| 11042A-AA-2 | BRITISH AIR 13-1 A PTT 4.625% 06/20/24 | | 06/20/2022 | Redemption 100.0000 | XXX | 16,108 | 16,108 | 17,075 | 16,376 | | (60) | | (60) | | 16,316 | | (208) | (208) | 373 | 06/20/2024 | 1.F FE |
| 11042C-AA-8 | BRITISH AIR 21 1 A PPT SERIES 144A 2.9 | | 06/15/2022 | Redemption 100.0000 | XXX | 1,807 | 1,807 | 1,761 | | | 2 | | 2 | | 1,763 | | 43 | 43 | 26 | 09/15/2036 | 1.F FE |
| 11042C-AB-6 | BRITISH AIR 21 1 B PPT SERIES 144A 3.9 | | 06/15/2022 | Redemption 100.0000 | XXX | 4,714 | 4,714 | 4,735 | 4,734 | | (2) | | (2) | | 4,732 | | (18) | (18) | 92 | 03/15/2033 | 2.B FE |
| 11042T-AA-1 | BRITISH AIR 18 1 AA PTT SERIES 144A 3. | | 06/21/2022 | Various | XXX | 1,923 | 1,923 | 1,736 | 1,923 | | | | | | 1,923 | | | | 37 | 03/20/2033 | 1.F FE |
| 11044M-AA-4 | BRITISH AIR 20 1 A PPT SERIES 144A 4.2 | | 05/15/2022 | Redemption 100.0000 | XXX | 11,558 | 11,558 | 12,056 | 12,028 | | (15) | | (15) | | 12,013 | | (454) | (454) | 246 | 11/15/2032 | 1.G FE |
| 11702@-AA-4 | BRUNSWICK ASSET FINANCING LLC 5.750% 0 | | 06/30/2022 | Redemption 100.0000 | XXX | 9,854,634 | 9,854,634 | 9,854,634 | 9,429,840 | | | | | | 9,854,634 | | | | 45,353 | 07/02/2028 | 1.E PL |
| 125039-AG-2 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017 | | 06/01/2022 | Paydown | XXX | | | 4,758 | 2,123 | | (120) | | (120) | | 2,003 | | (2,003) | (2,003) | 282 | 11/13/2050 | 1.A FE |
| 12510H-AN-0 | CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C | | 06/15/2022 | Paydown | XXX | 73 | 73 | 73 | 73 | | | | | | 73 | | | | 1 | 08/15/2051 | 1.E FE |
| 12510H-AQ-3 | CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C | | 06/15/2022 | Paydown | XXX | 6,250 | 6,250 | 6,249 | | | 1 | | 1 | | 6,250 | | | | 37 | 03/15/2052 | 1.E FE |
| 12510M-AB-5 | CCRR PARENT INC 5.876% 03/06/28 | | 06/30/2022 | Redemption 100.0000 | XXX | 3,603 | 3,603 | 3,585 | 3,587 | | 1 | | 1 | | 3,588 | | 15 | 15 | 565 | 03/06/2028 | 4.B FE |
| 12515A-BF-6 | CD COMMERCIAL MORTGAGE TRUST SERIES 2016 | | 06/01/2022 | Paydown | XXX | | | 755 | 418 | | (35) | | (35) | | 383 | | (383) | (383) | 50 | 11/10/2049 | 1.A FE |
| 12529T-AZ-6 | CANTOR COMMERCIAL REAL ESTATE SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 742 | 587 | | (587) | | (587) | | | | | | 41 | 01/15/2053 | 1.A FE |
| 12530M-AG-0 | CF HIPPOLYTA ISSUER LLC SERIES 2021 1A C | | 05/15/2022 | Paydown | XXX | | | | | | | | | | | | | | | 03/15/2061 | 1.G FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| 12553X-AD-5 | CIM TRUST SERIES 2018-INV1 CLASS A4 144A | | 06/01/2022 | Paydown | XXX | 82,310 | 82,310 | 81,816 | 81,977 | | 334 | | 334 | | 82,310 | | | | 1,409 | 08/25/2048 | 1.A |
| 12592X-BE-5 | COMM MORTGAGE TRUST 0.959% 03/12/48 | | 06/01/2022 | Paydown | XXX | | | 6,408 | 3,627 | | (3,627) | | (3,627) | | | | | | 623 | 03/12/2048 | 1.A FE |
| 12593A-BB-0 | COMM MORTGAGE TRUST 1.018% 05/10/48 | | 06/01/2022 | Paydown | XXX | | | 37,428 | 13,441 | | (13,441) | | (13,441) | | | | | | 2,238 | 05/10/2048 | 1.B FE |
| 12593Q-BF-6 | COMM MORTGAGE TRUST SERIES 2015-CR26 CLA | | 06/01/2022 | Paydown | XXX | | | 64,831 | 25,856 | | (1,882) | | (1,882) | | 23,973 | | (23,973) | (23,973) | 3,675 | 10/10/2048 | 1.A FE |
| 12595V-AE-7 | COMM MORTGAGE TRUST SERIES 2018-COR3 CLA | | 06/01/2022 | Paydown | XXX | | | 348 | 221 | | (12) | | (12) | | 209 | | (209) | (209) | 18 | 05/10/2051 | 1.A FE |
| 12623S-AF-7 | COMM MORTGAGE TRUST SERIES 2012-CR5 CLAS | | 06/01/2022 | Paydown | XXX | | | 81,155 | 11,796 | | (5,597) | | (5,597) | | 6,199 | | (6,199) | (6,199) | 7,124 | 12/01/2045 | 1.A FE |
| 12624K-AD-8 | COMM MORTGAGE TRUST CMO SER 2012 CR2 CLA | | 06/01/2022 | Paydown | XXX | 3,997,000 | 3,997,000 | 4,181,264 | 4,008,679 | | (11,679) | | (11,679) | | 3,997,000 | | | | 43,641 | 08/15/2045 | 1.A FM |
| 126281-BB-9 | CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S | | 06/01/2022 | Paydown | XXX | | | 9,189 | 4,329 | | (466) | | (466) | | 3,863 | | (3,863) | (3,863) | 699 | 04/15/2050 | 1.A FE |
| 12630B-BB-3 | COMM MORTGAGE TRUST SERIES 2013-CR13 CLA | | 06/01/2022 | Paydown | XXX | | | 23,183 | 5,482 | | (937) | | (937) | | 4,546 | | (4,546) | (4,546) | 1,294 | 12/10/2023 | 1.A FE |
| 12646W-AG-9 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013 | | 06/01/2022 | Paydown | XXX | 2,367 | 2,367 | 2,192 | 2,261 | | 106 | | 106 | | 2,367 | | | | 22 | 04/25/2043 | 1.A |
| 12646W-AH-7 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013 | | 06/01/2022 | Paydown | XXX | 1,420 | 1,420 | 1,341 | 1,375 | | 45 | | 45 | | 1,420 | | | | 16 | 04/25/2043 | 1.A |
| 12648T-AC-3 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014 | | 06/01/2022 | Paydown | XXX | 5,626 | 5,626 | 5,606 | 5,602 | | 23 | | 23 | | 5,626 | | | | 78 | 07/25/2044 | 1.A |
| 144285-AK-9 | CARPENTER TECHNOLOGY 4.450% 03/01/23 | | 04/15/2022 | Call 102.0062 | XXX | 5,100 | 5,000 | 4,993 | 4,998 | | | | | | 4,998 | | 2 | 2 | 239 | 03/01/2023 | 3.C FE |
| 14855J-AB-1 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 16 | | 06/15/2022 | Paydown | XXX | 23,932 | 23,932 | 22,137 | 23,552 | | 380 | | 380 | | 23,932 | | | | 402 | 08/15/2041 | 1.G FE |
| 14855M-AA-6 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20 | | 05/15/2022 | Paydown | XXX | 14,497 | 14,497 | 14,501 | 14,500 | | (3) | | (3) | | 14,497 | | | | 231 | 04/15/2039 | 2.B FE |
| 14856C-AA-7 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20 | | 06/15/2022 | Paydown | XXX | 396,412 | 396,412 | 395,801 | 396,022 | | 390 | | 390 | | 396,412 | | | | 6,849 | 06/15/2043 | 2.A FE |
| 14856E-AA-3 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20 | | 06/15/2022 | Paydown | XXX | 129,188 | 129,188 | 128,604 | 128,814 | | 374 | | 374 | | 129,188 | | | | 2,512 | 03/15/2034 | 2.A PL |
| 14988#-AA-1 | CEAMER FINANCE LLC 3.690% 03/22/31 | | 05/15/2022 | Paydown | XXX | 8,941 | 8,941 | 8,762 | 8,777 | | 164 | | 164 | | 8,941 | | | | 46 | 03/22/2031 | 2.B PL |
| 155431-AA-7 | CENTRAL STORAGE TRUST SERIES 144A 4.82 | | 05/01/2022 | Redemption 100.0000 | XXX | 15,456 | 15,456 | 15,813 | 15,013 | | (5) | | (5) | | 15,706 | | (250) | (250) | 364 | 02/01/2038 | 1.C FE |
| 166764-AH-3 | CHEVRON CORP 3.191% 06/24/23 | | 05/11/2022 | Call 101.0595 | XXX | 2,021 | 2,000 | 2,000 | 2,000 | | | | | | 2,000 | | | | 45 | 06/24/2023 | 1.D FE |
| 17321J-AJ-3 | CITIGROUP MORTGAGE LOAN TRUST SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 5,617 | 1,393 | | (276) | | (276) | | 1,118 | | (1,118) | (1,118) | 351 | 09/10/2046 | 1.A FE |
| 17323V-BF-1 | CITIGROUP COMMERICAL MORTGAGE SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 5,475 | 2,636 | | (253) | | (253) | | 2,384 | | (2,384) | (2,384) | 381 | 04/10/2048 | 1.A FE |
| 17324K-AV-0 | CITIGROUP COMMERCIAL MORTGAGE SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 2,873 | 1,727 | | (138) | | (138) | | 1,589 | | (1,589) | (1,589) | 225 | 11/10/2048 | 1.A FE |
| 17325G-AJ-5 | CITIGROUP COMMERCIAL MORTGAGE SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 346 | 240 | | (240) | | (240) | | | | | | 26 | 11/15/2049 | 1.A FE |
| 17328F-BB-0 | CITIGROUP COMMERCIAL MORTGAGE SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 236 | 176 | | (176) | | (176) | | | | | | 13 | 08/10/2056 | 1.A FE |
| 17328H-BF-7 | CITIGROUP COMMERCIALS MORTGAG SERIES 201 | | 06/01/2022 | Paydown | XXX | | | 225 | 152 | | (152) | | (152) | | | | | | 12 | 11/10/2052 | 1.A FE |
| 177376-AF-7 | CITRIX SYSTEMS INC 3.300% 03/01/30 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 1,717,468 | 1,750,000 | 1,769,858 | 1,769,478 | | (512) | | (512) | | 1,768,967 | | (51,499) | (51,499) | 33,527 | 03/01/2030 | 2.B FE |
| 19685E-AB-7 | COLT FUNDING LLC SERIES 2022 2 CLASS A2 | | 06/01/2022 | Paydown | XXX | 163,183 | 163,183 | 163,182 | | | 1 | | 1 | | 163,183 | | | | 1,177 | 02/25/2067 | 1.C FE |
| 225458-TF-5 | CREDIT SUISSE FIRST BOSTON MOR CMO SER 2 | | 06/01/2022 | Paydown | XXX | 93 | 93 | 93 | 93 | | | | | | 93 | | | | 2 | 07/25/2025 | 1.A FM |
| 226829-AA-7 | CROCKETT COGENERATION LP SENIOR SECURED | | 06/30/2022 | Redemption 100.0000 | XXX | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 4,402 | 03/30/2025 | 4.C FE |
| 233046-AS-0 | DB MASTER FINANCE LLC SERIES 2021 1A CLA | | 05/22/2022 | Paydown | XXX | 6,500 | 6,500 | 6,496 | 6,250 | | 4 | | 4 | | 6,500 | | | | 105 | 11/20/2051 | 2.B FE |
| 23312J-AG-8 | DEUTSCHE BANK COMMERCIAL MORTG SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 24,709 | 17,749 | | (1,397) | | (1,397) | | 16,352 | | (16,352) | (16,352) | 2,296 | 06/10/2050 | 1.B FE |
| 23366*-AA-8 | DCHSCU HOLDINGS LLC 6.833% 06/10/27 | | 05/20/2022 | Redemption 100.0000 | XXX | 1,405,510 | 1,405,510 | 1,405,510 | 1,405,510 | | | | | | 1,405,510 | | | | 37,436 | 06/10/2027 | 1.E PL |
| 244199-BE-4 | DEERE COMPANY 2.600% 06/08/22 | | 06/08/2022 | Maturity | XXX | 2,000 | 2,000 | 1,958 | 1,995 | | 5 | | 5 | | 2,000 | | | | 26 | 06/08/2022 | 1.F 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 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change in Book/Adjusted Carrying Value | | | | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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 |
| 28000X-AA-6 | EDGECONNEX DATA CENTERS ISSU SERIES 2022 | | 05/25/2022 | Paydown | XXX | 3,125 | 3,125 | 3,039 | | | 86 | | 86 | | 3,125 | | | | 13 | 03/25/2052 | 2.B Z |
| 28000X-AA-6 | EDGECONNEX DATA CENTERS ISSU SERIES 2022 | | 06/25/2022 | Paydown | XXX | 3,125 | 3,125 | 3,039 | | | 86 | | 86 | | 3,125 | | | | 24 | 03/25/2052 | 2.B PL |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER 3.350% 03/15/ | | 03/28/2022 | Goldman Sachs & Co. | XXX | 8,048,400 | 8,000,000 | 7,926,715 | 7,980,838 | | 3,879 | | 3,879 | | 7,984,717 | | 63,683 | 63,683 | 145,911 | 03/15/2023 | 2.A FE |
| 30289@-AA-5 | FDX SECURED LOAN LLC 1.000% 06/20/23 | | 06/20/2022 | Redemption 100.0000 | XXX | 492,652 | 492,652 | 492,652 | 492,652 | | | | | | 492,652 | | | | 2,463 | 06/20/2023 | 5.B Z |
| 30292*-AA-2 | CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0 | | 06/15/2022 | Redemption 100.0000 | XXX | 17,063 | 17,063 | 17,063 | 17,063 | | | | | | 17,063 | | | | 278 | 04/15/2031 | 1.B PL |
| 303075-AB-1 | FACTSET RESEARCH SYSTEMS 3.450% 03/01/ | | 03/28/2022 | Goldman Sachs & Co. | XXX | 2,626,003 | 2,750,000 | 2,739,165 | | | 72 | | 72 | | 2,739,237 | | (113,235) | (113,235) | 7,643 | 03/01/2032 | 2.C FE |
| 30605Y-AB-7 | FALCON AEROSPACE LTD SERIES 2017-1 CLASS | | 06/15/2022 | Paydown | XXX | 2,973 | 2,973 | 2,985 | 2,977 | | (4) | | (4) | | 2,973 | | | | 62 | 02/15/2042 | 1.G FE |
| 30768W-AA-6 | FARM 2021 1 MORTGAGE TRUST SERIES 2021 1 | | 06/01/2022 | Paydown | XXX | 12,180 | 12,180 | 12,175 | 12,174 | | 5 | | 5 | | 12,180 | | | | 94 | 01/25/2051 | 1.A |
| 31737#-AB-7 | FINANCE OF AMERICA REVERSE LLC 6.562% | | 06/30/2022 | Redemption 100.0000 | XXX | 8,307,948 | 8,307,948 | 8,307,948 | 8,307,948 | | | | | | 8,307,948 | | | | 239,812 | 02/01/2024 | 1.G PL |
| 31737#-AC-5 | FINANCE OF AMERICA REVERSE LLC 9.000% | | 04/27/2022 | Maturity | XXX | 6,403,306 | 6,403,306 | 6,403,306 | 5,335,558 | | | | | | 6,403,306 | | | | 241,652 | 04/27/2022 | 1.G PL |
| 33852A-AC-1 | FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV | | 06/01/2022 | Paydown | XXX | 63,306 | 63,306 | 64,294 | 63,711 | | (405) | | (405) | | 63,306 | | | | 948 | 10/25/2049 | 1.A |
| 33852A-AP-2 | FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV | | 06/01/2022 | Paydown | XXX | 45,002 | 45,002 | 45,705 | 45,290 | | (288) | | (288) | | 45,002 | | | | 674 | 10/25/2049 | 1.A |
| 33852A-AR-8 | FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV | | 06/01/2022 | Paydown | XXX | 6,458 | 6,458 | 6,520 | 6,480 | | (23) | | (23) | | 6,458 | | | | 97 | 10/25/2049 | 1.A |
| 36185T-AA-5 | GMAC COMMERCIAL MORTGAGE ASSET SERIES 20 | | 06/10/2022 | Paydown | XXX | 1,023 | 1,023 | 1,315 | 1,313 | | (290) | | (290) | | 1,023 | | | | 30 | 04/10/2037 | 1.D FE |
| 36228F-AK-2 | GSMPS MORTGAGE LOAN TRUST CMO SER 1998-3 | | 06/01/2022 | Paydown | XXX | 8,751 | 8,751 | 8,632 | 8,677 | | 4 | | 4 | | 8,681 | | 70 | 70 | 195 | 09/19/2027 | 1.A FM |
| 3622EU-AD-8 | GSAA TRUST SERIES 2007-2 CLASS AF4A 5 | | 06/01/2022 | Paydown | XXX | 2,444 | 2,444 | 1,137 | 1,150 | | | | | | 1,149 | | 1,295 | 1,295 | 14 | 03/25/2037 | 1.D FM |
| 3622EU-AD-8 | GSAA TRUST SERIES 2007-2 CLASS AF4A 5 | | 06/01/2022 | Paydown | XXX | 2,444 | 2,444 | 1,500 | 1,557 | | (11) | | (11) | | 1,547 | | 898 | 898 | 14 | 03/25/2037 | 5.B FM |
| 36251F-AY-2 | GS MORTGAGE SECURITIES TRUST SERIES 2015 | | 06/01/2022 | Paydown | XXX | | | 33,126 | 11,459 | | (844) | | (844) | | 10,615 | | (10,615) | (10,615) | 1,763 | 02/10/2048 | 1.A FE |
| 36252S-AX-5 | GS MORTGAGE SECURITIES TRUST SERIES 2019 | | 06/01/2022 | Paydown | XXX | | | 355 | 252 | | (252) | | (252) | | | | | | 19 | 02/10/2052 | 1.A FE |
| 36257U-AN-7 | GS MORTGAGE SECURITIES TRUST SERIES 2019 | | 06/01/2022 | Paydown | XXX | | | 404 | 314 | | (314) | | (314) | | | | | | 21 | 09/01/2052 | 1.A FE |
| 38011W-AA-4 | GMAC COMMERCIAL MORTGAGE ASSET SERIES 20 | | 06/10/2022 | Paydown | XXX | 1,717 | 1,717 | 2,163 | 2,157 | | (440) | | (440) | | 1,717 | | | | 49 | 05/10/2037 | 1.F |
| 38305#-AC-2 | GORILLA INVESTOR LLC 6.750% 03/15/27 | | 05/13/2022 | Redemption 100.0000 | XXX | 1,198,212 | 1,198,212 | 1,196,968 | 1,172,694 | | 87 | | 87 | | 1,197,190 | | 1,021 | 1,021 | 20,170 | 03/15/2027 | 1.F PL |
| 40168P-AQ-1 | GUGGENHEIM PRIVATE DEBT FUND C-1 3.000 | | 04/15/2022 | Paydown | XXX | 242,943 | 242,943 | 242,943 | 242,943 | | | | | | 242,943 | | | | 921,463 | 04/12/2027 | 1.E FE |
| 40168P-AR-9 | GUGGENHEIM PRIVATE DEBT FUND C-1 3.000 | | 04/15/2022 | Paydown | XXX | 114,374 | 114,374 | 114,374 | 114,374 | | | | | | 114,374 | | | | 430,031 | 04/12/2027 | 1.E FE |
| 40168P-AS-7 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 89,865 | 89,865 | 89,865 | 89,865 | | | | | | 89,865 | | | | 337,881 | 04/12/2027 | 1.E FE |
| 40168P-AT-5 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 41,939 | 41,939 | 41,939 | 41,939 | | | | | | 41,939 | | | | 153,599 | 04/12/2027 | 1.E FE |
| 40168P-AU-2 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 101,003 | 101,003 | 101,003 | 101,003 | | | | | | 101,003 | | | | 369,916 | 04/12/2027 | 1.E FE |
| 40168P-AX-6 | GUGGENHEIM PRIVATE DEBT FUND D-1 3.000 | | 04/15/2022 | Paydown | XXX | 1,286,008 | 1,286,008 | 1,286,008 | 1,286,008 | | | | | | 1,286,008 | | | | 553,997 | 04/12/2027 | 1.E FE |
| 40168P-AY-4 | GUGGENHEIM PRIVATE DEBT FUND D-2 3.000 | | 04/15/2022 | Paydown | XXX | 627,095 | 627,095 | 627,095 | 627,095 | | | | | | 627,095 | | | | 267,213 | 04/12/2027 | 1.E FE |
| 40168P-AZ-1 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 518,707 | 518,707 | 518,707 | 518,707 | | | | | | 518,707 | | | | 221,028 | 04/12/2027 | 1.E FE |
| 40168P-BA-5 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 512,588 | 512,588 | 512,588 | 512,588 | | | | | | 512,588 | | | | 211,391 | 04/12/2027 | 1.E FE |
| 40168P-BB-3 | GUGGENHEIM PRIVATE DEBT FUND 3.000% 04 | | 04/15/2022 | Paydown | XXX | 535,173 | 535,173 | 535,173 | 535,173 | | | | | | 535,173 | | | | 220,705 | 04/12/2027 | 1.E FE |
| 41162D-AF-6 | HARBORVIEW MORTGAGE LOAN TRUST SERIES 20 | | 06/21/2022 | Paydown | XXX | 57,733 | 57,733 | 52,745 | 54,055 | | 3,678 | | 3,678 | | 57,733 | | | | 129 | 01/19/2038 | 1.A FM |
| 433674-AA-6 | NRZ EXCESS SPREAD COLLATERALIZ SERIES 20 | | 06/25/2022 | Paydown | XXX | 18,896 | 18,896 | 18,896 | 18,896 | | | | | | 18,896 | | | | 301 | 12/25/2025 | 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 |
| 437076-BG-6 | HOME DEPOT INC 2.625% 06/01/22 | | 05/01/2022 | Call 100.0000 | XXX | 2,000 | 2,000 | 1,975 | 1,997 | | 2 | | 2 | | 1,999 | | 1 | 1 | 22 | 06/01/2022 | 1.F FE |
| 43730N-AE-6 | HOME PARTNERS OF AMERICA TRUST SERIES 20 | | 06/01/2022 | Paydown | XXX | 2,547 | 2,547 | 2,522 | | | 25 | | 25 | | 2,547 | | | | 17 | 04/17/2039 | 1.G FE |
| 43730X-AC-8 | HOME PARTNERS OF AMERICA TRUST SERIES 20 | | 06/17/2022 | Paydown | XXX | 23,843 | 23,843 | 23,842 | 23,842 | | 1 | | 1 | | 23,843 | | | | 245 | 01/17/2041 | 1.G FE |
| 45276K-AA-5 | IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS | | 06/01/2022 | Paydown | XXX | 155,732 | 155,732 | 155,730 | | | 2 | | 2 | | 155,732 | | | | 901 | 05/25/2067 | 1.A FE |
| 459200-KP-5 | IBM CORP 3.430% 02/09/52 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 1,388,715 | 1,500,000 | 1,499,715 | | | 1 | | 1 | | 1,499,716 | | (111,001) | (111,001) | 7,289 | 02/09/2052 | 1.G FE |
| 46590U-AA-0 | J G WENTWORTH XLII LLC SERIES 2018 2A CL | | 06/15/2022 | Paydown | XXX | 33,399 | 33,399 | 37,793 | 37,761 | | (4,362) | | (4,362) | | 33,399 | | | | 565 | 10/15/2075 | 1.A FE |
| 465976-AB-4 | JP MORGAN MORTGAGE TRUST JPMMT 3.520% | | 06/25/2022 | Paydown | XXX | 25,325 | 25,325 | 24,796 | | | 529 | | 529 | | 25,325 | | | | 220 | 07/25/2052 | 1.D FE |
| 46616P-AA-1 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 3,220 | 3,220 | 3,609 | 3,608 | | (389) | | (389) | | 3,220 | | | | 65 | 10/15/2056 | 1.A FE |
| 46616V-AA-8 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 2,115 | 2,115 | 2,354 | 2,353 | | (238) | | (238) | | 2,115 | | | | 35 | 02/16/2065 | 1.A FE |
| 46617L-AA-9 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 3,818 | 3,818 | 3,815 | 3,815 | | | | | | 3,816 | | 2 | 2 | 64 | 01/17/2073 | 1.A FE |
| 46618A-AA-2 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 3,946 | 3,946 | 3,943 | 3,944 | | 2 | | 2 | | 3,946 | | | | 62 | 01/17/2073 | 1.A FE |
| 46618H-AB-5 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 14,297 | 14,297 | 14,294 | 14,294 | | 3 | | 3 | | 14,297 | | | | 253 | 06/15/2079 | 2.C FE |
| 46618L-AA-8 | 321 HENDERSON RECEIVABLES LLC SERIES 201 | | 06/15/2022 | Paydown | XXX | 40,191 | 40,191 | 43,431 | 43,399 | | (3,208) | | (3,208) | | 40,191 | | | | 561 | 09/15/2072 | 1.A FE |
| 46620J-AB-7 | 321 HENDERSON RECEIVABLE LLC SERIES 2017 | | 06/15/2022 | Paydown | XXX | 924 | 924 | 1,112 | 1,102 | | (178) | | (178) | | 924 | | | | 20 | 08/15/2062 | 2.B FE |
| 46640U-AF-9 | JPMBB COMMERCIAL MORTGAGE SECU 0.878% | | 06/01/2022 | Paydown | XXX | | | 1,795 | 731 | | (129) | | (129) | | 603 | | (603) | (603) | 167 | 01/15/2047 | 1.A FE |
| 46644A-BH-4 | JPMBB COMMERCIAL MORTGAGE SECU SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 2,062 | 1,368 | | (137) | | (137) | | 1,230 | | (1,230) | (1,230) | 215 | 02/15/2048 | 1.A FE |
| 46649H-AG-7 | JP MORGAN MORTGAGE TRUST SERIES 2017-6 C | | 06/01/2022 | Paydown | XXX | 216,567 | 216,567 | 218,883 | 216,382 | | 97 | | 97 | | 216,479 | | 88 | 88 | 2,955 | 01/25/2048 | 1.A |
| 46649H-AN-2 | JP MORGAN MORTGAGE TRUST SERIES 2017-6 C | | 06/01/2022 | Paydown | XXX | 2,484 | 2,484 | 2,493 | 2,484 | | (1) | | (1) | | 2,484 | | | | 36 | 01/25/2048 | 1.A |
| 46651T-AA-9 | J G WENTWORTH XLI LLC SERIES 2018 1A CLA | | 06/15/2022 | Paydown | XXX | 7,465 | 7,465 | 8,556 | 8,523 | | (1,059) | | (1,059) | | 7,465 | | | | 110 | 10/17/2072 | 1.A FE |
| 46654W-BS-9 | JP MORGAN MORTGAGE TRUST SERIES 2022 1 C | | 06/25/2022 | Paydown | XXX | 51,941 | 51,941 | 49,912 | | | 2,029 | | 2,029 | | 51,941 | | | | 432 | 07/25/2052 | 1.B FE |
| 46665R-AA-7 | 321 HENDERSON RECEIVABLES LLC SERIES 202 | | 06/15/2022 | Paydown | XXX | 16,621 | 16,621 | 16,621 | 16,621 | | | | | | 16,621 | | | | 213 | 01/01/2070 | 1.F FE |
| 47102X-AJ-4 | JANUS CAPITAL GROUP INC 4.875% 08/01/2 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 2,654,525 | 2,550,000 | 2,770,622 | 2,687,450 | | (9,493) | | (9,493) | | 2,677,957 | | (23,433) | (23,433) | 82,530 | 08/01/2025 | 2.B FE |
| 477164-AA-5 | JETBLUE AIRWAYS CORP SERIES 1A 4.000% | | 05/15/2022 | Redemption 100.0000 | XXX | 24,539 | 24,539 | 24,539 | 24,539 | | | | | | 24,539 | | | | 491 | 11/15/2032 | 1.F FE |
| 48255K-AA-4 | KKR CORE HOLDING COMPANY LLC 4.000% 07 | | 02/15/2022 | Paydown | XXX | 32,858 | 32,858 | 32,858 | 16,270 | | | | | | 32,858 | | | | 335 | 07/15/2031 | 2.B PL |
| 48661@-AA-5 | KAYNE BDC LEVERAGE SUBSIDIARY 6.478% 0 | | 06/02/2022 | Redemption 100.0000 | XXX | 21,385,516 | 21,385,516 | 21,385,516 | 14,896,633 | | | | | | 21,385,516 | | | | 982,481 | 02/05/2024 | 1.F FE |
| 49271V-AG-5 | KEURIG DR PEPPER INC 4.057% 05/25/23 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 6,511,883 | 6,407,000 | 6,396,250 | 6,403,046 | | 688 | | 688 | | 6,403,734 | | 108,148 | 108,148 | 90,976 | 05/25/2023 | 2.B FE |
| 49271V-AG-5 | KEURIG DR PEPPER INC 4.057% 05/25/23 | | 04/22/2022 | Call 101.9160 | XXX | 210,966 | 207,000 | 206,653 | 206,872 | | 27 | | 27 | | 206,900 | | 100 | 100 | 7,395 | 05/25/2023 | 2.B FE |
| 50209L-AA-5 | LMRK ISSUER CO LLC SERIES 2018-1A CLASS | | 06/15/2022 | Paydown | XXX | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 83 | 06/15/2048 | 1.G FE |
| 55283L-AA-3 | MAPS LTD SERIES 2019 1A CLASS A 144A 4 | | 06/15/2022 | Paydown | XXX | 29,746 | 29,746 | 29,745 | 29,745 | | 1 | | 1 | | 29,746 | | | | 627 | 03/15/2044 | 1.F |
| 55283Y-AA-5 | MC LTD SERIES 2021 1 CLASS A 144A 2.62 | | 06/05/2022 | Paydown | XXX | 86,301 | 86,301 | 86,299 | 86,299 | | 2 | | 2 | | 86,301 | | | | 976 | 11/05/2035 | 1.F FE |
| 56564R-AA-8 | MAPS LTD SERIES 2018-1A CLASS A 144A 4 | | 05/15/2022 | Paydown | XXX | 9,161 | 9,161 | 9,095 | 9,093 | | 51 | | 51 | | 9,161 | | | | 130 | 05/15/2043 | 2.A FE |
| 576433-UE-4 | MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2 | | 06/01/2022 | Paydown | XXX | 3,731 | 3,731 | 3,719 | 3,722 | | | | | | 3,722 | | 9 | 9 | 35 | 04/21/2034 | 1.A FM |
| 58155Q-AG-8 | MCKESSON CORP 2.850% 03/15/23 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 13,224,833 | 13,177,000 | 12,625,279 | 13,016,965 | | 32,337 | | 32,337 | | 13,049,302 | | 175,530 | 175,530 | 204,463 | 03/15/2023 | 2.B FE |
| 610333-AW-6 | MONROE CAPITAL CLO LTD 3.536% 10/22/26 | | 04/22/2022 | Paydown | XXX | 1,007,930 | 1,007,930 | 1,007,930 | 1,007,930 | | | | | | 1,007,930 | | | | 13,205 | 10/22/2026 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| 610333-AY-2 | MONROE CAPITAL CLO LTD 4.736% 10/22/26 | | 04/22/2022 | Paydown | XXX | 51,850 | 51,850 | 51,850 | 51,850 | | | | | | 51,850 | | | | 994 | 10/22/2026 | 1.D FE |
| 61761A-AZ-1 | MORGAN STANLEY BAML TRUST CMBS Ser 2012- | | 04/01/2022 | Paydown | XXX | 1,362,929 | 1,362,929 | 1,377,300 | 1,363,652 | | (1,029) | | (1,029) | | 1,362,624 | | 306 | 306 | 14,600 | 08/15/2045 | 1.A FM |
| 61767Y-BA-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 1,257 | 776 | | (51) | | (51) | | 726 | | (726) | (726) | 75 | 07/15/2051 | 1.A FE |
| 61768H-AX-4 | MORGAN STANLEY CAPITAL I TRUST SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 2,043 | 1,455 | | (68) | | (68) | | 1,386 | | (1,386) | (1,386) | 110 | 03/15/2052 | 1.A FE |
| 62946A-AC-8 | NPRL 2017-1A A1 3.372% 10/21/47 | | 05/20/2022 | Paydown | XXX | 12,541 | 12,541 | 12,541 | 12,541 | | | | | | 12,541 | | | | 143 | 10/21/2047 | 1.F FE |
| 62946A-AC-8 | NPRL 2017-1A A1 3.372% 10/21/47 | | 06/20/2022 | Paydown | XXX | 1,896 | 1,896 | 1,896 | 1,896 | | | | | | 1,896 | | | | 32 | 10/21/2047 | 1.G FE |
| 62955M-AA-4 | NRZ EXCESS SPREAD COLLATERALIZ SERIES 20 | | 06/25/2022 | Paydown | XXX | 48,613 | 48,613 | 48,611 | 48,611 | | 1 | | 1 | | 48,613 | | | | 850 | 11/25/2025 | 2.C FE |
| 62978#-AE-4 | NXGEN BUYER INC 5.786% 10/31/25 | | 06/01/2022 | DIRECT | XXX | | | | | | | | | | | | | | | 10/31/2025 | 4.C Z |
| 63943B-AA-1 | NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1 | | 05/15/2022 | Paydown | XXX | 1,488 | 1,488 | 1,357 | | | 131 | | 131 | | 1,488 | | | | 3 | 11/15/2046 | 1.E FE |
| 63943B-AA-1 | NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1 | | 06/15/2022 | Paydown | XXX | 1,488 | 1,488 | 1,357 | | | 131 | | 131 | | 1,488 | | | | 7 | 11/15/2046 | 1.F FE |
| 63943B-AB-9 | NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1 | | 06/15/2022 | Paydown | XXX | 4,464 | 4,464 | 4,464 | 4,464 | | | | | | 4,464 | | | | 59 | 11/15/2046 | 2.B FE |
| 64952W-CS-0 | NEW YORK LIFE GLOBAL FDG SERIES 144A 2 | | 06/10/2022 | Maturity | XXX | 25,000 | 25,000 | 24,077 | 24,888 | | 112 | | 112 | | 25,000 | | | | 288 | 06/10/2022 | 1.A FE |
| 674599-CX-1 | OCCIDENTAL PETROLEUM COR 4.300% 08/15/ | | 05/26/2022 | Call 89.5000 | XXX | 358,000 | 400,000 | 397,924 | 398,093 | | 29 | | 29 | | 398,122 | | | | (26,696) | 08/15/2039 | 3.A FE |
| 69374X-AA-8 | PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1 | | 06/01/2022 | Paydown | XXX | 14,569 | 14,569 | 14,849 | 14,591 | | (22) | | (22) | | 14,569 | | | | 197 | 10/25/2049 | 1.A |
| 70470@-AC-6 | POLYMER SOLUTIONS INC 7.620% 01/01/23 | | 06/01/2022 | DIRECT | XXX | | | | | | | | | | | | | | | 01/01/2023 | 3.B FE |
| 72303#-AA-7 | PINEBRIDGE PRIVATE CREDIT RATE 6.000% | | 05/04/2022 | Redemption 100.0000 | XXX | 413,348 | 413,348 | 413,348 | 413,348 | | | | | | 413,348 | | | | 5,389 | 10/26/2025 | 1.E PL |
| 74352@-AA-5 | AMAZON CORPORATE LLC 2.980% 08/10/41 | | 06/10/2022 | Various | XXX | 77,399 | 77,399 | 77,399 | 77,399 | | | | | | 77,399 | | | | 962 | 08/10/2041 | 1.E |
| 746245-AA-7 | PUREWEST FUNDING LLC SERIES 2021 1 CLASS | | 06/20/2022 | Paydown | XXX | 431,470 | 431,470 | 431,470 | 431,470 | | | | | | 431,470 | | | | 8,699 | 12/22/2036 | 2.A FE |
| 74938F-AW-8 | WOODWARD CAPITAL MANAGEMENT SERIES 2022- | | 06/25/2022 | Paydown | XXX | 23,740 | 23,740 | 23,084 | | | 657 | | 657 | | 23,740 | | | | 214 | 01/25/2052 | 1.A FE |
| 75001#-AA-5 | RVN DELAWARE FINANCE LLC 4.000% 07/15/ | | 06/28/2022 | Various | XXX | 2,989,257 | 2,989,257 | 2,990,392 | 2,990,389 | | (30) | | (30) | | 2,990,359 | | (1,103) | (1,103) | (23,618) | 07/15/2033 | 1.E PL |
| 75410R-AS-5 | RATE MORTGAGE TRUST SERIES 2022 J1 CLASS | | 06/01/2022 | Paydown | XXX | 32,648 | 32,648 | 31,286 | | | 1,362 | | 1,362 | | 32,648 | | | | 240 | 01/25/2052 | 1.B FE |
| 75410R-AU-0 | RATE MORTGAGE TRUST SERIES 2022 J1 CLASS | | 06/01/2022 | Paydown | XXX | 10,883 | 10,883 | 10,742 | | | 141 | | 141 | | 10,883 | | | | 96 | 01/25/2052 | 1.B FE |
| 76774L-AA-5 | RITCHIE BROS HLDGS INC SERIES 144A 4.7 | | 05/04/2022 | Call 100.0000 | XXX | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,755 | 12/15/2031 | 3.C FE |
| 78396Y-AA-1 | SESAC FINANCE SERIES 2019 1 CLASS A2 144 | | 04/25/2022 | Paydown | XXX | 13,750 | 13,750 | 13,750 | 13,750 | | | | | | 13,750 | | | | 359 | 07/25/2049 | 2.C FE |
| 78408Q-AB-2 | SAIL 0.000% 06/28/27 | | 06/28/2022 | Paydown | XXX | 47,376 | 47,376 | 47,376 | 47,376 | | | | | | 47,376 | | | | 86,700 | 06/28/2027 | 5.B Z |
| 78449A-AA-0 | SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1 | | 06/15/2022 | Paydown | XXX | 3,900 | 3,900 | 3,399 | | | 501 | | 501 | | 3,900 | | | | 8 | 06/15/2046 | 1.E FE |
| 78449A-AC-6 | SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1 | | 06/15/2022 | Paydown | XXX | 3,900 | 3,900 | 3,935 | 3,933 | | (33) | | (33) | | 3,900 | | | | 56 | 06/15/2046 | 2.B FE |
| 78487*-AA-6 | SP HOTEL MEZZ A BORROWER LLC 8.750% 01 | | 05/04/2022 | Redemption 100.0000 | XXX | 12,741,005 | 12,741,005 | 12,677,300 | 12,705,959 | | 4,759 | | 4,759 | | 12,710,718 | | 30,287 | 30,287 | 394,600 | 01/02/2024 | 1.G Z |
| 81368N-AG-0 | SECRETARIAT ADVISORS LLC 6.755% 12/13/ | | 06/30/2022 | Redemption 100.0000 | XXX | 540 | 540 | 537 | 537 | | | | | | 537 | | 2 | 2 | 10 | 12/13/2028 | 4.B PL |
| 81745C-AB-9 | SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA | | 06/01/2022 | Paydown | XXX | 4,641 | 4,641 | 4,499 | 4,560 | | 81 | | 81 | | 4,641 | | | | 54 | 06/25/2043 | 1.A |
| 81745D-AE-1 | SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA | | 06/01/2022 | Paydown | XXX | 60,480 | 60,480 | 61,348 | 61,075 | | (595) | | (595) | | 60,480 | | | | 896 | 07/25/2043 | 1.A |
| 81746Q-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA | | 06/01/2022 | Paydown | XXX | 41,096 | 41,096 | 41,434 | 41,203 | | (107) | | (107) | | 41,096 | | | | 580 | 02/25/2048 | 1.A |
| 81761T-AA-3 | SERVICEMASTER BRANDS SERIES 2020 1 CLASS | | 04/30/2022 | Paydown | XXX | 1,750 | 1,750 | 1,754 | 1,753 | | (3) | | (3) | | 1,750 | | | | 25 | 01/30/2051 | 2.C FE |
| 81761T-AC-9 | SERVICEMASTER BRANDS SERIES 2020 1 CLASS | | 04/30/2022 | Paydown | XXX | 4,750 | 4,750 | 4,751 | 4,751 | | (1) | | (1) | | 4,750 | | | | 79 | 01/30/2051 | 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 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 |
| 817743-AA-5 | SERVPRO MASTER ISSUER LLC SERIES 2019 1A | | 04/25/2022 | Paydown | XXX | 13,125 | 13,125 | 13,125 | 13,125 | | | | | | 13,125 | | | | 255 | 10/25/2049 | 2.C FE |
| 817743-AE-7 | SERVPRO MASTER ISSUER LLC SERIES 2021 1A | | 04/25/2022 | Paydown | XXX | 1,750 | 1,750 | 1,685 | 245 | | 65 | | 65 | | 1,750 | | | | 19 | 04/25/2051 | 2.C FE |
| 817743-AG-2 | SERVPRO MASTER ISSUER LLC SERIES 2022 1A | | 04/25/2022 | Paydown | XXX | 5,625 | 5,625 | 5,625 | | | | | | | 5,625 | | | | 43 | 01/25/2052 | 2.C FE |
| 82323M-AA-7 | SAIL 2018 1 CN Series 2018 1 Class B 1 | | 06/17/2022 | Paydown | XXX | 279 | 279 | 190 | 190 | | 89 | | 89 | | 279 | | | | 2 | 09/15/2065 | 2.C S |
| 824348-AU-0 | SHERWIN WILLIAMS CO 2.750% 06/01/22 | | 06/01/2022 | Maturity | XXX | 2,000 | 2,000 | 1,947 | 1,994 | | 6 | | 6 | | 2,000 | | | | 28 | 06/01/2022 | 2.B FE |
| 82449#-AB-9 | SHIELDS HEALTH SOLUTIONS HOLDI 5.416% | | 06/30/2022 | Redemption 100.0000 | XXX | 39,561,328 | 39,561,328 | 39,165,715 | 39,205,413 | | 14,728 | | 14,728 | | 39,220,142 | | 341,186 | 341,186 | 348,042 | 03/30/2027 | 1.G PL |
| 82449#-AB-9 | SHIELDS HEALTH SOLUTIONS HOLDI 5.416% | | 09/30/2021 | Redemption 100.0000 | XXX | 99,902 | 99,902 | 98,903 | 99,004 | | (38) | | (38) | | 98,966 | | 937 | 937 | (250) | 03/30/2027 | 2.C Z |
| 82449#-AB-9 | SHIELDS HEALTH SOLUTIONS HOLDI 5.416% | | 06/30/2022 | Redemption 100.0000 | XXX | (154,074) | (154,074) | (152,534) | (152,688) | | 1 | | 1 | | (152,688) | | (1,387) | (1,387) | (260) | 03/30/2027 | 4.B PL |
| 83546D-AJ-7 | SONIC CAPITAL LLC SERIES 2020 1A CLASS A | | 06/20/2022 | Paydown | XXX | 417 | 417 | 395 | | | 22 | | 22 | | 417 | | | | 2 | 01/20/2050 | 2.B FE |
| 83546D-AQ-1 | SONIC CAPITAL LLC SERIES 2021 1A CLASS A | | 06/20/2022 | Paydown | XXX | 6,875 | 6,875 | 6,822 | 6,823 | | 52 | | 52 | | 6,875 | | | | 76 | 08/20/2051 | 2.B FE |
| 84858D-AA-6 | SPIRIT AIR 2015-1 PTT A 4.100% 10/01/2 | | 04/01/2022 | 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 | | 04/01/2022 | Redemption 100.0000 | XXX | 463 | 463 | 464 | 463 | | | | | | 463 | | | | 10 | 10/01/2025 | 3.B FE |
| 86190B-AB-0 | STORE MASTER FUNDING LLC SERIES 2021 1A | | 06/20/2022 | Paydown | XXX | 625 | 625 | 625 | 625 | | | | | | 625 | | | | 8 | 06/20/2051 | 1.A FE |
| 86213C-AB-1 | STORE MASTER FUNDING LLC SERIES 2015-1A | | 06/20/2022 | Paydown | XXX | 3,438 | 3,438 | 3,418 | 3,431 | | 7 | | 7 | | 3,438 | | | | 60 | 04/20/2045 | 1.E FE |
| 86362P-AD-7 | STRUCTURED ASSET SECURITIES CO SERIES 20 | | 06/27/2022 | Paydown | XXX | 12,960 | 12,960 | 10,597 | 12,719 | | 148 | | 148 | | 12,867 | | 93 | 93 | 25 | 02/25/2037 | 1.A FM |
| 86362V-AD-4 | STRUCTURED ASSET SECURITIES CO SERIES 20 | | 04/25/2022 | Paydown | XXX | 5,006 | 5,006 | 3,930 | 4,593 | | 413 | | 413 | | 5,006 | | | | 6 | 01/25/2037 | 1.A FM |
| 86362V-AD-4 | STRUCTURED ASSET SECURITIES CO SERIES 20 | | 06/27/2022 | Paydown | XXX | 16,303 | 16,303 | 12,798 | 14,958 | | 1,346 | | 1,346 | | 16,303 | | | | 43 | 01/25/2037 | 1.A FM |
| 86773P-AA-6 | SUNRUN CALLISTO ISSUER LLC SERIES 2019 1 | | 06/30/2022 | Paydown | XXX | 184,808 | 184,808 | 184,797 | 184,795 | | 13 | | 13 | | 184,808 | | | | 3,678 | 06/30/2054 | 1.G FE |
| 86803N-AA-5 | SUNSTRONG 2018-1 ISSUER LLC SERIES 2018- | | 05/20/2022 | Paydown | XXX | 178,837 | 178,837 | 178,786 | 178,786 | | 51 | | 51 | | 178,837 | | | | 5,079 | 11/20/2048 | 1.F FE |
| 86932T-A*-9 | SUTHERLAND GLOBAL SERVICES INC 8.434% | | 06/30/2022 | Redemption 100.0000 | XXX | 151,365 | 151,365 | 154,241 | | | (196) | | (196) | | 154,045 | | (2,680) | (2,680) | 2,081 | 10/23/2025 | 4.B PL |
| 87326#-AC-4 | TA WEG HOLDINGS LLC 8.250% 10/02/25 | | 04/01/2022 | Redemption 100.0000 | XXX | 48,710 | 48,710 | 48,710 | | | | | | | 48,710 | | | | 1,541 | 10/02/2025 | 3.A PL |
| 87342R-AC-8 | TACO BELL FUNDING LLC SERIES 16-1A CLASS | | 05/25/2022 | 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 | | 05/25/2022 | Paydown | XXX | 10,625 | 10,625 | 10,625 | 10,625 | | | | | | 10,625 | | | | 135 | 08/25/2051 | 2.B FE |
| 87669#-AA-3 | TAUPO RIVER III A LLC 5.313% 01/08/31 | | 06/08/2022 | Redemption 100.0000 | XXX | 2,800,000 | 2,800,000 | 2,800,000 | 2,122,503 | | | | | | 2,800,000 | | | | 61,994 | 01/08/2031 | 1.G Z |
| 88315L-AE-8 | TEXTAINER MARINE CONTAINERS SERIES 2020 | | 06/01/2022 | Paydown | XXX | 63,585 | 63,585 | 63,575 | 63,561 | | 24 | | 24 | | 63,585 | | | | 723 | 08/21/2045 | 1.F FE |
| 88315L-AG-3 | TEXTAINER MARINE CONTAINERS SERIES 2020 | | 06/20/2022 | Paydown | XXX | 94,867 | 94,867 | 94,838 | 94,842 | | 25 | | 25 | | 94,867 | | | | 830 | 09/20/2045 | 1.F FE |
| 88632A-AA-6 | TIAA BANK MORTGAGE LOAN TRUST SERIES 201 | | 06/01/2022 | Paydown | XXX | 44,975 | 44,975 | 44,518 | 44,713 | | 262 | | 262 | | 44,975 | | | | 809 | 11/25/2048 | 1.A |
| 89078P-AJ-3 | TOPPS COMPANY INC. THE 6.536% 10/03/22 | | 12/10/2021 | CFGAIMCFXP - Channel Funding, | XXX | 3,787,094 | 3,787,094 | 3,734,950 | | | 3,764,647 | | 3,764,647 | | 3,764,647 | | 22,447 | 22,447 | | 10/03/2022 | 4.B FE |
| 89078P-AJ-3 | TOPPS COMPANY INC. THE 6.536% 10/03/22 | | 04/26/2022 | Redemption 100.0000 | XXX | (3,787,094) | (3,787,094) | (3,734,950) | | | (3,766,205) | | (3,766,205) | | (3,766,205) | | (20,890) | (20,890) | | 10/03/2022 | 4.B FE |
| 89613F-AA-6 | TRICON AMERICAN HOMES SERIES 2017-SFR2 C | | 05/01/2022 | Paydown | XXX | 19,042 | 19,042 | 18,947 | 18,995 | | 3 | | 3 | | 18,998 | | 44 | 44 | 225 | 01/17/2036 | 1.A FE |
| 896239-AB-6 | TRIMBLE INC 4.150% 06/15/23 | | 05/19/2022 | Market Axess | XXX | 8,703,206 | 8,647,000 | 8,643,714 | 8,646,031 | | 255 | | 255 | | 8,646,285 | | 56,920 | 56,920 | 157,496 | 06/15/2023 | 2.C FE |
| 90345W-AA-2 | US AIRWAYS 2012-1A PTT 5.900% 04/01/26 | | 04/01/2022 | Various | XXX | 275,754 | 275,754 | 295,079 | 286,634 | | (1,140) | | (1,140) | | 285,494 | | (9,740) | (9,740) | 8,135 | 04/01/2026 | 2.A FE |
| 90345W-AD-6 | US AIRWAYS 2012-2A PTT 4.625% 12/03/26 | | 06/03/2022 | Various | XXX | 142,176 | 142,176 | 127,248 | 127,248 | | | | | | 127,248 | | 14,929 | 14,929 | 3,288 | 12/03/2026 | 3.B FE |
| 90346W-AA-1 | US AIRWAYS INC 3.950% 11/15/25 | | 05/15/2022 | Redemption 100.0000 | XXX | 225,155 | 225,155 | 224,740 | 224,880 | | 40 | | 40 | | 224,920 | | 235 | 235 | 4,447 | 11/15/2025 | 3.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP 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 |
| 907818-FY-9 | UNION PACIFIC CORP 3.375% 02/14/42 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 2,127,330 | 2,250,000 | 2,256,460 | | | (29) | | (29) | | 2,256,431 | | (129,101) | (129,101) | 9,703 | 02/14/2042 | 1.G FE |
| 909287-AA-2 | UAL 2007 PASS TRUST SERIES 071A 6.636% | | 05/25/2022 | Redemption 100.0000 | XXX | 5,936 | 5,936 | 6,207 | 5,976 | | (33) | | (33) | | 5,943 | | (7) | (7) | 388 | 01/02/2024 | 3.C FE |
| 90931G-AA-7 | UNITED AIR 2020 1 A PTT SERIES 20 1 5. | | 04/15/2022 | Redemption 100.0000 | XXX | 56,458 | 56,458 | 56,594 | 56,567 | | (4) | | (4) | | 56,564 | | (105) | (105) | 1,658 | 04/15/2029 | 1.G FE |
| 90932P-AA-6 | UNITED AIRLINES SERIES A 4.000% 04/11/ | | 04/11/2022 | Redemption 100.0000 | XXX | 161,844 | 161,844 | 161,894 | 161,864 | | 4 | | 4 | | 161,868 | | (24) | (24) | 3,237 | 04/11/2026 | 2.B FE |
| 90932P-AB-4 | UNITED AIRLINES 4.750% 04/11/22 | | 04/11/2022 | Redemption 100.0000 | XXX | 2,383,784 | 2,383,784 | 2,408,551 | 2,386,224 | | (2,441) | | (2,441) | | 2,383,784 | | | | 56,615 | 04/11/2022 | 3.B FE |
| 91159J-AA-4 | US BANCORP SERIES MTN 2.950% 07/15/22 | | 06/15/2022 | Call 100.0000 | XXX | 1,000 | 1,000 | 981 | 997 | | 2 | | 2 | | 1,000 | | | | 27 | 07/15/2022 | 1.F FE |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC 5.800% 03/15/36 | | 03/28/2022 | Goldman Sachs & Co. | XXX | 2,379,937 | 1,952,000 | 2,685,107 | 2,524,972 | | (7,744) | | (7,744) | | 2,517,228 | | (137,291) | (137,291) | 61,325 | 03/15/2036 | 1.F FE |
| 91531U-AA-8 | UPGRADE MASTER PASS THRU TRUST SERIES 20 | | 06/15/2022 | Paydown | XXX | 88,140 | 88,140 | 88,581 | 88,303 | | (163) | | (163) | | 88,140 | | | | 1,461 | 07/15/2025 | 2.C FE |
| 91679R-AA-7 | UPSTART PASS THROUGH TRUST SERIES 2020 S | | 06/20/2022 | Paydown | XXX | 87,675 | 87,675 | 87,675 | 87,675 | | | | | | 87,675 | | | | 1,203 | 04/20/2028 | 2.B FE |
| 91680B-AA-9 | UPSTART PASS THROUGH TRUST SERIES 2020 S | | 06/01/2022 | Paydown | XXX | 44,408 | 44,408 | 44,408 | 44,408 | | | | | | 44,408 | | | | 643 | 03/20/2028 | 2.B FE |
| 91857#-AA-7 | VCM A320 5.000% 03/31/24 | | 05/16/2022 | Redemption 100.0000 | XXX | 2,258,257 | 2,258,257 | 2,258,257 | 2,195,822 | | 62,435 | | 62,435 | | 2,258,257 | | | | 61,999 | 03/31/2024 | 2.B FE |
| 91857@-AA-9 | VCM 738BCF LLC 7.000% 10/31/29 | | 06/15/2022 | Redemption 100.0000 | XXX | 2,006,876 | 2,006,876 | 2,006,876 | 2,006,876 | | | | | | 2,006,876 | | | | 54,986 | 10/31/2029 | 2.C Z |
| 91858*-AA-0 | VCM A321 5.500% 10/31/29 | | 06/18/2022 | Redemption 100.0000 | XXX | 477,931 | 477,931 | 477,931 | 477,931 | | | | | | 477,931 | | | | 12,907 | 10/31/2029 | 2.C Z |
| 92580#-AA-9 | VICOF II TRUST 5.500% 08/16/27 | | 04/28/2022 | Paydown | XXX | | | | | | | | | | | | | | 660,568 | 08/16/2027 | 1.G PL |
| 92838@-AA-1 | VISTA RIDGE LLC 2.570% 10/14/49 | | 03/31/2022 | Redemption 100.0000 | XXX | 14,803 | 14,803 | 14,803 | 14,803 | | | | | | 14,803 | | | | 95 | 10/14/2049 | 1.F PL |
| 92870V-AE-5 | VOLTAGE FINANCE CLASS A 3.000% 05/15/2 | | 04/15/2022 | Redemption 100.0000 | XXX | 49,553 | 49,553 | 49,553 | 49,553 | | | | | | 49,553 | | | | 743 | 05/15/2024 | 3.C PL |
| 92870V-AF-2 | VOLTAGE FINANCE CLASS B 0.000% 05/15/2 | | 04/15/2022 | Redemption 100.0000 | XXX | 23,775 | 23,775 | 23,775 | 23,775 | | | | | | 23,775 | | | | | 05/15/2024 | 4.C PL |
| 92938J-AH-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 30,353 | 8,599 | | (1,769) | | (1,769) | | 6,830 | | (6,830) | (6,830) | 2,614 | 03/15/2046 | 1.A FE |
| 93934F-DF-6 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 20 | | 06/01/2022 | Paydown | XXX | 12,516 | 11,532 | 8,649 | 8,252 | | 177 | | 177 | | 8,429 | | 4,086 | 4,086 | 456 | 10/25/2035 | 1.D FM |
| 93935E-AC-8 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 20 | | 06/01/2022 | Paydown | XXX | 5,350 | 5,350 | 3,455 | 3,454 | | 7 | | 7 | | 3,461 | | 1,889 | 1,889 | 50 | 10/25/2036 | 1.D FM |
| 93935E-AC-8 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 20 | | 06/01/2022 | Paydown | XXX | 6,420 | 6,420 | 5,074 | 4,777 | | 6 | | 6 | | 4,783 | | 1,637 | 1,637 | 60 | 10/25/2036 | 4.B FM |
| 93935H-AH-0 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 20 | | 06/01/2022 | Paydown | XXX | 8,822 | 8,822 | 5,321 | 3,417 | 2,245 | (25) | | 2,220 | | 5,637 | | 3,184 | 3,184 | 59 | 09/25/2036 | 1.D FM |
| 93935H-AH-0 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 20 | | 06/01/2022 | Paydown | XXX | 10,179 | 10,179 | 4,798 | 4,827 | | (3) | | (3) | | 4,824 | | 5,355 | 5,355 | 68 | 09/25/2036 | 3.B FM |
| 94354K-AA-8 | WAVE USA SERIES 2019 1 CALSS A 144A 3. | | 06/15/2022 | Paydown | XXX | 16,138 | 16,138 | 15,596 | 14,972 | | 445 | | 445 | | 16,138 | | | | 243 | 09/15/2044 | 2.A FE |
| 94978#-AX-5 | WELLS FARGO BANK NORTHWEST PASS THROUGH | | 06/10/2022 | Redemption 100.0000 | XXX | 61,672 | 61,672 | 61,672 | 59,982 | | 1,690 | | 1,690 | | 61,672 | | | | 1,717 | 10/10/2024 | 2.B |
| 949831-AS-0 | WELLS FARGO MORTGAGE BACKED S SERIES 201 | | 06/01/2022 | Paydown | XXX | 66,438 | 66,438 | 67,082 | 66,558 | | (5) | | (5) | | 66,553 | | (114) | (114) | 944 | 10/25/2049 | 1.A |
| 94988H-AC-5 | WELLS FARGO MORTGAGE BACKED SE CMBS SERI | | 06/01/2022 | Paydown | XXX | 10,800,145 | 10,800,145 | 11,070,019 | 10,803,107 | | (2,963) | | (2,963) | | 10,800,145 | | | | 144,466 | 10/15/2045 | 1.A FM |
| 94989U-AA-9 | WELL FARGO MORTGAGE BACKED SERIES 2018-1 | | 06/01/2022 | Paydown | XXX | 46,248 | 46,248 | 44,478 | 45,532 | | 716 | | 716 | | 46,248 | | | | 661 | 07/25/2047 | 1.A |
| 95000T-BV-7 | WELLS FARGO COMMERCIAL MORTGAG SERIES 20 | | 06/01/2022 | Paydown | XXX | | | 1,665 | 1,174 | | (15) | | (15) | | 1,159 | | (1,159) | (1,159) | 107 | 03/15/2050 | 1.A FE |
| 95058X-AL-2 | WENDYS FUNDING LLC SERIES 2021 1A CLASS | | 06/15/2022 | Paydown | XXX | 1,250 | 1,250 | 1,207 | | | 43 | | 43 | | 1,250 | | | | 17 | 06/15/2051 | 2.B FE |
| 958254-AB-0 | WESTERN GAS PARTNERS LP 4.000% 07/01/2 | | 04/01/2022 | Call 100.0000 | XXX | 2,000 | 2,000 | 1,994 | 1,999 | | | | | | 2,000 | | | | 60 | 07/01/2022 | 3.A FE |
| 97064G-AA-1 | WILLIS ENGINE SECURITIZATION T SERIES 20 | | 06/15/2022 | Paydown | XXX | 10,840 | 10,840 | 10,840 | 10,840 | | 1 | | 1 | | 10,840 | | | | 127 | 05/15/2046 | 1.F FE |
| 97652P-AB-7 | WINWATER MORTGAGE LOAN TRUST SERIES 2014 | | 06/01/2022 | Paydown | XXX | 1,580 | 1,580 | 1,594 | 1,588 | | (8) | | (8) | | 1,580 | | | | 27 | 06/20/2044 | 1.A |
| 97652Q-AC-3 | WINWATER MTG LOAN TRUST SERIES 2014-2 CL | | 06/01/2022 | Paydown | XXX | 3,307 | 3,307 | 3,353 | 3,329 | | (22) | | (22) | | 3,307 | | | | 48 | 09/20/2044 | 1.A |
| 97652R-AD-9 | WINWATER MORTGAGE LOAN TRUST SERIES 2014 | | 06/01/2022 | Paydown | XXX | 1,871 | 1,871 | 1,894 | 1,883 | | (13) | | (13) | | 1,871 | | | | 32 | 11/20/2044 | 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 |
| 97652T-AA-1 | WINWATER MORTGAGE LOAN TRUST SERIES 2015 | | 06/01/2022 | Paydown | XXX | 2,599 | 2,599 | 2,644 | 2,612 | | (14) | | (14) | | 2,599 | | | | 37 | 01/20/2045 | 1.A |
| 98920M-AA-0 | ZAXBY S FUNDING LLC SERIES 2021 1A CLASS | | 04/30/2022 | Paydown | XXX | 2,308 | 2,308 | 2,308 | 2,308 | | | | | | 2,308 | | | | 37 | 07/30/2051 | 2.B FE |
| BES21R-06-1 | VCM A319EJ LLC 5.250% 12/31/26 | | 06/15/2022 | Redemption 100.0000 | XXX | 1,587,197 | 1,587,197 | 1,587,197 | 1,587,197 | | | | | | 1,587,197 | | | | 29,218 | 12/31/2026 | 2.B FE |
| BES22R-T8-5 | PATHSTONE FAMILY OFFICE LLC 8.500% 12/ | | 06/30/2022 | Redemption 100.0000 | XXX | 6,173 | 6,173 | 6,173 | | | | | | | 6,173 | | | | 181 | 12/31/2025 | 2.C Z |
| BES294-MW-3 | SHIELDS HEALTH SOLUTIONS HOLDI 7.416% | | 04/01/2022 | Redemption 100.0000 | XXX | 2,221,137 | 2,221,137 | 2,221,137 | 2,221,137 | | | | | | 2,221,137 | | | | 23,600 | 03/30/2026 | 2.C Z |
| BES2DV-1F-8 | CERTUS OIL AND GAS INC 7.000% 07/15/25 | | 05/31/2022 | Redemption 100.0000 | XXX | 1,706,667 | 1,706,667 | 1,710,000 | 1,373,333 | | (69) | | (69) | | 1,709,931 | | (3,264) | (3,264) | 39,224 | 07/15/2025 | 2.B Z |
| BES2DY-ZK-4 | RIVE ENGINE LEASING LIMITED 6.095% 04/ | | 05/20/2022 | Redemption 100.0000 | XXX | 525,145 | 525,145 | 525,145 | 525,145 | | | | | | 525,145 | | | | 8,697 | 04/30/2027 | 2.C Z |
| BES2GU-Y0-4 | CLARUS CAPITAL LLC 5.000% 09/30/31 | | 06/20/2022 | Redemption 100.0000 | XXX | 1,041,534 | 1,041,534 | 1,041,534 | 795,417 | | | | | | 1,041,534 | | | | 28,378 | 09/30/2031 | 2.C Z |
| BES2KQ-MY-7 | HOMETAP INVESTMENT PARTNERS II 7.000% | | 04/08/2022 | Redemption 100.0000 | XXX | 8,139,107 | 8,139,107 | 8,139,107 | 5,926,610 | | | | | | 8,139,107 | | | | 137,235 | 11/17/2027 | 2.A Z |
| BES2M9-BR-0 | NXGEN BUYER INC 5.848% 10/31/25 | | 06/30/2022 | Redemption 100.0000 | XXX | 9,101 | 9,101 | 9,101 | | | | | | | 9,101 | | | | 278 | 10/31/2025 | 3.C Z |
| BES2MD-BV-2 | AIR CANADA TL MSN 1772 5.293% 12/30/26 | | 06/15/2022 | Redemption 100.0000 | XXX | 208,982 | 208,982 | 208,982 | 208,982 | | | | | | 208,982 | | | | 3,771 | 12/30/2026 | 2.C Z |
| BES2MD-BY-6 | AIR CANADA TL MSN 1783 5.299% 12/30/26 | | 06/15/2022 | Redemption 100.0000 | XXX | 207,977 | 207,977 | 207,977 | 207,977 | | | | | | 207,977 | | | | 3,758 | 12/30/2026 | 2.C Z |
| BES2MD-EJ-6 | MESA AIRLINES INC 6.079% 12/30/23 | | 06/15/2022 | Redemption 100.0000 | XXX | 710,343 | 710,343 | 710,343 | 670,462 | | 39,881 | | 39,881 | | 710,343 | | | | 13,027 | 12/30/2023 | 2.C Z |
| BES2MT-6N-1 | ACS AERO 3 ALPHA LTD 4.570% 01/13/26 | | 06/15/2022 | Redemption 100.0000 | XXX | 2,151,836 | 2,151,836 | 2,151,836 | | | | | | | 2,151,836 | | | | 20,951 | 01/13/2026 | 2.C Z |
| BES2NK-E5-9 | INFOGAIN CORP 6.750% 07/17/28 | | 04/26/2022 | Redemption 100.0000 | XXX | 208,333 | 208,333 | 208,333 | | | | | | | 208,333 | | | | 8,238 | 07/17/2028 | 2.C Z |
| BES2NM-3P-3 | NXGEN BUYER INC 5.813% 10/31/25 | | 06/30/2022 | Redemption 100.0000 | XXX | 3,845 | 3,845 | 3,845 | | | | | | | 3,845 | | | | 93 | 10/31/2025 | 2.C Z |
| BES2NT-DW-2 | KWOR ACQUISITION INC 9.000% 12/22/28 | | 06/27/2022 | Redemption 100.0000 | XXX | 987,804 | 987,804 | 987,804 | | | | | | | 987,804 | | | | 614 | 12/22/2028 | 2.C Z |
| BES2Q1-VK-6 | CGI AUTOMATED MANUFACTURING LL 7.040% | | 03/08/2022 | Direct Loan Funding | XXX | 1,556,150 | 1,556,150 | 1,556,150 | | | | | | | 1,556,150 | | | | | 12/17/2026 | 2.B Z |
| BES2QS-36-9 | LUV CAR WASH GROUP LLC 7.329% 03/15/27 | | 04/01/2022 | Redemption 100.0000 | XXX | 2,154 | 2,154 | 2,154 | | | | | | | 2,154 | | | | 6 | 03/15/2027 | 2.B Z |
| BES2SB-DR-7 | NXGEN BUYER INC 6.036% 10/31/25 | | 06/30/2022 | Redemption 100.0000 | XXX | 5,444 | 5,444 | 5,444 | | | | | | | 5,444 | | | | 50 | 10/31/2025 | 2.C Z |
| BES2SU-7V-3 | AERGO TL MSN 29786 7.248% 05/15/30 | | 06/15/2022 | Redemption 100.0000 | XXX | 121,370 | 121,370 | 121,370 | | | | | | | 121,370 | | | | 1,295 | 05/15/2030 | 2.B Z |
| BES2SU-7V-3 | AERGO TL MSN 29786 7.248% 05/15/30 | | 04/15/2022 | Redemption 100.0000 | XXX | 100,822 | 100,822 | 100,822 | | | | | | | 100,822 | | | | 162 | 05/15/2030 | 2.C Z |
| BES2SU-89-1 | AERGO TL MSN 29788 7.233% 01/15/30 | | 06/15/2022 | Redemption 100.0000 | XXX | 120,637 | 120,637 | 120,637 | | | | | | | 120,637 | | | | 1,285 | 01/15/2030 | 2.B Z |
| BES2SU-89-1 | AERGO TL MSN 29788 7.233% 01/15/30 | | 04/15/2022 | Redemption 100.0000 | XXX | 104,400 | 104,400 | 104,400 | | | | | | | 104,400 | | | | 168 | 01/15/2030 | 2.C Z |
| BES2SU-U0-5 | ACS NB ENGINE TL 5.500% 01/01/50 | | 06/15/2022 | Redemption 100.0000 | XXX | 296,736 | 296,736 | 296,736 | | | | | | | 296,736 | | | | 1,011 | 01/01/2050 | 2.B Z |
| BES2SW-N7-4 | ROTOLO CONSULTANTS INC 7.166% 12/20/2 | | 06/24/2022 | Various | XXX | 5,943,426 | 6,000,000 | 5,943,394 | | | 1,992 | | 1,992 | | 5,945,387 | | (1,961) | (1,961) | 76,521 | 12/20/2026 | 2.B Z |
| BES2TQ-Q9-9 | BRANCH FINANCIAL INC 9.000% 05/27/27 | | 06/24/2022 | Various | XXX | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | | | 35,000 | 05/27/2027 | 2.B Z |
| BES2U3-J0-5 | CGI AUTOMATED MANUFACTURING LL 7.000% | | 06/29/2022 | Redemption 100.0000 | XXX | 74,866 | 74,866 | 74,866 | | | | | | | 74,866 | | | | 630 | 12/17/2026 | 2.B Z |
| BES2V3-FV-0 | PICP PROJECT SPRINT INTER II L 6.500% | | 06/15/2022 | Redemption 100.0000 | XXX | 187,503 | 187,503 | 187,503 | | | | | | | 187,503 | | | | 508 | 03/31/2029 | 2.B Z |
| BGH528-W4-2 | ASP MCS ACQUISITION CORP 6.205% 05/18/ | | 05/18/2022 | Maturity | XXX | 1,188,571 | 1,188,571 | 1,188,571 | 1,188,571 | | | | | | 1,188,571 | | | | 32,590 | 05/18/2022 | 4.B FE |
| BGH77E-7S-5 | ATLAS CC ACQUISITION CORP 5.883% 05/25 | | 06/30/2022 | Redemption 100.0000 | XXX | 3,116 | 3,116 | 3,085 | 3,087 | | 3 | | 3 | | 3,089 | | 27 | 27 | 96 | 05/25/2028 | 4.C FE |
| BGH77E-9S-3 | ATLAS CC ACQUISITION CORP 5.883% 05/25 | | 06/30/2022 | Redemption 100.0000 | XXX | 634 | 634 | 627 | 627 | | 1 | | 1 | | 628 | | 6 | 6 | 20 | 05/25/2028 | 3.C FE |
| BGH77G-0R-9 | BLUE RIBBON LLC USA 6.845% 05/08/28 | | 06/30/2022 | Redemption 100.0000 | XXX | 37,500 | 37,500 | 36,563 | 36,627 | | 40 | | 40 | | 36,666 | | 834 | 834 | 1,069 | 05/08/2028 | 4.B FE |
| BGH79X-BE-7 | ARCLINE FM HOLDINGS LLC 6.904% 06/23/2 | | 06/30/2022 | Redemption 100.0000 | XXX | 2,500 | 2,500 | 2,488 | 2,488 | | 1 | | 1 | | 2,489 | | 11 | 11 | 69 | 06/23/2028 | 4.B FE |

# SCHEDULE D - PART 4

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

| 1 | 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 |
| BGH7DD-73-5 | STANDARD INDUSTRIES INC 4.112% 09/22/2 | | 06/22/2022 | Redemption 100.0000 | XXX | 7,500 | 7,500 | 7,425 | 7,427 | | 5 | | 5 | | 7,431 | | 69 | 69 | (2,043) | 09/22/2028 | 2.C FE |
| BGH7DM-SR-9 | EISNER ADVISORY GROUP 7.190% 08/13/28 | | 12/03/2021 | Tax Free Exchange | XXX | 271,366 | 272,727 | 271,364 | 271,384 | | (18) | | (18) | | 271,366 | | | | 5,350 | 08/13/2028 | . |
| BGH7GZ-2Y-0 | VECTOR WP HOLDCO INC 6.910% 10/08/28 | | 03/08/2022 | Redemption 100.0000 | XXX | 625 | 625 | 616 | 616 | | | | | | 616 | | 9 | 9 | 12 | 10/08/2028 | 4.B FE |
| BGH7GZ-3V-5 | FLORIDA FOOD PRODUCTS LLC 5.750% 10/18 | | 06/30/2022 | Redemption 100.0000 | XXX | 5,000 | 5,000 | 4,900 | 4,902 | | 6 | | 6 | | 4,908 | | 92 | 92 | 171 | 10/18/2028 | 4.B FE |
| BGH7JB-5F-8 | MICHAEL BAKER INTERNATIONAL LL 6.652% | | 06/30/2022 | Redemption 100.0000 | XXX | 2,500 | 2,500 | 2,475 | 2,475 | | 1 | | 1 | | 2,477 | | 23 | 23 | 73 | 10/26/2028 | 4.B FE |
| BGH7JL-2E-2 | ARMOR HOLDCO INC 6.152% 10/29/28 | | 06/30/2022 | Redemption 100.0000 | XXX | 500 | 500 | 495 | 495 | | | | | | 495 | | 5 | 5 | 10 | 10/29/2028 | 4.A FE |
| BGH7JQ-MX-7 | FR REFUEL LLC 5.562% 11/02/28 | | 06/30/2022 | Redemption 100.0000 | XXX | 1,656 | 1,656 | 1,642 | 1,642 | | 1 | | 1 | | 1,643 | | 13 | 13 | 54 | 11/02/2028 | 4.C FE |
| BGH7KU-6N-6 | FRANCHISE GROUP INC 4.830% 11/22/23 | | 06/22/2022 | Redemption 100.0000 | XXX | 665,276 | 665,276 | 657,791 | 658,089 | | 1,356 | | 1,356 | | 659,445 | | 5,831 | 5,831 | 18,477 | 11/22/2023 | 3.C FE |
| BGH7LW-8R-0 | SOUTHWESTERN ENERGY CO 3.250% 12/07/27 | | 06/30/2022 | Redemption 100.0000 | XXX | 1,875 | 1,875 | 1,870 | 1,870 | | | | | | 1,871 | | 4 | 4 | 34 | 12/07/2027 | 2.C FE |
| G6365@-AA-5 | NGF ALPHA LTD TERM LOAN 6.095% 08/31/2 | | 04/20/2022 | Redemption 100.0000 | XXX | 1,009,735 | 1,009,735 | 1,009,735 | 1,009,735 | | | | | | 1,009,735 | | | | 15,961 | 08/31/2029 | 2.C Z |
| 00909D-AA-1 | AIR CANADA 2020 2A PTT SERIES 144A 5.2 | A | 04/01/2022 | Redemption 100.0000 | XXX | 31,426 | 31,426 | 31,426 | 31,426 | | | | | | 31,426 | | | | 825 | 10/01/2030 | 1.G FE |
| 02124T-AA-1 | QATAR AIRWAYS 2.950% 05/14/31 | D | 05/16/2022 | Redemption 100.0000 | XXX | 176,528 | 176,528 | 175,430 | 175,504 | | 36 | | 36 | | 175,540 | | 989 | 989 | 2,604 | 05/14/2031 | 1.D PL |
| 05364D-AE-0 | AVERY POINT CLO LTD SERIES 2015-7A CLASS | C | 04/29/2022 | Paydown | XXX | | | | | | | | | | | | | | 66,226 | 01/15/2028 | 5.B FE |
| 05565Q-DB-1 | BP CAPITAL MARKETS PLC 3.119% 05/04/26 | D | 06/30/2022 | Call 100.0000 | XXX | 1,000 | 1,000 | 963 | 978 | | 2 | | 2 | | 981 | | 19 | 19 | 20 | 05/04/2026 | 1.G FE |
| 05581K-AB-7 | BNP PARIBAS SERIES 144A 3.800% 01/10/2 | D | 04/20/2022 | TD Securities (USA) LLC | XXX | 5,775,530 | 5,750,000 | 5,698,825 | 5,730,506 | | 2,834 | | 2,834 | | 5,733,340 | | 42,190 | 42,190 | 170,551 | 01/10/2024 | 1.G FE |
| 05964H-AC-9 | BANCO SANTANDER SA 3.500% 04/11/22 | D | 04/11/2022 | Maturity | XXX | 200,000 | 200,000 | 198,568 | 199,887 | | 113 | | 113 | | 200,000 | | | | 3,500 | 04/11/2022 | 1.G FE |
| 06708P-AA-4 | BARBADOS GOVERNMENT 2.000% 01/15/29 | D | 06/18/2022 | Redemption 100.0000 | XXX | 459,919 | 459,919 | 355,747 | 371,829 | | 3,921 | | 3,921 | | 375,750 | | 84,169 | 84,169 | 4,139 | 01/15/2029 | 5.A |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL SERIES 20 | D | 04/09/2022 | Paydown | XXX | 39,128 | 39,128 | 39,128 | 39,128 | | | | | | 39,128 | | | | 818 | 04/07/2028 | 2.A FE |
| 12551A-AL-9 | CIFC FUNDING LTD SERIES 2017 1A CLASS AR | D | 04/21/2022 | Paydown | XXX | 39,366 | 39,366 | 35,434 | 36,862 | | 2,505 | | 2,505 | | 39,366 | | | | 239 | 04/23/2029 | 1.A FE |
| 12807C-AA-1 | CAL FUNDING IV LTD SERIES 2020 1A CLASS | C | 06/25/2022 | Paydown | XXX | 138,125 | 138,125 | 138,094 | 138,099 | | 26 | | 26 | | 138,125 | | | | 1,419 | 09/25/2045 | 1.F FE |
| 26249B-AQ-4 | DRYDEN SENIOR LOAN FUND SERIES 2013 30A | D | 05/15/2022 | Paydown | XXX | 359,198 | 359,198 | 329,410 | 340,350 | | 18,847 | | 18,847 | | 359,198 | | | | 2,086 | 11/15/2028 | 1.A FE |
| 30610G-AA-1 | FALCON AEROSPACE LTD SERIES 2019 1 CLASS | D | 06/15/2022 | Paydown | XXX | 7,427 | 7,427 | 7,430 | 7,429 | | (2) | | (2) | | 7,427 | | | | 108 | 09/15/2039 | 2.B FE |
| 40170U-AG-8 | GUGGENHEIM CORPORATE FUNDING SERIES 2021 | D | 04/21/2022 | Paydown | XXX | 1,479,754 | 1,479,754 | 1,479,754 | 1,479,754 | | | | | | 1,479,754 | | | | 23,711 | 01/21/2034 | 2.C FE |
| 43731W-AB-1 | HOME RE LTD SERIES 2020 1 CLASS M1B 144A | C | 06/27/2022 | Paydown | XXX | 64,965 | 64,965 | 64,965 | 64,965 | | | | | | 64,965 | | | | 1,198 | 10/25/2030 | 1.E FE |
| 43731W-AB-1 | HOME RE LTD SERIES 2020 1 CLASS M1B 144A | C | 05/25/2022 | Paydown | XXX | 133,774 | 133,774 | 133,774 | 133,774 | | | | | | 133,774 | | | | 1,706 | 10/25/2030 | 2.A FE |
| 453140-AE-5 | IMPERIAL TOBACCO FINANCE SERIES 144A 3 | D | 05/21/2022 | Call 100.0000 | XXX | 200,000 | 200,000 | 199,168 | 199,876 | | 86 | | 86 | | 199,962 | | 38 | 38 | 6,250 | 07/21/2022 | 2.B FE |
| 46132F-AA-8 | INVESCO FINANCE PLC 3.125% 11/30/22 | D | 05/06/2022 | Call 100.7240 | XXX | 5,036 | 5,000 | 4,938 | 4,986 | | 5 | | 5 | | 4,991 | | 9 | 9 | 104 | 11/30/2022 | 2.A FE |
| 46651N-AA-2 | JOL AIR SERIES 2019 1 CLASS A 144A 3.9 | D | 06/15/2022 | Paydown | XXX | 22,723 | 22,723 | 21,816 | 17,541 | | 741 | | 741 | | 22,723 | | | | 372 | 04/15/2044 | 2.A FE |
| 470170-AB-7 | NCBJ 2015-1 A 5.875% 07/08/22 | C | 04/08/2022 | Paydown | XXX | 28,199 | 28,199 | 28,199 | 28,199 | | | | | | 28,199 | | | | 828 | 07/08/2022 | 3.A FE |
| 48244X-AA-0 | KDAC AIRCRAFT FINANCE LIMITED SERIES 201 | C | 06/15/2022 | Paydown | XXX | 59,260 | 59,260 | 59,140 | 59,067 | | 192 | | 192 | | 59,260 | | | | 972 | 12/15/2042 | 3.C FE |
| 48253B-AA-6 | KKR REIGN I LTD 4.920% 05/23/24 | C | 05/24/2022 | Tax Free Exchange | XXX | | | | | | | | | | | | | | (910,200) | 05/23/2024 | . |
| 52206A-AD-2 | LEASEPLAN CORPORATION NV SERIES 144A 2 | D | 03/28/2022 | Goldman Sachs & Co. | XXX | 4,635,953 | 4,750,000 | 4,739,265 | 4,743,777 | | 515 | | 515 | | 4,744,292 | | (108,339) | (108,339) | 59,177 | 10/24/2024 | 2.A FE |
| 539439-AS-8 | LLOYDS BANKING GROUP PLC 4.050% 08/16/ | D | 03/28/2022 | Goldman Sachs & Co. | XXX | 1,316,844 | 1,297,000 | 1,284,173 | 1,292,401 | | 663 | | 663 | | 1,293,063 | | 23,781 | 23,781 | 32,684 | 08/16/2023 | 1.F FE |
| 53948L-AA-5 | LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202 | C | 06/20/2022 | Paydown | XXX | 228,407 | 228,407 | 227,292 | 227,390 | | 1,016 | | 1,016 | | 228,407 | | | | 3,550 | 06/20/2047 | 1.F 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 |
| 55821T-AA-5 | MADISON PARK FUNDING LTD SERIES 2018 30A | D | 04/19/2022 | Paydown | XXX | 49,328 | 49,328 | 44,026 | 45,936 | | 3,393 | | 3,393 | | 49,328 | | | | 232 | 04/15/2029 | 1.A FE |
| 58507L-AC-3 | MEDTRONIC GLOBAL HLDINGS 3.350% 04/01/ | D | 05/17/2022 | Call 101.6260 | XXX | 5,081 | 5,000 | 4,920 | 4,949 | | 3 | | 3 | | 4,952 | | 48 | 48 | 186 | 04/01/2027 | 1.G FE |
| 59982X-AA-3 | MILL CITY SOLAR LOAN 2019 2 LT SERIES 20 | C | 06/20/2022 | Paydown | XXX | 186,602 | 186,602 | 185,703 | 185,790 | | 812 | | 812 | | 186,602 | | | | 2,746 | 06/20/2047 | 1.F FE |
| 61034W-AA-9 | MONROE CAPITAL MML CLO SERIES 2020 1A CL | D | 05/20/2022 | Paydown | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 13,997 | 08/20/2031 | 1.A FE |
| 674999-TZ-0 | ISLAY FINANCE LIMITED 7.500% 11/30/25 | B | 06/21/2022 | Redemption 100.0000 | XXX | 2,328,409 | 2,328,409 | 2,417,019 | 2,468,213 | | | | | (51,195) | 2,328,409 | (88,610) | | (88,610) | 123,053 | 11/30/2025 | 2.C Z |
| 71531Q-AA-9 | PERSHING SQUARE 5.500% 07/15/22 | D | 06/15/2022 | Call 100.0000 | XXX | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 352,917 | 07/15/2022 | 2.B FE |
| 741771-AA-7 | PRINCESS JULIANA INTL 5.500% 12/20/27 | D | 05/11/2022 | Redemption 100.0000 | XXX | 120,487 | 120,487 | 118,680 | 119,614 | | 59 | | 59 | | 119,673 | | 814 | 814 | 2,595 | 12/20/2027 | 4.A FE |
| 80306A-AA-8 | SAPPHIRE AVIATION FINANCE I SERIES 2018- | C | 06/15/2022 | Paydown | XXX | 36,824 | 36,824 | 36,635 | 36,686 | | 16 | | 16 | | 36,703 | | 122 | 122 | 639 | 03/15/2040 | 2.B FE |
| 82620K-AD-5 | SIEMENS FINANCIERINGSMAT SERIES 144A 2 | D | 05/27/2022 | Maturity | XXX | 250,000 | 250,000 | 246,015 | 249,555 | | 445 | | 445 | | 250,000 | | | | 3,625 | 05/27/2022 | 1.E FE |
| 85572R-AA-7 | START LTD SERIES 2018 1 CLASS A 144A 4 | D | 06/15/2022 | Paydown | XXX | 1,318 | 1,318 | 1,214 | | | 104 | | 104 | | 1,318 | | | | 13 | 05/15/2043 | 2.A FE |
| 87404L-AA-0 | TLWND 2019 1 SERIES 2019 1 CLASS A 144A | D | 06/15/2022 | Paydown | XXX | 5,052 | 5,052 | 4,483 | 3,103 | | 454 | | 454 | | 5,052 | | | | 76 | 12/15/2044 | 2.B FE |
| 89852T-AP-3 | TYRON PARK CLO LTD SERIES 2013 1A CLASS | D | 05/20/2022 | Paydown | XXX | | | | | | | | | | | | | | 34,968 | 04/15/2029 | 1.C FE |
| 90352J-AA-1 | UBS GROUP FUNDING SWITZE SERIES 144A 3 | D | 05/23/2022 | Call 100.0000 | XXX | 5,000,000 | 5,000,000 | 4,957,900 | 4,987,765 | | 3,380 | | 3,380 | | 4,991,145 | | 8,855 | 8,855 | 87,275 | 05/23/2023 | 1.G FE |
| BCC2N5-8N-1 | TAURUS CMBS TAURS 2020 NL1 2.000% 02/2 | B | 05/20/2022 | Paydown | XXX | 381,812 | 381,812 | 403,719 | 407,930 | | 505 | | 505 | (2,990) | 381,812 | (23,633) | | (23,633) | 3,934 | 02/20/2030 | 2.B FE |
| BES0L4-JA-5 | RIBBON FINANCE 2018 PLC 2.441% 04/20/2 | B | 04/20/2022 | Paydown | XXX | 12,105 | 12,105 | 11,727 | 12,439 | | 134 | | 134 | (533) | 12,105 | 64 | | 64 | 132 | 04/20/2028 | 2.B FE |
| BES1A4-Q4-1 | EUROPEAN RESIDENTIAL LOAN SECU 2.000% | B | 06/24/2022 | Paydown | XXX | 46,355 | 46,355 | 47,901 | 49,305 | | (63) | | (63) | (1,432) | 46,355 | (1,455) | | (1,455) | 285 | 08/24/2056 | 1.G FE |
| BES1H3-LJ-8 | MAGENTA MAGNA..20-1A 2.638% 12/20/24 | B | 06/20/2022 | Paydown | XXX | 5,419 | 5,419 | 5,730 | 6,006 | | | | | (276) | 5,419 | (311) | | (311) | 56 | 12/20/2024 | 1.G FE |
| BES2DM-HB-0 | TAURUS CMBS TAURS 21 UK4A 3.544% 08/17 | B | 05/17/2022 | Paydown | XXX | 26,120 | 26,120 | 28,751 | 27,986 | | | | | 765 | 26,120 | (2,631) | | (2,631) | 440 | 08/17/2031 | 2.C Z |
| BES2LC-M3-5 | EUROPEAN RESIDENTIAL LOAN SECU 0.000% | B | 05/25/2022 | Paydown | XXX | 208,920 | 208,920 | 209,318 | 210,386 | | 5,856 | | 5,856 | (1,049) | 208,920 | (6,273) | | (6,273) | 976 | 11/25/2060 | 1.F Z |
| BES2NT-B5-3 | PENDING 4.870% 12/22/24 | D | 06/20/2022 | Redemption 100.0000 | XXX | 282,002 | 282,002 | 282,002 | | | | | | | 282,002 | | | | 5,587 | 12/22/2024 | 2.C Z |
| BRS75T-1Y-1 | RMAC SECURITIES PLC RMACS..06-N 3.160% | B | 06/13/2022 | Paydown | XXX | 64,477 | 64,477 | 67,896 | 70,461 | | 63 | | 63 | (2,560) | 64,477 | (3,487) | | (3,487) | 852 | 06/12/2044 | 2.B FE |
| BRS8M5-QW-9 | RESLOC UK PLC RLOC 07 1X 0.180% 12/15/ | B | 06/15/2022 | Paydown | XXX | 79,045 | 79,045 | 79,763 | 80,680 | | 5,367 | | 5,367 | 652 | 79,045 | (7,654) | | (7,654) | 36 | 12/15/2043 | 1.B FE |
| G1981*-AA-2 | CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09 | D | 03/31/2022 | Redemption 100.0000 | XXX | 73,634 | 73,634 | 72,957 | 72,414 | | 543 | | 543 | | 72,957 | | 678 | 678 | 700 | 09/30/2045 | 1.D PL |
| G2960*-AA-5 | ACS SL V LTD 7.009% 03/31/25 | C | 06/20/2022 | Redemption 100.0000 | XXX | 2,557 | 2,557 | 2,557 | 2,555 | | | | | | 2,557 | | | | 90 | 03/31/2025 | 2.C Z |
| G8538#-AA-1 | STRIPES 2013-1 A1 SERIES 2013-1 CLASS A1 | D | 06/21/2022 | Paydown | XXX | 79,865 | 79,865 | 78,900 | 79,600 | | 265 | | 265 | | 79,865 | | | | 20,870 | 03/20/2023 | 4.A PL |
| Q5S45S-AH-9 | LIBERTY FUNDING PTY LTD LBRTY 2.188% 0 | B | 06/27/2022 | Paydown | XXX | 57,352 | 57,352 | 55,048 | 58,612 | | 715 | | 715 | (3,213) | 57,352 | 1,238 | | 1,238 | 600 | 03/25/2026 | 1.C FE |
| Q5S45S-AH-9 | LIBERTY FUNDING PTY LTD LBRTY 2.188% 0 | B | 04/25/2022 | Paydown | XXX | 27,756 | 27,756 | 25,720 | 27,385 | | 334 | | 334 | (1,501) | 27,756 | 1,538 | | 1,538 | 198 | 03/25/2026 | 1.E FE |
| Q5S45U-AG-6 | LIBERTY FUNDING PTY LIMITED LB 2.310% | B | 06/10/2022 | Paydown | XXX | 126,618 | 126,618 | 118,980 | 130,594 | | (388) | | (388) | (11,635) | 126,618 | 8,047 | | 8,047 | 3,436 | 06/12/2051 | 1.G FE |
| Q5S45U-AG-6 | LIBERTY FUNDING PTY LIMITED LB 2.310% | B | 04/11/2022 | Paydown | XXX | 69,894 | 69,894 | 62,164 | 68,231 | | (203) | | (203) | (6,079) | 69,894 | 7,944 | | 7,944 | 1,320 | 06/12/2051 | 3.A FE |
| Q7378J-AF-6 | PEPPER RESIDENTIAL SECURITIES 8.055% 0 | B | 06/13/2022 | Paydown | XXX | 227,514 | 227,514 | 214,145 | 229,818 | | 15 | | 15 | (15,641) | 227,514 | 13,323 | | 13,323 | 6,199 | 03/12/2061 | 3.B FE |
| Q7389M-AQ-2 | PEPPER RESIDENTIAL SECURITIES 0.000% 0 | B | 06/21/2022 | Paydown | XXX | 190,921 | 190,921 | 180,268 | 193,480 | | (1,643) | | (1,643) | (13,302) | 190,921 | 12,385 | | 12,385 | 6,060 | 09/16/2059 | 3.A FE |
| Q7389N-AD-9 | PEPPER RESIDENTIAL SECURITIES 8.795% 0 | B | 06/08/2022 | Paydown | XXX | (153,074) | (153,074) | (140,286) | (150,609) | | 1,467 | | 1,467 | 10,354 | (153,074) | (14,287) | | (14,287) | 1,885 | 01/16/2060 | 3.A FE |
| Q7389N-AD-9 | PEPPER RESIDENTIAL SECURITIES 8.795% 0 | B | 06/08/2022 | Paydown | XXX | 199,943 | 199,943 | 189,107 | 203,022 | | (1,978) | | (1,978) | (13,958) | 199,943 | 12,857 | | 12,857 | 528 | 01/16/2060 | 4.A FE |
| Q7431N-AG-0 | PEPPER ASSET FINANCE PTY LTD 2.793% 10 | B | 06/16/2022 | Paydown | XXX | 52,214 | 52,214 | 45,802 | 53,384 | | 1,125 | | 1,125 | (6,549) | 52,214 | 4,254 | | 4,254 | 474 | 10/16/2027 | 1.A FE |
| Q7431N-AG-0 | PEPPER ASSET FINANCE PTY LTD 2.793% 10 | B | 04/18/2022 | Paydown | XXX | 32,566 | 32,566 | 26,687 | 31,104 | | 656 | | 656 | (3,816) | 32,566 | 4,621 | | 4,621 | 202 | 10/16/2027 | 1.C FE |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identi-fication | 2<br>Description | 3<br>Foreign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amortization)/ Accretion | 13<br>Current Year's Other Than Temporary Impairment Recognized | 14<br>Total Change in B./A.C.V. (11+12-13) | 15<br>Total Foreign Exchange Change in B./A.C.V. | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/Stock Dividends Received During Year | 21<br>Stated Contractual Maturity Date | 22<br>NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Q744B0-AG-7 | LA TROBE FINANCIAL CAPITAL MAR 5.505% | B | 06/13/2022 | Paydown | XXX | 108,925 | 108,925 | 104,126 | 111,176 | | (950) | | (950) | (7,567) | 108,925 | 6,265 | | 6,265 | 1,957 | 08/13/2050 | 2.A FE |
| Q744B7-AJ-6 | LA TROBE FINANCIAL CAPITAL MAR 3.040% | B | 06/13/2022 | Paydown | XXX | 82,805 | 82,805 | 66,995 | 80,581 | | 2,985 | | 2,985 | (11,913) | 82,805 | 11,153 | | 11,153 | 763 | 02/11/2051 | 1.A FE |
| Q744BB-AF-5 | TRITON TRUST SERIES TRTN 19 3 CLASS C | B | 06/13/2022 | Paydown | XXX | 22,081 | 22,081 | 21,134 | 21,936 | | 417 | | 417 | (728) | 22,081 | 456 | | 456 | 232 | 04/12/2051 | 1.E FE |
| Q7S1D2-AJ-5 | RESIMAC MBS TRUST SERIES RESI 19 2X CLAS | B | 06/10/2022 | Paydown | XXX | 152,770 | 152,770 | 146,414 | 151,888 | | 1,492 | | 1,492 | (5,038) | 152,770 | 4,427 | | 4,427 | 1,781 | 02/10/2051 | 1.D FE |
| Z94500-M9-5 | PEPPER I PRIME 2018 2 TRUST PE 4.590% | B | 06/13/2022 | Paydown | XXX | 353,381 | 353,381 | 360,845 | 357,849 | | (2,135) | | (2,135) | 2,936 | 353,381 | (5,269) | | (5,269) | 5,732 | 03/13/2050 | 1.F Z |
| Z9451Q-X9-5 | LA TROBE FINANCIAL CAPITAL MAR 4.940% | B | 06/13/2022 | Paydown | XXX | 243,049 | 243,049 | 249,810 | 247,747 | | (1,102) | | (1,102) | 2,033 | 243,049 | (5,630) | | (5,630) | 4,231 | 03/12/2050 | 2.B FE |
| Z9451Q-XA-2 | LA TROBE FINANCIAL CAPITAL MAR 6.940% | B | 06/13/2022 | Paydown | XXX | 42,099 | 42,099 | 42,921 | 42,575 | | 150 | | 150 | 349 | 42,099 | (975) | | (975) | 1,087 | 03/12/2050 | 3.A FE |
| Z95GNT-XZ-2 | RATHLIN RESIDENTIAL RARES..21 1 2.000% | B | 06/27/2022 | Paydown | XXX | 89,943 | 89,943 | 97,097 | 94,453 | | 1,455 | | 1,455 | 2,648 | 89,943 | (8,612) | | (8,612) | 561 | 09/27/2075 | 1.F Z |
| 12560D-AC-2 | CIP VIII PRIVATE EQUITY BACKED SUB | C | 06/30/2022 | Transfer to BA | XXX | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | | 10/15/2035 | 5.B |
| 78408Q-AB-2 | SAIL | | 06/30/2022 | Transfer to BA | XXX | 2,624 | 2,624 | 2,624 | 2,624 | | | | | | 2,624 | | | | | 04/15/2050 | 5.B Z |
| BES2LW-NY-2 | CHANNEL FUNDING LLC | | 06/30/2022 | Transfer to BA | XXX | 11,539,271 | 11,539,271 | 11,539,271 | 11,539,271 | | | | | | 11,539,271 | | | | | 01/18/2033 | 6. Z |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 287,253,011 | 287,136,871 | 287,671,592 | 249,489,827 | 2,245 | 91,995 | 14,118 | 80,122 | (141,238) | 287,205,945 | (80,255) | 82,981 | 2,726 | 8,885,514 | XXX | XXX |
| Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | | |
| 064159-HB-5 | BANK OF NOVA SCOTIA 4.500% 12/16/25 | A | 03/28/2022 | Goldman Sachs & Co. | XXX | 10,551,168 | 10,256,000 | 10,986,510 | 10,597,196 | | (19,564) | | (19,564) | | 10,577,632 | | (26,464) | (26,464) | 133,328 | 12/16/2025 | 2.A FE |
| 89352H-AC-3 | TRANSCANADA PIPELINES BASIC 3.621% 05/ | A | 03/28/2022 | Goldman Sachs & Co. | XXX | 7,000,080 | 8,889,000 | 8,795,838 | 6,449,871 | | 229,608 | | 229,608 | | 6,679,479 | | 320,609 | 320,609 | 82,588 | 05/15/2067 | 2.C FE |
| 1309999999 - Bonds - Hybrid Securities | | | | | | 17,551,248 | 19,145,000 | 19,782,348 | 17,047,067 | | 210,044 | | 210,044 | | 17,257,111 | | 294,145 | 294,145 | 215,916 | XXX | XXX |
| Bonds - Parent, Subsidiaries, and Affiliates | | | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Certificates of Deposit | | | | | | | | | | | | | | | | | | | | | |
| 2509999997 - Bonds - Subtotals - Bonds - Part 4 | | | | | | 313,911,677 | 315,389,289 | 316,652,862 | 275,768,219 | 2,245 | 191,729 | 14,118 | 179,856 | (141,238) | 313,584,082 | (80,255) | 363,519 | 283,264 | 9,178,978 | XXX | XXX |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 313,911,677 | 315,389,289 | 316,652,862 | 275,768,219 | 2,245 | 191,729 | 14,118 | 179,856 | (141,238) | 313,584,082 | (80,255) | 363,519 | 283,264 | 9,178,978 | 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 | | | | | | 313,911,677 | XXX | 316,652,862 | 275,768,219 | 2,245 | 191,729 | 14,118 | 179,856 | (141,238) | 313,584,082 | (80,255) | 363,519 | 283,264 | 9,178,978 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>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 | | | | | | | | | | | | | | | | | | | | | | |
| European Payor Swaption 12 YR Call + 5 YR | Fixed Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 06/07/2012 | 06/11/2029 | 1 | 75,000,000 | 3 Months LIBOR / (5%) | 1,665,000 | | | 548,569 | | 548,569 | 429,478 | | | | | | (b) 0440 |
| 0159999999 - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 1,665,000 | | | 548,569 | XXX | 548,569 | 429,478 | | | | | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | | | | | | |
| 0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other | | | | | | | | | | 1,665,000 | | | 548,569 | XXX | 548,569 | 429,478 | | | | | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | | | | | | |
| 0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants | | | | | | | | | | 1,665,000 | | | 548,569 | XXX | 548,569 | 429,478 | | | | | XXX | XXX |
| 0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options | | | | | | | | | | 1,665,000 | | | 548,569 | XXX | 548,569 | 429,478 | | | | | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | | | | | | |

# 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 - 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 | | | | | | | | | | | | | | | | | | | | | | |
| 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 | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 04/29/2009 | 05/01/2024 | 1 | 50,000,000 | 3.425% / (3 Months LIBOR) | | | 706,794 | 194,748 | | 194,748 | (2,576,342) | | | | 338,849 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 06/25/2009 | 06/29/2029 | 1 | 30,000,000 | 4.0885% / (3 Months LIBOR) | | | 519,948 | 1,784,466 | | 1,784,466 | (3,795,753) | | | | 396,804 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 12/15/2010 | 12/17/2030 | 1 | 35,000,000 | 4.246% / (3 Months LIBOR) | | | 619,496 | 2,935,507 | | 2,935,507 | (5,085,846) | | | | 509,170 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 04/08/2011 | 04/12/2031 | 1 | 10,500,000 | 4.28625% / (3 Months LIBOR) | | | 195,061 | 986,725 | | 986,725 | (1,529,101) | | | | 155,590 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 06/14/2011 | 06/16/2031 | 1 | 30,000,000 | 3.88% / (3 Months LIBOR) | | | 477,621 | 1,786,114 | | 1,786,114 | (4,419,621) | | | | 449,024 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 08/02/2011 | 08/04/2026 | 1 | 40,000,000 | 3.2675% / (3 Months LIBOR) | | | 532,608 | 239,686 | | 239,686 | (3,219,717) | | | | 404,763 | | (b) 0411 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | ROYAL BANK OF CANADA-ES7IP3U3RHIGC71XBU11 | 02/02/2012 | 02/06/2037 | 1 | 50,000,000 | 2.65125% / (3 Months LIBOR) | | | 509,279 | (3,127,469) | | (3,127,469) | (9,601,309) | | | | 955,459 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | ROYAL BANK OF CANADA-ES7IP3U3RHIGC71XBU11 | 02/03/2012 | 02/07/2032 | 1 | 75,000,000 | 2.6475% / (3 Months LIBOR) | | | 773,170 | (2,836,386) | | (2,836,386) | (10,411,490) | | | | 1,162,326 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 02/03/2012 | 02/07/2032 | 1 | 75,000,000 | 2.65% / (3 Months LIBOR) | | | 774,108 | (2,820,720) | | (2,820,720) | (10,413,621) | | | | 1,162,326 | | (b) 0411 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 02/03/2012 | 02/07/2037 | 1 | 50,000,000 | 2.795% / (3 Months LIBOR) | | | 552,322 | (2,275,702) | | (2,275,702) | (9,735,623) | | | | 955,549 | | (b) 0411 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 02/10/2012 | 02/14/2037 | 1 | 20,000,000 | 2.74% / (3 Months LIBOR) | | | 214,855 | (1,048,637) | | (1,048,637) | (3,885,170) | | | | 382,470 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 04/09/2012 | 04/11/2042 | 1 | 50,000,000 | 2.87% / (3 Months LIBOR) | | | 576,259 | (2,114,695) | | (2,114,695) | (11,918,331) | | | | 1,111,895 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27 | 04/17/2012 | 04/19/2032 | 1 | 73,000,000 | 2.70875% / (3 Months LIBOR) | | | 786,204 | (2,371,447) | | (2,371,447) | (10,269,187) | | | | 1,142,878 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 05/15/2012 | 05/17/2027 | 1 | 100,000,000 | 2.36% / (3 Months LIBOR) | | | 866,620 | (3,382,767) | | (3,382,767) | (8,471,877) | | | | 1,104,406 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 05/17/2012 | 05/21/2042 | 1 | 75,000,000 | 2.51375% / (3 Months LIBOR) | | | 715,976 | (7,348,231) | | (7,348,231) | (17,399,960) | | | | 1,672,453 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 06/01/2012 | 06/07/2042 | 1 | 100,000,000 | 2.2875% / (3 Months LIBOR) | | | 856,443 | (13,316,021) | | (13,316,021) | (22,727,901) | | | | 2,232,545 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27 | 07/24/2012 | 07/26/2042 | 1 | 50,000,000 | 2.30375% / (3 Months LIBOR) | | | 428,464 | (6,441,197) | | (6,441,197) | (11,323,118) | | | | 1,120,022 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27 | 10/01/2012 | 10/03/2042 | 1 | 80,000,000 | 2.60375% / (3 Months LIBOR) | | | 811,564 | (6,596,975) | | (6,596,975) | (18,773,399) | | | | 1,800,449 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CITIBANK NA-E570DZWZ7FF32TWEFA76 | 04/05/2013 | 04/09/2043 | 1 | 15,000,000 | 2.775% / (3 Months LIBOR) | | | 165,889 | (832,244) | | (832,244) | (3,637,182) | | | | 341,845 | | (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% / (3 Months LIBOR) | | | 2,439,708 | (3,563,155) | | (3,563,155) | (45,831,792) | | | | 4,345,647 | | (b) 0411 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>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 | 10/24/2014 | 10/28/2044 | 1 | 100,000,000 | 3.025% / (3 Months LIBOR) | | | 1,215,865 | (539,421) | | (539,421) | (25,525,267) | | | | 2,362,727 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/28/2014 | 11/12/2044 | 1 | 35,000,000 | 3.05% / (3 Months LIBOR) | | | 426,910 | (34,943) | | (34,943) | (8,963,547) | | | | 827,714 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/02/2015 | 06/04/2045 | 1 | 52,000,000 | 2.796% / (3 Months LIBOR) | | | 583,835 | (2,145,059) | | (2,145,059) | (13,065,628) | | | | 1,245,004 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/02/2015 | 06/04/2035 | 1 | 33,000,000 | 3 Months LIBOR / (2.717%) | | | (357,476) | 1,368,297 | | 1,368,297 | 5,680,483 | | | | 593,269 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/30/2015 | 10/01/2030 | 1 | 20,000,000 | 2.2865% / (3 Months LIBOR) | | | 169,654 | (1,099,977) | | (1,099,977) | (2,358,442) | | | | 287,309 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/20/2016 | 01/22/2026 | 1 | 30,000,000 | 1.846% / (3 Months LIBOR) | | | 190,015 | (1,215,374) | | (1,215,374) | (1,886,685) | | | | 283,205 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/20/2016 | 01/22/2046 | 1 | 9,000,000 | 2.31% / (3 Months LIBOR) | | | 77,885 | (1,109,735) | | (1,109,735) | (2,155,180) | | | | 218,446 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 02/11/2016 | 02/16/2031 | 1 | 8,000,000 | 1.765% / (3 Months LIBOR) | | | 45,799 | (774,002) | | (774,002) | (928,140) | | | | 117,524 | | (b) 0411 |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 02/11/2016 | 02/16/2023 | 1 | 35,000,000 | 1.2345% / (3 Months LIBOR) | | | 107,532 | (363,807) | | (363,807) | (622,215) | | | | 139,171 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/08/2016 | 09/12/2046 | 1 | 50,000,000 | 1.91153% / (3 Months LIBOR) | | | | (2,400,738) | | (2,400,738) | (2,906,122) | | | | 1,229,903 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/08/2016 | 12/12/2036 | 1 | 40,000,000 | 3 Months LIBOR / (2.5625%) | | | (382,515) | 2,638,192 | | 2,638,192 | 7,396,139 | | | | 760,345 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 02/16/2017 | 02/21/2047 | 1 | 30,000,000 | 3 Months LIBOR / (2.6941%) | | | (313,443) | 1,646,278 | | 1,646,278 | 7,711,674 | | | | 744,673 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 02/17/2017 | 02/21/2047 | 1 | 32,000,000 | 3 Months LIBOR / (2.6603%) | | | (328,931) | 1,947,154 | | 1,947,154 | 8,188,738 | | | | 794,318 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 03/13/2017 | 03/15/2047 | 1 | 22,000,000 | 3 Months LIBOR / (2.859%) | | | (242,117) | 559,472 | | 559,472 | 5,786,145 | | | | 546,760 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/22/2017 | 11/24/2032 | 1 | 42,710,000 | 2.4825% / (3 Months LIBOR) | | | 401,430 | (2,217,633) | | (2,217,633) | (6,071,472) | | | | 688,805 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/22/2017 | 11/24/2037 | 1 | 67,557,000 | 3 Months LIBOR / (2.545%) | | | (656,078) | 4,896,714 | | 4,896,714 | 13,061,305 | | | | 1,325,700 | | (b) 0410 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/22/2017 | 11/24/2047 | 1 | 24,967,000 | 2.569% / (3 Months LIBOR) | | | 245,462 | (1,885,667) | | (1,885,667) | (6,396,716) | | | | 629,171 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/22/2017 | 11/24/2047 | 1 | 13,612,000 | 2.5555% / (3 Months LIBOR) | | | 132,907 | (1,061,250) | | (1,061,250) | (3,480,950) | | | | 343,024 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/22/2017 | 11/24/2022 | 1 | 63,047,000 | 3 Months LIBOR / (2.115%) | | | (476,728) | 87,393 | | 87,393 | 1,016,143 | | | | 199,985 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/17/2018 | 01/19/2023 | 1 | 50,000,000 | 3 Months LIBOR / (2.455%) | | | (475,059) | 105,865 | | 105,865 | 1,108,389 | | | | 186,377 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/17/2018 | 01/19/2028 | 1 | 35,000,000 | 3 Months LIBOR / (2.609%) | | | (359,491) | 751,909 | | 751,909 | 3,196,777 | | | | 412,462 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 03/13/2018 | 03/15/2048 | 1 | 10,000,000 | 3 Months LIBOR / (3.018%) | | | (118,003) | (67,929) | | (67,929) | 2,738,469 | | | | 253,517 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 03/13/2018 | 03/15/2025 | 1 | 40,000,000 | 3 Months LIBOR / (2.862%) | | | (440,813) | 248,713 | | 248,713 | 2,367,290 | | | | 329,104 | | (b) 0410 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 04/02/2018 | 04/04/2048 | 1 | 190,000,000 | 2.8595% / (3 Months LIBOR) | | | 2,170,426 | (4,269,002) | | (4,269,002) | (51,106,015) | | | | 4,821,957 | | (b) 0411 |
| 20 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 04/02/2018 | 04/04/2038 | 1 | 140,000,000 | 2.879% / (3 Months LIBOR) | | | 1,612,912 | (4,524,347) | | (4,524,347) | (28,494,729) | | | | 2,779,080 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 04/02/2018 | 04/04/2033 | 1 | 200,000,000 | 2.8555% / (3 Months LIBOR) | | | 2,280,659 | (4,029,149) | | (4,029,149) | (30,252,195) | | | | 3,280,624 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2023 | 1 | 150,000,000 | 3 Months LIBOR / (2.9185%) | | | (1,716,569) | 319,216 | | 319,216 | 5,085,618 | | | | 729,969 | | (b) 0410 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2028 | 1 | 79,977,000 | 3.018% / (3 Months LIBOR) | | | 955,029 | (577) | | (577) | (7,865,609) | | | | 975,371 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2023 | 1 | 55,000,000 | 3 Months LIBOR / (2.9255%) | | | (631,333) | 113,463 | | 113,463 | 1,866,692 | | | | 267,655 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2033 | 1 | 20,824,000 | 3.073% / (3 Months LIBOR) | | | 254,392 | 7,460 | | 7,460 | (3,236,841) | | | | 344,520 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2023 | 1 | 65,000,000 | 3 Months LIBOR / (2.9075%) | | | (740,271) | 144,981 | | 144,981 | 2,200,118 | | | | 316,320 | | (b) 0410 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/07/2018 | 06/11/2048 | 1 | 14,646,000 | 3.037% / (3 Months LIBOR) | | | 176,284 | 166,723 | | 166,723 | (4,036,772) | | | | 373,037 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/08/2018 | 06/12/2023 | 1 | 55,000,000 | 3 Months LIBOR / (2.916%) | | | (623,171) | 118,326 | | 118,326 | 1,864,003 | | | | 268,042 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/15/2018 | 06/19/2023 | 1 | 32,131,000 | 3 Months LIBOR / (2.9545%) | | | (366,377) | 82,574 | | 82,574 | 1,131,522 | | | | 158,162 | | (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) |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/15/2018 | 06/19/2025 | 1 | 23,550,000 | 2.976% / (3 Months LIBOR) | | | 271,063 | (78,891) | | (78,891) | (1,486,513) | | | | 202,946 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 06/27/2018 | 06/29/2033 | 1 | 15,000,000 | 2.983% / (3 Months LIBOR) | | | 177,061 | (133,523) | | (133,523) | (2,333,659) | | | | 248,724 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 07/25/2018 | 07/27/2038 | 1 | 20,000,000 | 3 Months LIBOR / (3.0845%) | | | (249,503) | 122,667 | | 122,667 | 4,201,992 | | | | 400,923 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 08/15/2018 | 08/17/2033 | 1 | 15,000,000 | 3% / (3 Months LIBOR) | | | 177,993 | (105,948) | | (105,948) | (2,350,996) | | | | 250,236 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/05/2018 | 09/07/2023 | 1 | 25,000,000 | 3 Months LIBOR / (2.9135%) | | | (292,361) | 88,282 | | 88,282 | 971,268 | | | | 136,257 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/13/2018 | 09/17/2033 | 1 | 2,000,000 | 3.108% / (3 Months LIBOR) | | | 24,020 | 5,436 | | 5,436 | (318,824) | | | | 33,492 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/14/2018 | 09/18/2023 | 1 | 22,000,000 | 3 Months LIBOR / (3.0205%) | | | (255,631) | 68,178 | | 68,178 | 894,126 | | | | 121,416 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 09/14/2018 | 09/18/2033 | 1 | 8,365,000 | 3.114% / (3 Months LIBOR) | | | 101,108 | 26,302 | | 26,302 | (1,335,452) | | | | 140,096 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/11/2018 | 10/15/2033 | 1 | 20,000,000 | 3.297% / (3 Months LIBOR) | | | 274,492 | 416,180 | | 416,180 | (3,257,563) | | | | 336,060 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/24/2018 | 10/26/2048 | 1 | 25,000,000 | 3.2725% / (3 Months LIBOR) | | | 335,326 | 1,404,825 | | 1,404,825 | (7,170,967) | | | | 641,342 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/26/2018 | 10/30/2033 | 1 | 20,000,000 | 3.2425% / (3 Months LIBOR) | | | 264,745 | 316,031 | | 316,031 | (3,249,548) | | | | 336,671 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/26/2018 | 10/30/2028 | 1 | 20,000,000 | 3.1695% / (3 Months LIBOR) | | | 257,445 | 170,761 | | 170,761 | (2,085,433) | | | | 251,702 | | (b) 0411 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 10/03/2018 | 10/05/2028 | 1 | 5,000,000 | 3 Months LIBOR / (3.232%) | | | (66,603) | (57,822) | | (57,822) | 521,456 | | | | 62,585 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/19/2018 | 11/21/2033 | 1 | 20,000,000 | 3.212% / (3 Months LIBOR) | | | 260,752 | 258,051 | | 258,051 | (3,249,581) | | | | 337,564 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 11/27/2018 | 11/29/2023 | 1 | 40,000,000 | 3 Months LIBOR / (3.0415%) | | | (491,610) | 111,314 | | 111,314 | 1,752,186 | | | | 237,947 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/04/2018 | 12/06/2023 | 1 | 40,000,000 | 3 Months LIBOR / (2.9325%) | | | (471,376) | 166,564 | | 166,564 | 1,732,175 | | | | 239,552 | | (b) 0410 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/04/2018 | 12/06/2048 | 1 | 9,125,000 | 3.074% / (3 Months LIBOR) | | | 113,989 | 186,027 | | 186,027 | (2,551,104) | | | | 234,588 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/06/2018 | 12/10/2033 | 1 | 13,000,000 | 3.0095% / (3 Months LIBOR) | | | 155,077 | (86,208) | | (86,208) | (2,082,104) | | | | 219,917 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/17/2018 | 12/19/2048 | 1 | 14,000,000 | 3.0125% / (3 Months LIBOR) | | | 163,696 | 117,972 | | 117,972 | (3,893,842) | | | | 360,159 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/17/2018 | 12/19/2028 | 1 | 10,000,000 | 2.9195% / (3 Months LIBOR) | | | 112,276 | (63,459) | | (63,459) | (1,039,433) | | | | 127,203 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/17/2018 | 12/19/2033 | 1 | 12,000,000 | 2.9905% / (3 Months LIBOR) | | | 138,991 | (110,846) | | (110,846) | (1,929,925) | | | | 203,218 | | (b) 0411 |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/18/2018 | 12/20/2025 | 1 | 12,000,000 | 2.7825% / (3 Months LIBOR) | | | 126,511 | (108,883) | | (108,883) | (813,320) | | | | 111,837 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/19/2018 | 12/21/2028 | 1 | 10,000,000 | 2.805% / (3 Months LIBOR) | | | 106,573 | (130,487) | | (130,487) | (1,030,402) | | | | 127,257 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/20/2018 | 12/24/2033 | 1 | 14,000,000 | 2.876% / (3 Months LIBOR) | | | 155,278 | (287,748) | | (287,748) | (2,235,040) | | | | 237,230 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/20/2018 | 12/24/2028 | 1 | 10,000,000 | 2.845% / (3 Months LIBOR) | | | 109,363 | (108,256) | | (108,256) | (1,036,564) | | | | 127,338 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/21/2018 | 12/27/2048 | 1 | 15,000,000 | 2.9305% / (3 Months LIBOR) | | | 172,464 | (102,433) | | (102,433) | (4,129,005) | | | | 386,044 | | (b) 0411 |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 12/21/2018 | 12/27/2025 | 1 | 15,000,000 | 2.7645% / (3 Months LIBOR) | | | 160,014 | (147,035) | | (147,035) | (1,020,111) | | | | 140,182 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/03/2019 | 01/07/2034 | 1 | 12,000,000 | 2.7215% / (3 Months LIBOR) | | | 129,170 | (428,999) | | (428,999) | (1,894,554) | | | | 203,679 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/03/2019 | 01/07/2029 | 1 | 8,000,000 | 2.594% / (3 Months LIBOR) | | | 81,013 | (205,594) | | (205,594) | (815,249) | | | | 102,171 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/07/2019 | 01/09/2024 | 1 | 25,000,000 | 3 Months LIBOR / (2.597%) | | | (254,231) | 251,202 | | 251,202 | 1,091,434 | | | | 154,501 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/09/2019 | 01/11/2029 | 1 | 5,000,000 | 3 Months LIBOR / (2.7715%) | | | (55,163) | 75,719 | | 75,719 | 517,084 | | | | 63,910 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/15/2019 | 01/17/2029 | 1 | 8,000,000 | 3 Months LIBOR / (2.7665%) | | | (88,583) | 122,902 | | 122,902 | 827,597 | | | | 102,385 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/18/2019 | 01/22/2024 | 1 | 10,000,000 | 3 Months LIBOR / (2.719%) | | | (106,988) | 82,125 | | 82,125 | 446,846 | | | | 62,516 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39 | 01/22/2019 | 01/24/2024 | 1 | 42,000,000 | 3 Months LIBOR / (2.674%) | | | (439,421) | 373,714 | | 373,714 | 1,870,030 | | | | 263,028 | | (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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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% / (3 Months LIBOR) | | | 182,070 | (307,709) | | (307,709) | (2,533,355) | | | | 268,684 | | (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 | 3 Months LIBOR / (2.751%) | | | (86,611) | 130,150 | | 130,150 | 830,072 | | | | 102,833 | | (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% / (3 Months LIBOR) | | | 247,529 | (255,636) | | (255,636) | (1,121,504) | | | | 160,077 | | (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 | 3 Months LIBOR / (2.634%) | | | (184,604) | 255,208 | | 255,208 | 1,249,255 | | | | 174,326 | | (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 | 3 Months LIBOR / (2.8545%) | | | (112,766) | 364,405 | | 364,405 | 2,101,407 | | | | 204,099 | | (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 | 3 Months LIBOR / (2.713%) | | | (106,705) | 182,626 | | 182,626 | 1,038,355 | | | | 129,126 | | (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 | 3 Months LIBOR / (2.794%) | | | (110,919) | 133,175 | | 133,175 | 1,045,523 | | | | 129,232 | | (b) 0410 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2024 | 1 | 111,218,000 | 2.523% / (3 Months LIBOR) | | | 1,052,822 | (1,271,043) | | (1,271,043) | (5,016,447) | | | | 724,512 | | (b) 0411 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2049 | 1 | 25,000,000 | 3 Months LIBOR / (2.8625%) | | | (279,095) | 450,130 | | 450,130 | 6,824,520 | | | | 645,862 | | (b) 0410 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2024 | 1 | 183,559,000 | 2.538% / (3 Months LIBOR) | | | 1,751,390 | (2,052,536) | | (2,052,536) | (8,294,050) | | | | 1,195,767 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2039 | 1 | 55,000,000 | 3 Months LIBOR / (2.8595%) | | | (613,183) | 1,961,504 | | 1,961,504 | 11,575,609 | | | | 1,123,651 | | (b) 0410 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2024 | 1 | 75,520,000 | 2.5215% / (3 Months LIBOR) | | | 714,328 | (864,934) | | (864,934) | (3,405,697) | | | | 491,963 | | (b) 0411 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2029 | 1 | 40,000,000 | 3 Months LIBOR / (2.6805%) | | | (410,152) | 811,365 | | 811,365 | 4,153,136 | | | | 517,563 | | (b) 0410 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2024 | 1 | 85,000,000 | 2.522% / (3 Months LIBOR) | | | 804,210 | (972,810) | | (972,810) | (3,833,440) | | | | 553,719 | | (b) 0411 |
| 7 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2026 | 1 | 62,092,000 | 3 Months LIBOR / (2.575%) | | | (603,925) | 988,521 | | 988,521 | 4,255,219 | | | | 596,867 | | (b) 0410 |
| 7 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/07/2019 | 03/11/2026 | 1 | 45,000,000 | 3 Months LIBOR / (2.582%) | | | (439,258) | 705,438 | | 705,438 | 3,085,859 | | | | 432,568 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/22/2019 | 04/24/2034 | 1 | 8,000,000 | 2.7095% / (3 Months LIBOR) | | | 85,119 | (303,012) | | (303,012) | (1,285,183) | | | | 137,501 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/22/2019 | 04/24/2039 | 1 | 6,370,000 | 3 Months LIBOR / (2.762%) | | | (69,448) | 313,727 | | 313,727 | 1,337,118 | | | | 130,608 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/02/2019 | 05/07/2029 | 1 | 5,655,000 | 3 Months LIBOR / (2.563%) | | | (55,908) | 160,103 | | 160,103 | 593,094 | | | | 74,018 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/02/2019 | 05/07/2034 | 1 | 8,000,000 | 2.679% / (3 Months LIBOR) | | | 83,731 | (327,766) | | (327,766) | (1,284,029) | | | | 137,708 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/02/2019 | 05/07/2039 | 1 | 3,182,000 | 3 Months LIBOR / (2.729%) | | | (34,100) | 170,543 | | 170,543 | 666,271 | | | | 65,311 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/15/2019 | 05/17/2034 | 1 | 8,000,000 | 2.4805% / (3 Months LIBOR) | | | 74,150 | (487,112) | | (487,112) | (1,262,993) | | | | 137,867 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/15/2019 | 05/17/2039 | 1 | 6,346,000 | 3 Months LIBOR / (2.537%) | | | (60,612) | 502,118 | | 502,118 | 1,303,268 | | | | 130,359 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/23/2019 | 05/28/2039 | 1 | 15,834,000 | 3 Months LIBOR / (2.428%) | | | (146,033) | 1,483,662 | | 1,483,662 | 3,219,709 | | | | 325,551 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/23/2019 | 05/28/2034 | 1 | 20,000,000 | 2.3705% / (3 Months LIBOR) | | | 178,705 | (1,441,328) | | (1,441,328) | (3,134,027) | | | | 345,104 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/31/2019 | 06/04/2049 | 1 | 3,300,000 | 2.3235% / (3 Months LIBOR) | | | 29,255 | (391,391) | | (391,391) | (836,511) | | | | 85,625 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 06/07/2019 | 06/11/2034 | 1 | 7,676,000 | 2.235% / (3 Months LIBOR) | | | 61,610 | (659,873) | | (659,873) | (1,189,368) | | | | 132,664 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 06/07/2019 | 06/11/2039 | 1 | 6,060,000 | 3 Months LIBOR / (2.301%) | | | (50,639) | 671,561 | | 671,561 | 1,216,105 | | | | 124,736 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 07/17/2019 | 07/19/2034 | 1 | 9,000,000 | 2.14% / (3 Months LIBOR) | | | 71,336 | (871,520) | | (871,520) | (1,396,267) | | | | 156,222 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 07/17/2019 | 07/19/2039 | 1 | 7,091,000 | 3 Months LIBOR / (2.206%) | | | (58,545) | 882,693 | | 882,693 | 1,417,244 | | | | 146,405 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/01/2019 | 08/05/2034 | 1 | 10,000,000 | 1.9485% / (3 Months LIBOR) | | | 67,131 | (1,167,422) | | (1,167,422) | (1,528,025) | | | | 173,915 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/02/2019 | 08/06/2034 | 1 | 11,252,000 | 1.9155% / (3 Months LIBOR) | | | 73,215 | (1,351,476) | | (1,351,476) | (1,714,063) | | | | 195,711 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/05/2019 | 08/07/2049 | 1 | 12,576,000 | 1.8666% / (3 Months LIBOR) | | | 80,504 | (2,581,837) | | (2,581,837) | (2,979,736) | | | | 327,367 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/05/2019 | 08/07/2034 | 1 | 22,248,000 | 1.7555% / (3 Months LIBOR) | | | 130,127 | (3,034,587) | | (3,034,587) | (3,337,798) | | | | 387,014 | | (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) |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/05/2019 | 08/07/2026 | 1 | 22,458,000 | 1.522% / (3 Months LIBOR) | | | 105,136 | (1,309,332) | | (1,309,332) | (1,506,278) | | | | 227,482 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/07/2019 | 08/09/2029 | 1 | 21,000,000 | 1.4955% / (3 Months LIBOR) | | | 93,302 | (2,051,227) | | (2,051,227) | (2,064,109) | | | | 279,982 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/07/2019 | 08/09/2049 | 1 | 16,500,000 | 1.7215% / (3 Months LIBOR) | | | 91,954 | (3,837,647) | | (3,837,647) | (3,817,259) | | | | 429,557 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/08/2019 | 08/12/2034 | 1 | 7,399,000 | 1.709% / (3 Months LIBOR) | | | 40,638 | (1,045,367) | | (1,045,367) | (1,105,819) | | | | 128,782 | | (b) 0411 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/08/2019 | 08/12/2024 | 1 | 20,704,000 | 1.4545% / (3 Months LIBOR) | | | 87,369 | (729,079) | | (729,079) | (929,781) | | | | 150,695 | | (b) 0411 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/12/2019 | 08/14/2049 | 1 | 8,249,000 | 1.742% / (3 Months LIBOR) | | | 47,455 | (1,886,247) | | (1,886,247) | (1,914,587) | | | | 214,806 | | (b) 0411 |
| 5 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/12/2019 | 08/14/2024 | 1 | 25,000,000 | 1.4245% / (3 Months LIBOR) | | | 104,132 | (896,556) | | (896,556) | (1,119,560) | | | | 182,199 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/12/2019 | 08/14/2034 | 1 | 14,744,000 | 1.651% / (3 Months LIBOR) | | | 78,110 | (2,169,943) | | (2,169,943) | (2,191,016) | | | | 256,681 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/14/2019 | 08/16/2034 | 1 | 14,691,000 | 1.5645% / (3 Months LIBOR) | | | 69,376 | (2,292,450) | | (2,292,450) | (2,165,446) | | | | 255,816 | | (b) 0411 |
| 10 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/14/2019 | 08/16/2029 | 1 | 12,789,000 | 1.4835% / (3 Months LIBOR) | | | 55,214 | (1,260,669) | | (1,260,669) | (1,256,641) | | | | 170,739 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/22/2019 | 08/27/2039 | 1 | 17,000,000 | 3 Months LIBOR / (1.6895%) | | | (92,678) | 3,306,645 | | 3,306,645 | 3,213,703 | | | | 352,090 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 08/29/2019 | 09/03/2024 | 1 | 20,641,000 | 3 Months LIBOR / (1.3445%) | | | (82,561) | 785,895 | | 785,895 | 923,038 | | | | 152,357 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/05/2019 | 09/09/2024 | 1 | 41,300,000 | 3 Months LIBOR / (1.384%) | | | (161,755) | 1,550,036 | | 1,550,036 | 1,864,969 | | | | 305,993 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/05/2019 | 09/09/2029 | 1 | 21,240,000 | 3 Months LIBOR / (1.472%) | | | (92,534) | 2,125,726 | | 2,125,726 | 2,095,486 | | | | 284,867 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/09/2019 | 09/11/2039 | 1 | 11,400,000 | 3 Months LIBOR / (1.659%) | | | (58,668) | 2,267,519 | | 2,267,519 | 2,149,332 | | | | 236,390 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/09/2019 | 09/11/2049 | 1 | 8,175,000 | 3 Months LIBOR / (1.6975%) | | | (43,645) | 1,937,934 | | 1,937,934 | 1,883,233 | | | | 213,180 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/10/2019 | 09/12/2039 | 1 | 8,634,000 | 3 Months LIBOR / (1.7545%) | | | (47,685) | 1,605,727 | | 1,605,727 | 1,645,754 | | | | 179,048 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/10/2019 | 09/12/2024 | 1 | 20,720,000 | 3 Months LIBOR / (1.515%) | | | (89,622) | 722,260 | | 722,260 | 952,098 | | | | 153,802 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/13/2019 | 09/17/2049 | 1 | 8,435,000 | 3 Months LIBOR / (1.9265%) | | | (51,474) | 1,637,822 | | 1,637,822 | 2,022,239 | | | | 220,027 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 09/13/2019 | 09/17/2029 | 1 | 21,565,000 | 3 Months LIBOR / (1.778%) | | | (115,586) | 1,745,744 | | 1,745,744 | 2,199,753 | | | | 289,666 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 10/01/2019 | 10/03/2034 | 1 | 14,770,000 | 1.6475% / (3 Months LIBOR) | | | 79,216 | (2,211,084) | | (2,211,084) | (2,220,551) | | | | 258,581 | | (b) 0411 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 10/11/2019 | 10/15/2049 | 1 | 8,347,000 | 3 Months LIBOR / (1.8235%) | | | (53,063) | 1,784,770 | | 1,784,770 | 1,970,612 | | | | 218,037 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 10/11/2019 | 10/15/2039 | 1 | 11,600,000 | 3 Months LIBOR / (1.818%) | | | (73,424) | 2,071,758 | | 2,071,758 | 2,240,755 | | | | 241,187 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 12/24/2019 | 12/30/2039 | 1 | 17,782,000 | 3 Months LIBOR / (2.0475%) | | | (127,191) | 2,645,935 | | 2,645,935 | 3,553,766 | | | | 371,941 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/05/2020 | 02/07/2035 | 1 | 22,271,000 | 1.739% / (3 Months LIBOR) | | | 128,424 | (3,201,583) | | (3,201,583) | (3,441,518) | | | | 395,393 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/05/2020 | 02/07/2040 | 1 | 17,385,000 | 3 Months LIBOR / (1.802%) | | | (105,726) | 3,179,049 | | 3,179,049 | 3,381,493 | | | | 364,745 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/25/2020 | 02/27/2035 | 1 | 14,538,000 | 1.392% / (3 Months LIBOR) | | | 57,631 | (2,629,204) | | (2,629,204) | (2,174,205) | | | | 258,664 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/27/2020 | 03/02/2035 | 1 | 14,500,000 | 1.343% / (3 Months LIBOR) | | | 58,041 | (2,698,433) | | (2,698,433) | (2,159,374) | | | | 258,071 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/28/2020 | 03/03/2035 | 1 | 22,000,000 | 1.218% / (3 Months LIBOR) | | | 74,081 | (4,386,515) | | (4,386,515) | (3,234,747) | | | | 391,599 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/09/2020 | 04/15/2040 | 1 | 26,500,000 | 3 Months LIBOR / (0.9795%) | | | (56,634) | 7,915,036 | | 7,915,036 | 4,696,916 | | | | 558,913 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/09/2020 | 04/15/2040 | 1 | 26,545,000 | 3 Months LIBOR / (0.979%) | | | (56,663) | 7,930,321 | | 7,930,321 | 4,704,591 | | | | 559,862 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/13/2020 | 04/15/2040 | 1 | 26,631,000 | 3 Months LIBOR / (1.0035%) | | | (60,109) | 7,865,349 | | 7,865,349 | 4,734,616 | | | | 561,676 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/26/2020 | 05/28/2050 | 1 | 14,700,000 | 3 Months LIBOR / (0.9755%) | | | (28,816) | 5,554,619 | | 5,554,619 | 2,994,805 | | | | 388,297 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 06/03/2020 | 06/05/2040 | 1 | 21,192,000 | 3 Months LIBOR / (1.0165%) | | | (46,716) | 6,242,316 | | 6,242,316 | 3,775,079 | | | | 448,712 | | (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 Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 06/04/2020 | 06/08/2050 | 1 | 14,879,000 | 3 Months LIBOR / (1.121%) | | | (39,796) | 5,204,998 | | 5,204,998 | 3,116,014 | | | | 393,238 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 06/05/2020 | 06/09/2030 | 1 | 51,073,000 | 3 Months LIBOR / (0.9055%) | | | (77,839) | 7,654,971 | | 7,654,971 | 5,142,142 | | | | 719,681 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 07/31/2020 | 08/04/2040 | 1 | 10,415,000 | 3 Months LIBOR / (0.7615%) | | | (8,178) | 3,465,933 | | 3,465,933 | 1,805,961 | | | | 221,531 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 08/18/2020 | 08/20/2040 | 1 | 10,552,000 | 3 Months LIBOR / (0.942%) | | | (17,229) | 3,245,850 | | 3,245,850 | 1,873,322 | | | | 224,717 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 08/21/2020 | 08/25/2030 | 1 | 30,356,000 | 3 Months LIBOR / (0.64%) | | | (5,028) | 5,250,681 | | 5,250,681 | 3,040,376 | | | | 433,393 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 08/21/2020 | 08/25/2035 | 1 | 20,618,000 | 0.8305% / (3 Months LIBOR) | | | 23,054 | (5,132,764) | | (5,132,764) | (2,993,167) | | | | 373,872 | | (b) 0411 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 09/02/2020 | 02/15/2047 | 1 | 10,000,000 | 3 Months LIBOR / (1.0419%) | | | (19,800) | 3,467,529 | | 3,467,529 | 2,004,564 | | | | 248,142 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 09/29/2020 | 10/01/2035 | 1 | 13,847,000 | 0.9165% / (3 Months LIBOR) | | | 22,608 | (3,348,350) | | (3,348,350) | (2,049,080) | | | | 252,057 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 09/29/2020 | 10/01/2040 | 1 | 10,658,000 | 3 Months LIBOR / (1.0275%) | | | (23,317) | 3,171,392 | | 3,171,392 | 1,926,103 | | | | 227,692 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 10/05/2020 | 10/07/2030 | 1 | 20,347,000 | 3 Months LIBOR / (0.771%) | | | (20,584) | 3,380,479 | | 3,380,479 | 2,096,496 | | | | 292,584 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 10/09/2020 | 10/13/2040 | 1 | 10,775,000 | 3 Months LIBOR / (1.1945%) | | | (33,450) | 2,952,603 | | 2,952,603 | 1,988,997 | | | | 230,399 | | (b) 0410 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 11/02/2020 | 11/04/2050 | 1 | 13,296,000 | 3 Months LIBOR / (1.2675%) | | | (44,079) | 4,300,829 | | 4,300,829 | 2,878,387 | | | | 353,957 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 11/02/2020 | 11/04/2040 | 1 | 88,808,000 | 3 Months LIBOR / (1.201%) | | | (264,888) | 24,284,999 | | 24,284,999 | 16,408,883 | | | | 1,902,082 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 11/02/2020 | 11/04/2030 | 1 | 102,004,000 | 3 Months LIBOR / (0.8595%) | | | (130,076) | 16,393,334 | | 16,393,334 | 10,637,737 | | | | 1,473,570 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 01/07/2021 | 01/11/2036 | 1 | 21,323,000 | 1.364% / (3 Months LIBOR) | | | 85,189 | (4,181,010) | | (4,181,010) | (3,352,027) | | | | 392,210 | | (b) 0411 |
| 30 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 01/07/2021 | 01/11/2051 | 1 | 11,930,000 | 3 Months LIBOR / (1.593%) | | | (61,322) | 3,109,767 | | 3,109,767 | 2,750,007 | | | | 318,633 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 01/21/2021 | 01/25/2041 | 1 | 16,627,000 | 3 Months LIBOR / (1.5385%) | | | (79,669) | 3,779,118 | | 3,779,118 | 3,225,320 | | | | 358,288 | | (b) 0410 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 02/24/2021 | 02/15/2047 | 1 | 47,000,000 | 3 Months LIBOR / (2.00476%) | | | (319,331) | 8,304,603 | | 8,304,603 | 10,970,253 | | | | 1,166,266 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 02/25/2021 | 03/01/2041 | 1 | 28,718,000 | 3 Months LIBOR / (1.9515%) | | | (197,092) | 4,827,132 | | 4,827,132 | 5,859,297 | | | | 620,425 | | (b) 0410 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 03/11/2021 | 02/15/2047 | 1 | 23,500,000 | 3 Months LIBOR / (2.02105%) | | | (161,580) | 4,084,689 | | 4,084,689 | 5,498,228 | | | | 583,133 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 03/12/2021 | 03/16/2031 | 1 | 32,000,000 | 3 Months LIBOR / (1.644%) | | | (151,702) | 3,427,925 | | 3,427,925 | 3,706,023 | | | | 472,179 | | (b) 0410 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 03/17/2021 | 03/19/2041 | 1 | 34,908,000 | 3 Months LIBOR / (2.0785%) | | | (245,145) | 5,258,547 | | 5,258,547 | 7,259,525 | | | | 755,149 | | (b) 0410 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 03/17/2021 | 02/15/2047 | 1 | 24,000,000 | 3 Months LIBOR / (2.1642%) | | | (182,196) | 3,564,806 | | 3,564,806 | 5,732,793 | | | | 595,540 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 04/08/2021 | 04/12/2031 | 1 | 31,580,000 | 3 Months LIBOR / (1.688%) | | | (176,404) | 3,308,205 | | 3,308,205 | 3,700,675 | | | | 467,955 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 04/08/2021 | 04/12/2036 | 1 | 22,116,000 | 1.961% / (3 Months LIBOR) | | | 153,727 | (2,911,236) | | (2,911,236) | (3,742,397) | | | | 410,564 | | (b) 0411 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 05/10/2021 | 02/15/2047 | 1 | 48,000,000 | 3 Months LIBOR / (2.04952%) | | | (336,868) | 8,101,834 | | 8,101,834 | 11,277,193 | | | | 1,191,080 | | (b) 0410 |
| 26 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 05/11/2021 | 02/15/2047 | 1 | 48,000,000 | 3 Months LIBOR / (2.07818%) | | | (343,746) | 7,858,863 | | 7,858,863 | 11,324,275 | | | | 1,191,080 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 05/24/2021 | 05/26/2031 | 1 | 31,512,000 | 3 Months LIBOR / (1.6055%) | | | (158,073) | 3,530,119 | | 3,530,119 | 3,683,740 | | | | 470,139 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 05/24/2021 | 05/26/2036 | 1 | 22,021,000 | 1.879% / (3 Months LIBOR) | | | 140,577 | (3,116,618) | | (3,116,618) | (3,706,719) | | | | 410,583 | | (b) 0411 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 06/18/2021 | 06/22/2036 | 1 | 21,855,000 | 1.6595% / (3 Months LIBOR) | | | 108,328 | (3,673,218) | | (3,673,218) | (3,624,973) | | | | 408,570 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 06/18/2021 | 06/22/2041 | 1 | 17,077,000 | 3 Months LIBOR / (1.7465%) | | | (92,074) | 3,420,506 | | 3,420,506 | 3,438,913 | | | | 371,977 | | (b) 0410 |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 07/19/2021 | 07/21/2028 | 1 | 43,715,000 | 0.976% / (3 Months LIBOR) | | | 88,787 | (4,956,265) | | (4,956,265) | (3,670,068) | | | | 538,017 | | (b) 0411 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 07/19/2021 | 07/21/2031 | 1 | 31,131,000 | 3 Months LIBOR / (1.1835%) | | | (95,527) | 4,601,346 | | 4,601,346 | 3,557,760 | | | | 468,436 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ2OJLFK8MNNCLQOF39 | 07/19/2021 | 07/21/2036 | 1 | 21,446,000 | 1.3855% / (3 Months LIBOR) | | | 87,468 | (4,295,451) | | (4,295,451) | (3,467,810) | | | | 402,061 | | (b) 0411 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>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-SNZ20JLFK8MNNCLQOF39 | 07/19/2021 | 07/21/2041 | 1 | 16,647,000 | 3 Months LIBOR / (1.482%) | | | (75,928) | 3,982,748 | | 3,982,748 | 3,247,269 | | | | 363,368 | | (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 | 3 Months LIBOR / (1.7105%) | | | (94,146) | 3,499,508 | | 3,499,508 | 3,409,429 | | | | 371,659 | | (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 | 3 Months LIBOR / (0.9195%) | | | (32,279) | 1,678,039 | | 1,678,039 | 1,292,950 | | | | 207,352 | | (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 | 3 Months LIBOR / (1.398%) | | | (75,707) | 2,789,484 | | 2,789,484 | 2,475,338 | | | | 317,572 | | (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% / (3 Months LIBOR) | | | 65,325 | (2,610,079) | | (2,610,079) | (2,409,006) | | | | 272,846 | | (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 | 3 Months LIBOR / (1.596%) | | | (162,164) | 3,735,244 | | 3,735,244 | 3,831,693 | | | | 482,047 | | (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% / (3 Months LIBOR) | | | 133,793 | (3,445,563) | | (3,445,563) | (3,755,939) | | | | 416,031 | | (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 | 3 Months LIBOR / (1.1485%) | | | (165,557) | 4,699,440 | | 4,699,440 | 4,128,539 | | | | 638,391 | | (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% / (3 Months LIBOR) | | | 160,789 | (4,319,104) | | (4,319,104) | (3,961,441) | | | | 557,815 | | (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 | 3 Months LIBOR / (1.599%) | | | (157,243) | 3,768,416 | | 3,768,416 | 3,866,290 | | | | 486,908 | | (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% / (3 Months LIBOR) | | | 120,651 | (3,668,765) | | (3,668,765) | (3,735,166) | | | | 417,701 | | (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 | 3 Months LIBOR / (1.7495%) | | | (97,770) | 3,464,101 | | 3,464,101 | 3,486,287 | | | | 377,796 | | (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% / (3 Months LIBOR) | | | 68,714 | (2,890,436) | | (2,890,436) | (2,928,377) | | | | 333,233 | | (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 | 3 Months LIBOR / (1.70773%) | | | (80,377) | 10,682,614 | | 10,682,614 | 10,246,135 | | | | 1,159,552 | | (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 | 3 Months LIBOR / (1.5915%) | | | (103,000) | 2,575,418 | | 2,575,418 | 2,619,035 | | | | 327,474 | | (b) 0410 |
| 30 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 12/23/2021 | 12/29/2051 | 1 | 8,251,000 | 1.7625% / (3 Months LIBOR) | | | 47,044 | (1,887,074) | | (1,887,074) | (1,984,622) | | | | 224,063 | | (b) 0411 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 12/27/2021 | 12/30/2026 | 1 | 41,042,000 | 3 Months LIBOR / (1.353%) | | | (151,046) | 2,918,547 | | 2,918,547 | 2,914,001 | | | | 435,366 | | (b) 0410 |
| 5 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 12/29/2021 | 12/31/2026 | 1 | 82,083,000 | 3 Months LIBOR / (1.3795%) | | | (311,520) | 5,748,731 | | 5,748,731 | 5,844,249 | | | | 870,986 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 12/30/2021 | 01/04/2032 | 1 | 31,929,000 | 3 Months LIBOR / (1.628%) | | | (162,818) | 3,779,281 | | 3,779,281 | 3,947,345 | | | | 492,422 | | (b) 0410 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 01/04/2022 | 05/15/2047 | 1 | 47,800,000 | SOFR-OIS Compound / (1.64868%) | | | (115,355) | 9,156,359 | | 9,156,359 | 9,156,359 | | | | 1,191,970 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/03/2022 | 02/07/2032 | 1 | 21,430,000 | SOFR-OIS Compound / (1.656%) | | | (99,859) | 2,015,592 | | 2,015,592 | 2,015,592 | | | | 332,115 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/03/2022 | 02/07/2037 | 1 | 14,929,000 | 1.7395% / (SOFR-OIS Compound) | | | 74,518 | (1,982,287) | | (1,982,287) | (1,982,287) | | | | 285,308 | | (b) 0411 |
| 15 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/14/2022 | 05/15/2037 | 1 | 75,000,000 | SOFR-OIS Compound / (1.90341%) | | | (229,289) | 8,620,355 | | 8,620,355 | 8,620,355 | | | | 1,446,292 | | (b) 0410 |
| 7 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/22/2022 | 02/24/2029 | 1 | 30,041,000 | 1.722% / (SOFR-OIS Compound) | | | 124,135 | (1,871,406) | | (1,871,406) | (1,871,406) | | | | 387,509 | | (b) 0411 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/22/2022 | 02/24/2032 | 1 | 21,617,000 | SOFR-OIS Compound / (1.781%) | | | (93,789) | 1,813,086 | | 1,813,086 | 1,813,086 | | | | 335,824 | | (b) 0410 |
| 27 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/24/2022 | 11/15/2048 | 1 | 47,800,000 | SOFR-OIS Compound / (1.83433%) | | | | 7,596,729 | | 7,596,729 | 7,596,729 | | | | 1,227,520 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/25/2022 | 03/01/2037 | 1 | 7,576,000 | 1.898% / (SOFR-OIS Compound) | | | 34,028 | (865,042) | | (865,042) | (865,042) | | | | 145,083 | | (b) 0411 |
| 20 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 02/25/2022 | 03/01/2042 | 1 | 5,953,000 | SOFR-OIS Compound / (1.9125%) | | | (27,028) | 823,843 | | 823,843 | 823,843 | | | | 132,006 | | (b) 0410 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/01/2022 | 08/15/2047 | 1 | 48,410,000 | SOFR-OIS Compound / (1.67043%) | | | | 9,099,064 | | 9,099,064 | 9,099,064 | | | | 1,213,278 | | (b) 0410 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/04/2022 | 08/15/2047 | 1 | 48,500,000 | SOFR-OIS Compound / (1.67273%) | | | | 9,095,840 | | 9,095,840 | 9,095,840 | | | | 1,215,534 | | (b) 0410 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/04/2022 | 08/15/2047 | 1 | 48,500,000 | SOFR-OIS Compound / (1.66223%) | | | | 9,187,783 | | 9,187,783 | 9,187,783 | | | | 1,215,534 | | (b) 0410 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/04/2022 | 08/15/2047 | 1 | 48,500,000 | SOFR-OIS Compound / (1.67163%) | | | | 9,105,472 | | 9,105,472 | 9,105,472 | | | | 1,215,534 | | (b) 0410 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/08/2022 | 08/15/2047 | 1 | 49,000,000 | SOFR-OIS Compound / (1.72216%) | | | | 8,752,317 | | 8,752,317 | 8,752,317 | | | | 1,228,065 | | (b) 0410 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/25/2022 | 08/15/2047 | 1 | 52,600,000 | 2.27002% / (SOFR-OIS Compound) | | | | (4,192,481) | | (4,192,481) | (4,192,481) | | | | 1,318,290 | | (b) 0411 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/25/2022 | 08/15/2047 | 1 | 52,540,000 | 2.24774% / (SOFR-OIS Compound) | | | | (4,399,044) | | (4,399,044) | (4,399,044) | | | | 1,316,786 | | (b) 0411 |
| 16 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 03/25/2022 | 02/15/2038 | 1 | 76,480,000 | SOFR-OIS Compound / (2.34098%) | | | | 4,936,731 | | 4,936,731 | 4,936,731 | | | | 1,511,829 | | (b) 0410 |
| 16 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/01/2022 | 02/15/2038 | 1 | 75,550,000 | SOFR-OIS Compound / (2.15009%) | | | | 6,702,390 | | 6,702,390 | 6,702,390 | | | | 1,493,446 | | (b) 0410 |
| 16 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/05/2022 | 02/15/2038 | 1 | 76,700,000 | SOFR-OIS Compound / (2.33397%) | | | | 5,018,996 | | 5,018,996 | 5,018,996 | | | | 1,516,178 | | (b) 0410 |
| 25 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/07/2022 | 08/15/2047 | 1 | 53,100,000 | 2.31963% / (SOFR-OIS Compound) | | | | (3,756,723) | | (3,756,723) | (3,756,723) | | | | 1,330,821 | | (b) 0411 |
| 16 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 04/07/2022 | 02/15/2038 | 1 | 77,100,000 | SOFR-OIS Compound / (2.44413%) | | | | 3,969,975 | | 3,969,975 | 3,969,975 | | | | 1,524,085 | | (b) 0410 |
| 16 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/10/2022 | 02/15/2038 | 1 | 79,000,000 | 2.77258% / (SOFR-OIS Compound) | | | | (783,033) | | (783,033) | (783,033) | | | | 1,561,644 | | (b) 0411 |
| 25 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/10/2022 | 08/15/2047 | 1 | 55,000,000 | SOFR-OIS Compound / (2.62335%) | | | | 875,201 | | 875,201 | 875,201 | | | | 1,378,440 | | (b) 0410 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/11/2022 | 05/13/2032 | 1 | 34,169,000 | SOFR-OIS Compound / (2.7285%) | | | (79,878) | 135,473 | | 135,473 | 135,473 | | | | 536,735 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 05/11/2022 | 05/13/2037 | 1 | 24,329,000 | 2.7625% / (SOFR-OIS Compound) | | | 57,978 | (253,777) | | (253,777) | (253,777) | | | | 469,072 | | (b) 0411 |
| 10 YR PAY Fixed/ REC Float Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 06/29/2022 | 07/01/2032 | 1 | 34,598,000 | SOFR-OIS Compound / (2.909%) | | | | (400,026) | | (400,026) | (400,026) | | | | 547,155 | | (b) 0410 |
| 15 YR PAY Float/ REC Fixed Swap | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39 | 06/29/2022 | 07/01/2037 | 1 | 24,734,000 | 2.9595% / (SOFR-OIS Compound) | | | | 334,369 | | 334,369 | 334,369 | | | | 479,026 | | (b) 0411 |
| 1119999999 - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 15,425,192 | 193,190,353 | XXX | 193,190,353 | (139,435,230) | | | | 132,653,623 | 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 | | | | | | | | | | | | 15,425,192 | 193,190,353 | XXX | 193,190,353 | (139,435,230) | | | | 132,653,623 | XXX | XXX |
| Swaps - Replication - Interest Rate | | | | | | | | | | | | | | | | | | | | | | |
| 20 YR PAY Fixed/ REC Float Swap | Liability Hedge | Page 3 Liabilities | Interest Rate | MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54 | 01/31/2007 | 02/02/2027 | 1 | 75,000,000 | 3 Months LIBOR / (5.4597%) | | | (1,824,992) | (6,929,318) | | (7,546,148) | 747,441 | | | | 803,771 | | (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 | 3 Months LIBOR / (2.625%) | | | (145,780) | 1,643,980 | | 935,472 | (33,022) | | | | 347,688 | | (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 | 3 Months LIBOR / (2.75436%) | | | (239,772) | 2,110,353 | | 963,879 | (42,366) | | | | 546,518 | | (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 | 3 Months LIBOR / (2.6549%) | | | (439,375) | 4,951,576 | | 2,731,594 | (99,218) | | | | 1,094,066 | | (b) 0453 |
| 1179999999 - Swaps - Replication - Interest Rate | | | | | | | | | | | | (2,649,920) | 1,776,591 | XXX | (2,915,203) | 572,835 | | | | 2,792,043 | XXX | XXX |
| Swaps - Replication - Credit Default | | | | | | | | | | | | | | | | | | | | | | |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Swaps - Replication - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Total Return | | | | | | | | | | | | | | | | | | | | | | |
| Swaps - Replication - Other | | | | | | | | | | | | | | | | | | | | | | |
| 1229999999 - Swaps - Replication - Subtotal - Replication | | | | | | | | | | | | (2,649,920) | 1,776,591 | XXX | (2,915,203) | 572,835 | | | | 2,792,043 | 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 | | | | | | | | | | | | 12,775,272 | 194,966,944 | XXX | 190,275,150 | (138,862,395) | | | | 135,445,666 | XXX | XXX |
| 1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps | | | | | | | | | | | | 12,775,272 | 194,966,944 | XXX | 190,275,150 | (138,862,395) | | | | 135,445,666 | XXX | XXX |
| Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Hedging Other | | | | | | | | | | | | | | | | | | | | | | |
| Fx EUR 1.00 PAY per USD $1.060020 REC | Liability Hedge | Page 3 Liabilities | Currency | BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573 | 04/29/2022 | 07/15/2022 | 1 | 2,069,159 | Fx USD $1.00 per (EUR 0.943378) | | | | 28,410 | | 28,410 | | 28,410 | | | 2,097 | | (b) 0261 |
| Fx EUR 1.00 PAY per USD $1.056863 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 05/04/2022 | 07/15/2022 | 1 | 1,020,930 | Fx USD $1.00 per (EUR 0.946196) | | | | 11,011 | | 11,011 | | 11,011 | | | 1,034 | | (b) 0261 |
| Fx EUR 1.00 PAY per USD $1.059324 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 05/11/2022 | 07/28/2022 | 1 | 5,947,048 | Fx USD $1.00 per (EUR 0.943998) | | | | 72,975 | | 72,975 | | 72,975 | | | 8,233 | | (b) 0261 |
| Fx GBP 1.00 PAY per USD $1.220489 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 05/13/2022 | 08/04/2022 | 1 | 8,323,737 | Fx USD $1.00 per (GBP 0.819344) | | | | 33,086 | | 33,086 | | 33,086 | | | 12,883 | | (b) 0261 |
| Fx EUR 1.00 PAY per USD $1.054964 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 05/17/2022 | 07/22/2022 | 1 | 5,137,674 | Fx USD $1.00 per (EUR 0.947900) | | | | 44,011 | | 44,011 | | 44,011 | | | 6,305 | | (b) 0261 |
| Fx GBP 1.00 PAY per USD $1.257502 REC | Liability Hedge | Page 3 Liabilities | Currency | BNP PARIBAS-R0MUWSFPU8MPRO8K5P83 | 05/23/2022 | 07/18/2022 | 1 | 7,010,573 | Fx USD $1.00 per (GBP 0.795227) | | | | 236,577 | | 236,577 | | 236,577 | | | 7,781 | | (b) 0261 |
| Fx GBP 1.00 PAY per USD $1.256760 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/06/2022 | 07/14/2022 | 1 | 6,361,718 | Fx USD $1.00 per (GBP 0.795697) | | | | 210,671 | | 210,671 | | 210,671 | | | 6,227 | | (b) 0261 |
| Fx AUD 1.00 PAY per USD $0.722675 REC | Liability Hedge | Page 3 Liabilities | Currency | BNP PARIBAS-R0MUWSFPU8MPRO8K5P83 | 06/06/2022 | 08/09/2022 | 1 | 8,121,419 | Fx USD $1.00 per (AUD 1.383748) | | | | 386,995 | | 386,996 | | 386,996 | | | 13,438 | | (b) 0261 |
| Fx EUR 1.00 PAY per USD $1.076356 REC | Liability Hedge | Page 3 Liabilities | Currency | BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573 | 06/06/2022 | 08/10/2022 | 1 | 2,711,340 | Fx USD $1.00 per (EUR 0.929061) | | | | 72,975 | | 72,975 | | 72,975 | | | 4,542 | | (b) 0261 |
| Fx EUR 1.00 PAY per USD $1.077065 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/09/2022 | 08/12/2022 | 1 | 10,497,071 | Fx USD $1.00 per (EUR 0.928449) | | | | 287,631 | | 287,631 | | 287,631 | | | 18,008 | | (b) 0261 |
| Fx AUD 1.00 PAY per USD $0.696981 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/13/2022 | 08/24/2022 | 1 | 6,861,077 | Fx USD $1.00 per (AUD 1.434759) | | | | 84,290 | | 84,290 | | 84,290 | | | 13,312 | | (b) 0261 |
| Fx USD $1.00 PAY per AUD 1.430647 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/20/2022 | 08/24/2022 | 1 | 445,952 | Fx AUD 1.00 per (USD $0.698984) | | | | (6,738) | | (6,738) | | (6,738) | | | 865 | | (b) 0260 |
| Fx EUR 1.00 PAY per USD $1.057426 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/20/2022 | 08/25/2022 | 1 | 8,583,129 | Fx USD $1.00 per (EUR 0.945693) | | | | 72,213 | | 72,213 | | 72,213 | | | 16,804 | | (b) 0261 |
| Fx GBP 1.00 PAY per USD $1.232762 REC | Liability Hedge | Page 3 Liabilities | Currency | MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653 | 06/21/2022 | 08/30/2022 | 1 | 6,044,234 | Fx USD $1.00 per (GBP 0.811187) | | | | 80,725 | | 80,725 | | 80,725 | | | 12,350 | | (b) 0261 |
| Fx AUD 1.00 PAY per USD $0.688221 REC | Liability Hedge | Page 3 Liabilities | Currency | BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27 | 06/23/2022 | 09/12/2022 | 1 | 7,133,414 | Fx USD $1.00 per (AUD 1.453022) | | | | (2,599) | | (2,599) | | (2,599) | | | 16,054 | | (b) 0261 |
| Fx USD $1.00 PAY per EUR 0.942131 REC | Liability Hedge | Page 3 Liabilities | Currency | BNP PARIBAS-R0MUWSFPU8MPRO8K5P83 | 06/27/2022 | 08/10/2022 | 1 | 740,873 | Fx EUR 1.00 per (USD $1.061424) | | | | (9,852) | | (9,852) | | (9,852) | | | 1,241 | | (b) 0260 |
| 1439999999 - Forwards - Hedging Other | | | | | | | | | | | | | 1,602,382 | XXX | 1,602,382 | | 1,602,382 | | | 141,176 | XXX | XXX |
| Forwards - Replication | | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization)/ Accretion | 20<br>Adjustment To Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Forwards - Income Generation | | | | | | | | | | | | | | | | | | | | | | |
| Forwards - Other | | | | | | | | | | | | | | | | | | | | | | |
| 1479999999 - Forwards - Subtotal - Forwards | | | | | | | | | | | | | 1,602,382 | XXX | 1,602,382 | | 1,602,382 | | | 141,176 | 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 | | | | | | | | | | 1,665,000 | | 15,425,192 | 195,341,304 | XXX | 195,341,304 | (139,005,752) | 1,602,382 | | | 132,794,799 | XXX | XXX |
| 1719999999 Subtotal - Replication | | | | | | | | | | | | (2,649,920) | 1,776,591 | XXX | (2,915,203) | 572,835 | | | | 2,792,043 | 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 | | | | | | | | | | 1,665,000 | | 12,775,272 | 197,117,895 | XXX | 192,426,101 | (138,432,917) | 1,602,382 | | | 135,586,842 | 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 | 0260 | Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio |
| B0002 | 0261 | Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio |
| B0003 | 0410 | Hedges against rising interest rates that impact our Group Variable Annuity Business |
| B0004 | 0411 | Hedges against declining interest rates that impact our Group Variable Annuity Business |
| B0005 | 0440 | Hedges against rising interest rates that impact our Individual Fixed Annuity Business |
| B0006 | 0453 | 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 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 |
| 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 | | | | | | | | | | | | | | | | | | | | | |
| WNU2 Comdty | 12 | 1,852,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.0469 | 154.3438 | 28,125 | 28,125 | | | | (44,438) | (44,438) | 78,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.0625 | 154.3438 | 2,344 | 2,344 | | | | (3,719) | (3,719) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.0781 | 154.3438 | 16,406 | 16,406 | | | | (26,141) | (26,141) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 16 | 2,469,500 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.0859 | 154.3438 | 37,500 | 37,500 | | | | (59,875) | (59,875) | 104,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 19 | 2,932,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.0938 | 154.3438 | 44,531 | 44,531 | | | | (71,250) | (71,250) | 123,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1016 | 154.3438 | 2,344 | 2,344 | | | | (3,758) | (3,758) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 4 | 617,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1094 | 154.3438 | 9,375 | 9,375 | | | | (15,063) | (15,063) | 26,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1250 | 154.3438 | 11,719 | 11,719 | | | | (18,906) | (18,906) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 11 | 1,697,781 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1328 | 154.3438 | 25,781 | 25,781 | | | | (41,680) | (41,680) | 71,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1406 | 154.3438 | 11,719 | 11,719 | | | | (18,984) | (18,984) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 19 | 2,932,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1484 | 154.3438 | 44,531 | 44,531 | | | | (72,289) | (72,289) | 123,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 44 | 6,791,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1563 | 154.3438 | 103,125 | 103,125 | | | | (167,750) | (167,750) | 286,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1641 | 154.3438 | 14,063 | 14,063 | | | | (22,922) | (22,922) | 39,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 23 | 3,549,906 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1719 | 154.3438 | 53,906 | 53,906 | | | | (88,047) | (88,047) | 149,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1797 | 154.3438 | 11,719 | 11,719 | | | | (19,180) | (19,180) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 27 | 4,167,281 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1875 | 154.3438 | 63,281 | 63,281 | | | | (103,781) | (103,781) | 175,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.1953 | 154.3438 | 11,719 | 11,719 | | | | (19,258) | (19,258) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 12 | 1,852,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2031 | 154.3438 | 28,125 | 28,125 | | | | (46,313) | (46,313) | 78,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 8 | 1,234,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2109 | 154.3438 | 18,750 | 18,750 | | | | (30,938) | (30,938) | 52,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 136 | 20,990,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2188 | 154.3438 | 318,750 | 318,750 | | | | (527,000) | (527,000) | 884,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2344 | 154.3438 | 2,344 | 2,344 | | | | (3,891) | (3,891) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2422 | 154.3438 | 7,031 | 7,031 | | | | (11,695) | (11,695) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 10 | 1,543,438 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2500 | 154.3438 | 23,438 | 23,438 | | | | (39,063) | (39,063) | 65,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 2 | 308,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2578 | 154.3438 | 4,688 | 4,688 | | | | (7,828) | (7,828) | 13,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 4 | 617,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2656 | 154.3438 | 9,375 | 9,375 | | | | (15,688) | (15,688) | 26,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.2813 | 154.3438 | 2,344 | 2,344 | | | | (3,938) | (3,938) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 15 | 2,315,156 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.3047 | 154.3438 | 35,156 | 35,156 | | | | (59,414) | (59,414) | 97,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 21 | 3,241,219 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.3125 | 154.3438 | 49,219 | 49,219 | | | | (83,344) | (83,344) | 136,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 30 | 4,630,313 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.3672 | 154.3438 | 70,313 | 70,313 | | | | (120,703) | (120,703) | 195,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.3984 | 154.3438 | 16,406 | 16,406 | | | | (28,383) | (28,383) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 56 | 8,643,250 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.4063 | 154.3438 | 131,250 | 131,250 | | | | (227,500) | (227,500) | 364,000 | (b) 0310 | 1,000 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| WNU2 Comdty | 28 | 4,321,625 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.4297 | 154.3438 | 65,625 | 65,625 | | | | (114,406) | (114,406) | 182,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 16 | 2,469,500 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.4375 | 154.3438 | 37,500 | 37,500 | | | | (65,500) | (65,500) | 104,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.4609 | 154.3438 | 7,031 | 7,031 | | | | (12,352) | (12,352) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.4688 | 154.3438 | 7,031 | 7,031 | | | | (12,375) | (12,375) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.4922 | 154.3438 | 2,344 | 2,344 | | | | (4,148) | (4,148) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 29 | 4,475,969 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5000 | 154.3438 | 67,969 | 67,969 | | | | (120,531) | (120,531) | 188,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5156 | 154.3438 | 2,344 | 2,344 | | | | (4,172) | (4,172) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 190 | 29,325,313 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5313 | 154.3438 | 445,313 | 445,313 | | | | (795,625) | (795,625) | 1,235,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5391 | 154.3438 | 2,344 | 2,344 | | | | (4,195) | (4,195) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 2 | 308,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5469 | 154.3438 | 4,688 | 4,688 | | | | (8,406) | (8,406) | 13,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 9 | 1,389,094 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5547 | 154.3438 | 21,094 | 21,094 | | | | (37,898) | (37,898) | 58,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 38 | 5,865,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5625 | 154.3438 | 89,063 | 89,063 | | | | (160,313) | (160,313) | 247,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5703 | 154.3438 | 7,031 | 7,031 | | | | (12,680) | (12,680) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 15 | 2,315,156 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5781 | 154.3438 | 35,156 | 35,156 | | | | (63,516) | (63,516) | 97,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 25 | 3,858,594 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5859 | 154.3438 | 58,594 | 58,594 | | | | (106,055) | (106,055) | 162,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 61 | 9,414,969 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.5938 | 154.3438 | 142,969 | 142,969 | | | | (259,250) | (259,250) | 396,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 50 | 7,717,188 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6016 | 154.3438 | 117,188 | 117,188 | | | | (212,891) | (212,891) | 325,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 25 | 3,858,594 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6094 | 154.3438 | 58,594 | 58,594 | | | | (106,641) | (106,641) | 162,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 24 | 3,704,250 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6172 | 154.3438 | 56,250 | 56,250 | | | | (102,563) | (102,563) | 156,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 66 | 10,186,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6250 | 154.3438 | 154,688 | 154,688 | | | | (282,563) | (282,563) | 429,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 11 | 1,697,781 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6328 | 154.3438 | 25,781 | 25,781 | | | | (47,180) | (47,180) | 71,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 19 | 2,932,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6406 | 154.3438 | 44,531 | 44,531 | | | | (81,641) | (81,641) | 123,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6484 | 154.3438 | 11,719 | 11,719 | | | | (21,523) | (21,523) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 73 | 11,267,094 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6563 | 154.3438 | 171,094 | 171,094 | | | | (314,813) | (314,813) | 474,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 24 | 3,704,250 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6641 | 154.3438 | 56,250 | 56,250 | | | | (103,687) | (103,687) | 156,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 13 | 2,006,469 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6719 | 154.3438 | 30,469 | 30,469 | | | | (56,266) | (56,266) | 84,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 12 | 1,852,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6797 | 154.3438 | 28,125 | 28,125 | | | | (52,031) | (52,031) | 78,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 93 | 14,353,969 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6875 | 154.3438 | 217,969 | 217,969 | | | | (403,969) | (403,969) | 604,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.6953 | 154.3438 | 16,406 | 16,406 | | | | (30,461) | (30,461) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 21 | 3,241,219 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7031 | 154.3438 | 49,219 | 49,219 | | | | (91,547) | (91,547) | 136,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 20 | 3,086,875 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7109 | 154.3438 | 46,875 | 46,875 | | | | (87,344) | (87,344) | 130,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 35 | 5,402,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7188 | 154.3438 | 82,031 | 82,031 | | | | (153,125) | (153,125) | 227,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7266 | 154.3438 | 14,063 | 14,063 | | | | (26,297) | (26,297) | 39,000 | (b) 0310 | 1,000 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7344 | 154.3438 | 16,406 | 16,406 | | | | (30,734) | (30,734) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 34 | 5,247,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7422 | 154.3438 | 79,688 | 79,688 | | | | (149,547) | (149,547) | 221,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 66 | 10,186,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7500 | 154.3438 | 154,688 | 154,688 | | | | (290,813) | (290,813) | 429,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7578 | 154.3438 | 16,406 | 16,406 | | | | (30,898) | (30,898) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 10 | 1,543,438 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7656 | 154.3438 | 23,438 | 23,438 | | | | (44,219) | (44,219) | 65,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 23 | 3,549,906 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7734 | 154.3438 | 53,906 | 53,906 | | | | (101,883) | (101,883) | 149,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 83 | 12,810,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7813 | 154.3438 | 194,531 | 194,531 | | | | (368,313) | (368,313) | 539,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 8 | 1,234,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7891 | 154.3438 | 18,750 | 18,750 | | | | (35,562) | (35,562) | 52,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 21 | 3,241,219 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.7969 | 154.3438 | 49,219 | 49,219 | | | | (93,516) | (93,516) | 136,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 23 | 3,549,906 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8047 | 154.3438 | 53,906 | 53,906 | | | | (102,602) | (102,602) | 149,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 76 | 11,730,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8125 | 154.3438 | 178,125 | 178,125 | | | | (339,625) | (339,625) | 494,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8203 | 154.3438 | 14,063 | 14,063 | | | | (26,859) | (26,859) | 39,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 29 | 4,475,969 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8281 | 154.3438 | 67,969 | 67,969 | | | | (130,047) | (130,047) | 188,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 35 | 5,402,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8359 | 154.3438 | 82,031 | 82,031 | | | | (157,227) | (157,227) | 227,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 62 | 9,569,313 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8438 | 154.3438 | 145,313 | 145,313 | | | | (279,000) | (279,000) | 403,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 12 | 1,852,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8516 | 154.3438 | 28,125 | 28,125 | | | | (54,094) | (54,094) | 78,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 10 | 1,543,438 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8594 | 154.3438 | 23,438 | 23,438 | | | | (45,156) | (45,156) | 65,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 31 | 4,784,656 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8672 | 154.3438 | 72,656 | 72,656 | | | | (140,227) | (140,227) | 201,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 64 | 9,878,000 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8750 | 154.3438 | 150,000 | 150,000 | | | | (290,000) | (290,000) | 416,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8828 | 154.3438 | 14,063 | 14,063 | | | | (27,234) | (27,234) | 39,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 11 | 1,697,781 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8906 | 154.3438 | 25,781 | 25,781 | | | | (50,016) | (50,016) | 71,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 39 | 6,019,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.8984 | 154.3438 | 91,406 | 91,406 | | | | (177,633) | (177,633) | 253,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 77 | 11,884,469 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9063 | 154.3438 | 180,469 | 180,469 | | | | (351,313) | (351,313) | 500,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9141 | 154.3438 | 2,344 | 2,344 | | | | (4,570) | (4,570) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 17 | 2,623,844 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9219 | 154.3438 | 39,844 | 39,844 | | | | (77,828) | (77,828) | 110,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 16 | 2,469,500 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9297 | 154.3438 | 37,500 | 37,500 | | | | (73,375) | (73,375) | 104,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 39 | 6,019,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9375 | 154.3438 | 91,406 | 91,406 | | | | (179,156) | (179,156) | 253,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9453 | 154.3438 | 2,344 | 2,344 | | | | (4,602) | (4,602) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 10 | 1,543,438 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9531 | 154.3438 | 23,438 | 23,438 | | | | (46,094) | (46,094) | 65,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 8 | 1,234,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9609 | 154.3438 | 18,750 | 18,750 | | | | (36,938) | (36,938) | 52,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 17 | 2,623,844 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9688 | 154.3438 | 39,844 | 39,844 | | | | (78,625) | (78,625) | 110,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9766 | 154.3438 | 14,063 | 14,063 | | | | (27,797) | (27,797) | 39,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 2 | 308,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 158.9844 | 154.3438 | 4,688 | 4,688 | | | | (9,281) | (9,281) | 13,000 | (b) 0310 | 1,000 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| WNU2 Comdty | 9 | 1,389,094 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 158.9922 | 154.3438 | 21,094 | 21,094 | | | | (41,836) | (41,836) | 58,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 47 | 7,254,156 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0000 | 154.3438 | 110,156 | 110,156 | | | | (218,844) | (218,844) | 305,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0078 | 154.3438 | 16,406 | 16,406 | | | | (32,648) | (32,648) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 9 | 1,389,094 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0156 | 154.3438 | 21,094 | 21,094 | | | | (42,047) | (42,047) | 58,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 68 | 10,495,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0234 | 154.3438 | 159,375 | 159,375 | | | | (318,219) | (318,219) | 442,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 67 | 10,341,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0313 | 154.3438 | 157,031 | 157,031 | | | | (314,063) | (314,063) | 435,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0391 | 154.3438 | 2,344 | 2,344 | | | | (4,695) | (4,695) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 6 | 926,063 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0469 | 154.3438 | 14,063 | 14,063 | | | | (28,219) | (28,219) | 39,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 2 | 308,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0547 | 154.3438 | 4,688 | 4,688 | | | | (9,422) | (9,422) | 13,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 17 | 2,623,844 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0625 | 154.3438 | 39,844 | 39,844 | | | | (80,219) | (80,219) | 110,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0703 | 154.3438 | 7,031 | 7,031 | | | | (14,180) | (14,180) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 2 | 308,688 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0781 | 154.3438 | 4,688 | 4,688 | | | | (9,469) | (9,469) | 13,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0859 | 154.3438 | 11,719 | 11,719 | | | | (23,711) | (23,711) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 54 | 8,334,563 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.0938 | 154.3438 | 126,563 | 126,563 | | | | (256,500) | (256,500) | 351,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 4 | 617,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1016 | 154.3438 | 9,375 | 9,375 | | | | (19,031) | (19,031) | 26,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 8 | 1,234,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1094 | 154.3438 | 18,750 | 18,750 | | | | (38,125) | (38,125) | 52,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 19 | 2,932,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1172 | 154.3438 | 44,531 | 44,531 | | | | (90,695) | (90,695) | 123,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 17 | 2,623,844 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1250 | 154.3438 | 39,844 | 39,844 | | | | (81,281) | (81,281) | 110,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 4 | 617,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1328 | 154.3438 | 9,375 | 9,375 | | | | (19,156) | (19,156) | 26,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 56 | 8,643,250 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1406 | 154.3438 | 131,250 | 131,250 | | | | (268,625) | (268,625) | 364,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 15 | 2,315,156 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1563 | 154.3438 | 35,156 | 35,156 | | | | (72,188) | (72,188) | 97,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1641 | 154.3438 | 7,031 | 7,031 | | | | (14,461) | (14,461) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1719 | 154.3438 | 7,031 | 7,031 | | | | (14,484) | (14,484) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 16 | 2,469,500 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1953 | 154.3438 | 37,500 | 37,500 | | | | (77,625) | (77,625) | 104,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 7 | 1,080,406 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2031 | 154.3438 | 16,406 | 16,406 | | | | (34,016) | (34,016) | 45,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2109 | 154.3438 | 2,344 | 2,344 | | | | (4,867) | (4,867) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 5 | 771,719 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2188 | 154.3438 | 11,719 | 11,719 | | | | (24,375) | (24,375) | 32,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2266 | 154.3438 | 7,031 | 7,031 | | | | (14,648) | (14,648) | 19,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2422 | 154.3438 | 2,344 | 2,344 | | | | (4,898) | (4,898) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 10 | 1,543,438 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2500 | 154.3438 | 23,438 | 23,438 | | | | (49,063) | (49,063) | 65,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 19 | 2,932,531 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2969 | 154.3438 | 44,531 | 44,531 | | | | (94,109) | (94,109) | 123,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 44 | 6,791,125 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3047 | 154.3438 | 103,125 | 103,125 | | | | (218,281) | (218,281) | 286,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 3 | 463,031 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3125 | 154.3438 | 7,031 | 7,031 | | | | (14,906) | (14,906) | 19,500 | (b) 0310 | 1,000 |

# 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 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 |
| WNU2 Comdty | 9 | 1,389,094 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3281 | 154.3438 | 21,094 | 21,094 | | | | (44,859) | (44,859) | 58,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3359 | 154.3438 | 2,344 | 2,344 | | | | (4,992) | (4,992) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 46 | 7,099,813 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3438 | 154.3438 | 107,813 | 107,813 | | | | (230,000) | (230,000) | 299,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 4 | 617,375 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3516 | 154.3438 | 9,375 | 9,375 | | | | (20,031) | (20,031) | 26,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3594 | 154.3438 | 2,344 | 2,344 | | | | (5,016) | (5,016) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 1 | 154,344 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.3750 | 154.3438 | 2,344 | 2,344 | | | | (5,031) | (5,031) | 6,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 60 | 9,260,625 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1875 | 154.3438 | 140,625 | 140,625 | | | | (290,625) | (290,625) | 390,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 200 | 30,868,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.1953 | 154.3438 | 468,750 | 468,750 | | | | (970,312) | (970,312) | 1,300,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 200 | 30,868,750 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 159.2266 | 154.3438 | 468,750 | 468,750 | | | | (976,562) | (976,562) | 1,300,000 | (b) 0310 | 1,000 |
| WNU2 Comdty | 25 | 3,858,594 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/26/2022 | 158.6250 | 154.3438 | 58,594 | 58,594 | | | | (107,031) | (107,031) | 162,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 25 | 3,858,594 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/06/2022 | 152.5000 | 154.3438 | 58,594 | 58,594 | | | | 46,094 | 46,094 | 162,500 | (b) 0310 | 1,000 |
| WNU2 Comdty | 25 | 3,858,594 | US Treasury 30-Yr Ultra Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 153.4063 | 154.3438 | 58,594 | 58,594 | | | | 23,438 | 23,438 | 162,500 | (b) 0310 | 1,000 |
| USU2 Comdty | 25 | 3,465,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.5938 | 138.6250 | 42,188 | 42,188 | | | | (49,219) | (49,219) | 95,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 26 | 3,604,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6172 | 138.6250 | 43,875 | 43,875 | | | | (51,797) | (51,797) | 98,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 29 | 4,020,125 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6250 | 138.6250 | 48,938 | 48,938 | | | | (58,000) | (58,000) | 110,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 64 | 8,872,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6406 | 138.6250 | 108,000 | 108,000 | | | | (129,000) | (129,000) | 243,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 56 | 7,763,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6484 | 138.6250 | 94,500 | 94,500 | | | | (113,313) | (113,313) | 212,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 42 | 5,822,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6563 | 138.6250 | 70,875 | 70,875 | | | | (85,313) | (85,313) | 159,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 67 | 9,287,875 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6719 | 138.6250 | 113,063 | 113,063 | | | | (137,141) | (137,141) | 254,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 41 | 5,683,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6797 | 138.6250 | 69,188 | 69,188 | | | | (84,242) | (84,242) | 155,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 29 | 4,020,125 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.6875 | 138.6250 | 48,938 | 48,938 | | | | (59,813) | (59,813) | 110,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 23 | 3,188,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7031 | 138.6250 | 38,813 | 38,813 | | | | (47,797) | (47,797) | 87,400 | (b) 0310 | 1,000 |
| USU2 Comdty | 37 | 5,129,125 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7188 | 138.6250 | 62,438 | 62,438 | | | | (77,469) | (77,469) | 140,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 44 | 6,099,500 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7344 | 138.6250 | 74,250 | 74,250 | | | | (92,813) | (92,813) | 167,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 72 | 9,981,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7500 | 138.6250 | 121,500 | 121,500 | | | | (153,000) | (153,000) | 273,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 55 | 7,624,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7656 | 138.6250 | 92,813 | 92,813 | | | | (117,735) | (117,735) | 209,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 14 | 1,940,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7813 | 138.6250 | 23,625 | 23,625 | | | | (30,188) | (30,188) | 53,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 113 | 15,664,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7891 | 138.6250 | 190,688 | 190,688 | | | | (244,539) | (244,539) | 429,400 | (b) 0310 | 1,000 |
| USU2 Comdty | 179 | 24,813,875 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.7969 | 138.6250 | 302,063 | 302,063 | | | | (388,767) | (388,767) | 680,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 22 | 3,049,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.8125 | 138.6250 | 37,125 | 37,125 | | | | (48,125) | (48,125) | 83,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 5 | 693,125 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.8203 | 138.6250 | 8,438 | 8,438 | | | | (10,977) | (10,977) | 19,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 153 | 21,209,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.8281 | 138.6250 | 258,188 | 258,188 | | | | (337,079) | (337,079) | 581,400 | (b) 0310 | 1,000 |
| USU2 Comdty | 40 | 5,545,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 05/25/2022 | 140.8438 | 138.6250 | 67,500 | 67,500 | | | | (88,750) | (88,750) | 152,000 | (b) 0310 | 1,000 |

# SCHEDULE DB - PART B - SECTION 1

## Future Contracts Open as of the Current Statement Date

| 1<br>Ticker Symbol | 2<br>Number of Contracts | 3<br>Notional Amount | 4<br>Description | 5<br>Description of Item(s) Hedged, Used For Income Generation or Replicated | 6<br>Schedule/ Exhibit Identifier | 7<br>Type(s) of Risk(s) (a) | 8<br>Date of Maturity or Expiration | 9<br>Exchange | 10<br>Trade Date | 11<br>Transaction Price | 12<br>Reporting Date Price | 13<br>Fair Value | 14<br>Book/ Adjusted Carrying Value | Highly Effective Hedges<br>15<br>Cumulative Variation Margin | Highly Effective Hedges<br>16<br>Deferred Variation Margin | Highly Effective Hedges<br>17<br>Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 18<br>Cumulative Variation Margin for All Other Hedges | 19<br>Change in Variation Margin Gain (Loss) Recognized in Current Year | 20<br>Potential Exposure | 21<br>Hedge Effectiveness at Inception and at Quarter-End (b) | 22<br>Value of One (1) Point |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| USU2 Comdty | 12 | 1,663,500 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8516 | 138.6250 | 20,250 | 20,250 | | | | (26,719) | (26,719) | 45,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 200 | 27,725,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8594 | 138.6250 | 337,500 | 337,500 | | | | (446,876) | (446,876) | 760,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 7 | 970,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8672 | 138.6250 | 11,813 | 11,813 | | | | (15,695) | (15,695) | 26,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 161 | 22,318,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8750 | 138.6250 | 271,688 | 271,688 | | | | (362,250) | (362,250) | 611,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 90 | 12,476,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8906 | 138.6250 | 151,875 | 151,875 | | | | (203,907) | (203,907) | 342,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 137 | 18,991,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.8984 | 138.6250 | 231,188 | 231,188 | | | | (311,461) | (311,461) | 520,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 112 | 15,526,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9063 | 138.6250 | 189,000 | 189,000 | | | | (255,500) | (255,500) | 425,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 25 | 3,465,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9141 | 138.6250 | 42,188 | 42,188 | | | | (57,227) | (57,227) | 95,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 31 | 4,297,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9219 | 138.6250 | 52,313 | 52,313 | | | | (71,203) | (71,203) | 117,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 14 | 1,940,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9297 | 138.6250 | 23,625 | 23,625 | | | | (32,266) | (32,266) | 53,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 34 | 4,713,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9375 | 138.6250 | 57,375 | 57,375 | | | | (78,625) | (78,625) | 129,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 5 | 693,125 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9453 | 138.6250 | 8,438 | 8,438 | | | | (11,602) | (11,602) | 19,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 25 | 3,465,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9531 | 138.6250 | 42,188 | 42,188 | | | | (58,203) | (58,203) | 95,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 7 | 970,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9688 | 138.6250 | 11,813 | 11,813 | | | | (16,406) | (16,406) | 26,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 6 | 831,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9766 | 138.6250 | 10,125 | 10,125 | | | | (14,109) | (14,109) | 22,800 | (b) 0310 | 1,000 |
| USU2 Comdty | 25 | 3,465,625 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 140.9844 | 138.6250 | 42,188 | 42,188 | | | | (58,985) | (58,985) | 95,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 44 | 6,099,500 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0000 | 138.6250 | 74,250 | 74,250 | | | | (104,500) | (104,500) | 167,200 | (b) 0310 | 1,000 |
| USU2 Comdty | 88 | 12,199,000 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0156 | 138.6250 | 148,500 | 148,500 | | | | (210,375) | (210,375) | 334,400 | (b) 0310 | 1,000 |
| USU2 Comdty | 2 | 277,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0313 | 138.6250 | 3,375 | 3,375 | | | | (4,813) | (4,813) | 7,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 28 | 3,881,500 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0469 | 138.6250 | 47,250 | 47,250 | | | | (67,813) | (67,813) | 106,400 | (b) 0310 | 1,000 |
| USU2 Comdty | 30 | 4,158,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0781 | 138.6250 | 50,625 | 50,625 | | | | (73,594) | (73,594) | 114,000 | (b) 0310 | 1,000 |
| USU2 Comdty | 22 | 3,049,750 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.0938 | 138.6250 | 37,125 | 37,125 | | | | (54,313) | (54,313) | 83,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 2 | 277,250 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.1094 | 138.6250 | 3,375 | 3,375 | | | | (4,969) | (4,969) | 7,600 | (b) 0310 | 1,000 |
| USU2 Comdty | 23 | 3,188,375 | US Treasury 20-Yr Long Bond | Group Variable Annuity Hedge | Annual Exhibit 5 | Interest Rate | 09/21/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 05/25/2022 | 141.1406 | 138.6250 | 38,813 | 38,813 | | | | (57,859) | (57,859) | 87,400 | (b) 0310 | 1,000 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,300.6500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,423) | (15,423) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,300.7500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,425) | (15,425) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,300.8000 | 11,529.5000 | (6,460) | (6,460) | | | | (30,852) | (30,852) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,300.8500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,427) | (15,427) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,300.9000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,428) | (15,428) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,301.0500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,431) | (15,431) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,301.1500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,433) | (15,433) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,301.2500 | 11,529.5000 | (6,460) | (6,460) | | | | (30,870) | (30,870) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,301.3000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,436) | (15,436) | 15,000 | (b) 0110 | 20 |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used For Income Generation or Replicated | 6 Schedule/ Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Reporting Date Price | 13 Fair Value | 14 Book/ Adjusted Carrying Value | Highly Effective Hedges 15 Cumulative Variation Margin | 16 Deferred Variation Margin | 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 18 Cumulative Variation Margin for All Other Hedges | 19 Change in Variation Margin Gain (Loss) Recognized in Current Year | 20 Potential Exposure | 21 Hedge Effectiveness at Inception and at Quarter-End (b) | 22 Value of One (1) Point |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.3500 | 11,529.5000 | (6,460) | (6,460) | | | | (30,874) | (30,874) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.4500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,439) | (15,439) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.5000 | 11,529.5000 | (9,690) | (9,690) | | | | (46,320) | (46,320) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.5500 | 11,529.5000 | (6,460) | (6,460) | | | | (30,882) | (30,882) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.6000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,442) | (15,442) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.6500 | 11,529.5000 | (6,460) | (6,460) | | | | (30,886) | (30,886) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 9 | 2,075,310 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.7000 | 11,529.5000 | (29,070) | (29,070) | | | | (138,996) | (138,996) | 135,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.7500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,445) | (15,445) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.8000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,446) | (15,446) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.8500 | 11,529.5000 | (6,460) | (6,460) | | | | (30,894) | (30,894) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.9000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,448) | (15,448) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,301.9500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,449) | (15,449) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.0000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,450) | (15,450) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.0500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,451) | (15,451) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.1000 | 11,529.5000 | (9,690) | (9,690) | | | | (46,356) | (46,356) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.1500 | 11,529.5000 | (9,690) | (9,690) | | | | (46,359) | (46,359) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.2500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,455) | (15,455) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 11 | 2,536,490 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.3000 | 11,529.5000 | (35,530) | (35,530) | | | | (170,016) | (170,016) | 165,000 | (b) 0110 | 20 |
| NQU2 Index | 6 | 1,383,540 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.3500 | 11,529.5000 | (19,380) | (19,380) | | | | (92,742) | (92,742) | 90,000 | (b) 0110 | 20 |
| NQU2 Index | 14 | 3,228,260 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.4000 | 11,529.5000 | (45,220) | (45,220) | | | | (216,412) | (216,412) | 210,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.4500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,459) | (15,459) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 10 | 2,305,900 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.5000 | 11,529.5000 | (32,300) | (32,300) | | | | (154,600) | (154,600) | 150,000 | (b) 0110 | 20 |
| NQU2 Index | 7 | 1,614,130 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.5500 | 11,529.5000 | (22,610) | (22,610) | | | | (108,227) | (108,227) | 105,000 | (b) 0110 | 20 |
| NQU2 Index | 10 | 2,305,900 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.6000 | 11,529.5000 | (32,300) | (32,300) | | | | (154,620) | (154,620) | 150,000 | (b) 0110 | 20 |
| NQU2 Index | 6 | 1,383,540 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.6500 | 11,529.5000 | (19,380) | (19,380) | | | | (92,778) | (92,778) | 90,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.7000 | 11,529.5000 | (16,150) | (16,150) | | | | (77,320) | (77,320) | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.7500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,465) | (15,465) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.9000 | 11,529.5000 | (9,690) | (9,690) | | | | (46,404) | (46,404) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,302.9500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,469) | (15,469) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,303.2000 | 11,529.5000 | (6,460) | (6,460) | | | | (30,948) | (30,948) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,303.2500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,475) | (15,475) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,303.3000 | 11,529.5000 | (6,460) | (6,460) | | | | (30,952) | (30,952) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 12,303.4500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,479) | (15,479) | 15,000 | (b) 0110 | 20 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,303.5500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,481) | (15,481) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,303.6000 | 11,529.5000 | (3,230) | (3,230) | | | | (15,482) | (15,482) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 12,303.6500 | 11,529.5000 | (3,230) | (3,230) | | | | (15,483) | (15,483) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.2000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,508) | (13,508) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 7 | 1,614,130 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.2500 | 11,529.5000 | (22,610) | (22,610) | | | | (47,285) | (47,285) | 105,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.3500 | 11,529.5000 | (12,920) | (12,920) | | | | (27,028) | (27,028) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.4000 | 11,529.5000 | (3,230) | (3,230) | | | | (6,758) | (6,758) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.4500 | 11,529.5000 | (6,460) | (6,460) | | | | (13,518) | (13,518) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.5000 | 11,529.5000 | (3,230) | (3,230) | | | | (6,760) | (6,760) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.5500 | 11,529.5000 | (3,230) | (3,230) | | | | (6,761) | (6,761) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.6000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,524) | (13,524) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.6500 | 11,529.5000 | (16,150) | (16,150) | | | | (33,815) | (33,815) | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.7000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,528) | (13,528) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.7500 | 11,529.5000 | (16,150) | (16,150) | | | | (33,825) | (33,825) | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.8000 | 11,529.5000 | (9,690) | (9,690) | | | | (20,298) | (20,298) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.8500 | 11,529.5000 | (12,920) | (12,920) | | | | (27,068) | (27,068) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.9000 | 11,529.5000 | (3,230) | (3,230) | | | | (6,768) | (6,768) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,867.9500 | 11,529.5000 | (12,920) | (12,920) | | | | (27,076) | (27,076) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.0000 | 11,529.5000 | (3,230) | (3,230) | | | | (6,770) | (6,770) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.0500 | 11,529.5000 | (12,920) | (12,920) | | | | (27,084) | (27,084) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.1500 | 11,529.5000 | (6,460) | (6,460) | | | | (13,546) | (13,546) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.2000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,548) | (13,548) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.3000 | 11,529.5000 | (9,690) | (9,690) | | | | (20,328) | (20,328) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.3500 | 11,529.5000 | (9,690) | (9,690) | | | | (20,331) | (20,331) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 9 | 2,075,310 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.4000 | 11,529.5000 | (29,070) | (29,070) | | | | (61,002) | (61,002) | 135,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.4500 | 11,529.5000 | (12,920) | (12,920) | | | | (27,116) | (27,116) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.5000 | 11,529.5000 | (3,230) | (3,230) | | | | (6,780) | (6,780) | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.6500 | 11,529.5000 | (6,460) | (6,460) | | | | (13,566) | (13,566) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 6 | 1,383,540 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.7000 | 11,529.5000 | (19,380) | (19,380) | | | | (40,704) | (40,704) | 90,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.7500 | 11,529.5000 | (9,690) | (9,690) | | | | (20,355) | (20,355) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.8000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,572) | (13,572) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.8500 | 11,529.5000 | (16,150) | (16,150) | | | | (33,935) | (33,935) | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 11,868.9000 | 11,529.5000 | (9,690) | (9,690) | | | | (20,364) | (20,364) | 45,000 | (b) 0110 | 20 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| NQU2 Index | 9 | 2,075,310 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,868.9500 | 11,529.5000 | (29,070) | (29,070) | | | | (61,101) | (61,101) | 135,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.0000 | 11,529.5000 | (9,690) | (9,690) | | | | (20,370) | (20,370) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 7 | 1,614,130 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.0500 | 11,529.5000 | (22,610) | (22,610) | | | | (47,537) | (47,537) | 105,000 | (b) 0110 | 20 |
| NQU2 Index | 2 | 461,180 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.1000 | 11,529.5000 | (6,460) | (6,460) | | | | (13,584) | (13,584) | 30,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.1500 | 11,529.5000 | (16,150) | (16,150) | | | | (33,965) | (33,965) | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.2000 | 11,529.5000 | (9,690) | (9,690) | | | | (20,382) | (20,382) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 4 | 922,360 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.3000 | 11,529.5000 | (12,920) | (12,920) | | | | (27,184) | (27,184) | 60,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 11,869.3500 | 11,529.5000 | (9,690) | (9,690) | | | | (20,391) | (20,391) | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/14/2022 | 11,334.7500 | 11,529.5000 | (3,230) | (3,230) | | | | 3,895 | 3,895 | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 5 | 1,152,950 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/14/2022 | 11,335.0000 | 11,529.5000 | (16,150) | (16,150) | | | | 19,450 | 19,450 | 75,000 | (b) 0110 | 20 |
| NQU2 Index | 6 | 1,383,540 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 11,626.2500 | 11,529.5000 | (19,380) | (19,380) | | | | (11,610) | (11,610) | 90,000 | (b) 0110 | 20 |
| NQU2 Index | 1 | 230,590 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 11,172.5000 | 11,529.5000 | (3,230) | (3,230) | | | | 7,140 | 7,140 | 15,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 11,172.7500 | 11,529.5000 | (9,690) | (9,690) | | | | 21,405 | 21,405 | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 11,173.0000 | 11,529.5000 | (9,690) | (9,690) | | | | 21,390 | 21,390 | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 11,312.0000 | 11,529.5000 | (9,690) | (9,690) | | | | 13,050 | 13,050 | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 3 | 691,770 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 11,312.2500 | 11,529.5000 | (9,690) | (9,690) | | | | 13,035 | 13,035 | 45,000 | (b) 0110 | 20 |
| NQU2 Index | 6 | 1,383,540 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 11,312.5000 | 11,529.5000 | (19,380) | (19,380) | | | | 26,040 | 26,040 | 90,000 | (b) 0110 | 20 |
| NQU2 Index | 40 | 9,223,600 | Nasdaq Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 11,346.4000 | 11,529.5000 | (129,200) | (129,200) | | | | 146,480 | 146,480 | 600,000 | (b) 0110 | 20 |
| 1539999999 - Long Futures - Hedging Other | | | | | | | | | | | | 10,803,183 | 10,803,183 | | | | (22,581,545) | (22,581,545) | 35,896,800 | XXX | XXX |
| Long Futures - Replication | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Income Generation | | | | | | | | | | | | | | | | | | | | | |
| Long Futures - Other | | | | | | | | | | | | | | | | | | | | | |
| 1579999999 - Long Futures - Subtotal - Long Futures | | | | | | | | | | | | 10,803,183 | 10,803,183 | | | | (22,581,545) | (22,581,545) | 35,896,800 | 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 | | | | | | | | | | | | | | | | | | | | | |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,914.7000 | 1,856.6000 | 1,395 | 1,395 | | | | 8,715 | 8,715 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,915.3000 | 1,856.6000 | 1,395 | 1,395 | | | | 8,805 | 8,805 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,915.4000 | 1,856.6000 | 930 | 930 | | | | 5,880 | 5,880 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,915.6000 | 1,856.6000 | 8,835 | 8,835 | | | | 56,050 | 56,050 | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,915.7000 | 1,856.6000 | 2,325 | 2,325 | | | | 14,775 | 14,775 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,915.9000 | 1,856.6000 | 465 | 465 | | | | 2,965 | 2,965 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 9 | 835,470 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.0000 | 1,856.6000 | 4,185 | 4,185 | | | | 26,730 | 26,730 | 33,846 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.1000 | 1,856.6000 | 7,440 | 7,440 | | | | 47,600 | 47,600 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 39 | 3,620,370 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.2000 | 1,856.6000 | 18,135 | 18,135 | | | | 116,220 | 116,220 | 146,668 | (b) 0111 | 50 |
| MFSU2 Index | 7 | 649,810 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.3000 | 1,856.6000 | 3,255 | 3,255 | | | | 20,895 | 20,895 | 26,325 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.4000 | 1,856.6000 | 3,720 | 3,720 | | | | 23,920 | 23,920 | 30,086 | (b) 0111 | 50 |

# 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 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 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.6000 | 1,856.6000 | 5,115 | 5,115 | | | | 33,000 | 33,000 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.7000 | 1,856.6000 | 1,395 | 1,395 | | | | 9,015 | 9,015 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.8000 | 1,856.6000 | 5,115 | 5,115 | | | | 33,110 | 33,110 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,916.9000 | 1,856.6000 | 7,440 | 7,440 | | | | 48,240 | 48,240 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 18 | 1,670,940 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.0000 | 1,856.6000 | 8,370 | 8,370 | | | | 54,360 | 54,360 | 67,693 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.1000 | 1,856.6000 | 2,790 | 2,790 | | | | 18,150 | 18,150 | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.3000 | 1,856.6000 | 5,115 | 5,115 | | | | 33,385 | 33,385 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.5000 | 1,856.6000 | 465 | 465 | | | | 3,045 | 3,045 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.7000 | 1,856.6000 | 10,230 | 10,230 | | | | 67,210 | 67,210 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,917.8000 | 1,856.6000 | 7,440 | 7,440 | | | | 48,960 | 48,960 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 20 | 1,856,600 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.1000 | 1,856.6000 | 9,300 | 9,300 | | | | 61,500 | 61,500 | 75,214 | (b) 0111 | 50 |
| MFSU2 Index | 34 | 3,156,220 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.2000 | 1,856.6000 | 15,810 | 15,810 | | | | 104,720 | 104,720 | 127,864 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.4000 | 1,856.6000 | 7,440 | 7,440 | | | | 49,440 | 49,440 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.6000 | 1,856.6000 | 465 | 465 | | | | 3,100 | 3,100 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 13 | 1,206,790 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.7000 | 1,856.6000 | 6,045 | 6,045 | | | | 40,365 | 40,365 | 48,889 | (b) 0111 | 50 |
| MFSU2 Index | 23 | 2,135,090 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,918.9000 | 1,856.6000 | 10,695 | 10,695 | | | | 71,645 | 71,645 | 86,496 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,919.0000 | 1,856.6000 | 930 | 930 | | | | 6,240 | 6,240 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,919.1000 | 1,856.6000 | 465 | 465 | | | | 3,125 | 3,125 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,919.3000 | 1,856.6000 | 465 | 465 | | | | 3,135 | 3,135 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 10 | 928,300 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,919.4000 | 1,856.6000 | 4,650 | 4,650 | | | | 31,400 | 31,400 | 37,607 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,919.7000 | 1,856.6000 | 930 | 930 | | | | 6,310 | 6,310 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.0000 | 1,856.6000 | 5,115 | 5,115 | | | | 34,870 | 34,870 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.1000 | 1,856.6000 | 8,835 | 8,835 | | | | 60,325 | 60,325 | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 21 | 1,949,430 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.2000 | 1,856.6000 | 9,765 | 9,765 | | | | 66,780 | 66,780 | 78,975 | (b) 0111 | 50 |
| MFSU2 Index | 15 | 1,392,450 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.4000 | 1,856.6000 | 6,975 | 6,975 | | | | 47,850 | 47,850 | 56,411 | (b) 0111 | 50 |
| MFSU2 Index | 40 | 3,713,200 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.5000 | 1,856.6000 | 18,600 | 18,600 | | | | 127,800 | 127,800 | 150,429 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.6000 | 1,856.6000 | 5,115 | 5,115 | | | | 35,200 | 35,200 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.7000 | 1,856.6000 | 10,230 | 10,230 | | | | 70,510 | 70,510 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 30 | 2,784,900 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.8000 | 1,856.6000 | 13,950 | 13,950 | | | | 96,300 | 96,300 | 112,821 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,920.9000 | 1,856.6000 | 465 | 465 | | | | 3,215 | 3,215 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.0000 | 1,856.6000 | 1,395 | 1,395 | | | | 9,660 | 9,660 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.1000 | 1,856.6000 | 1,395 | 1,395 | | | | 9,675 | 9,675 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 39 | 3,620,370 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.2000 | 1,856.6000 | 18,135 | 18,135 | | | | 125,970 | 125,970 | 146,668 | (b) 0111 | 50 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| MFSU2 Index | 12 | 1,113,960 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.3000 | 1,856.6000 | 5,580 | 5,580 | | | | 38,820 | 38,820 | 45,129 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.4000 | 1,856.6000 | 2,325 | 2,325 | | | | 16,200 | 16,200 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.5000 | 1,856.6000 | 2,325 | 2,325 | | | | 16,225 | 16,225 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.6000 | 1,856.6000 | 465 | 465 | | | | 3,250 | 3,250 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,921.9000 | 1,856.6000 | 5,115 | 5,115 | | | | 35,915 | 35,915 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.0000 | 1,856.6000 | 465 | 465 | | | | 3,270 | 3,270 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.2000 | 1,856.6000 | 465 | 465 | | | | 3,280 | 3,280 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.3000 | 1,856.6000 | 465 | 465 | | | | 3,285 | 3,285 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.7000 | 1,856.6000 | 5,115 | 5,115 | | | | 36,355 | 36,355 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 40 | 3,713,200 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.8000 | 1,856.6000 | 18,600 | 18,600 | | | | 132,400 | 132,400 | 150,429 | (b) 0111 | 50 |
| MFSU2 Index | 54 | 5,012,820 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,922.9000 | 1,856.6000 | 25,110 | 25,110 | | | | 179,010 | 179,010 | 203,079 | (b) 0111 | 50 |
| MFSU2 Index | 17 | 1,578,110 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,923.3000 | 1,856.6000 | 7,905 | 7,905 | | | | 56,695 | 56,695 | 63,932 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,923.6000 | 1,856.6000 | 1,395 | 1,395 | | | | 10,050 | 10,050 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 34 | 3,156,220 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,923.8000 | 1,856.6000 | 15,810 | 15,810 | | | | 114,240 | 114,240 | 127,864 | (b) 0111 | 50 |
| MFSU2 Index | 35 | 3,249,050 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,923.9000 | 1,856.6000 | 16,275 | 16,275 | | | | 117,775 | 117,775 | 131,625 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,924.0000 | 1,856.6000 | 1,395 | 1,395 | | | | 10,110 | 10,110 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,925.1000 | 1,856.6000 | 1,860 | 1,860 | | | | 13,700 | 13,700 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,925.2000 | 1,856.6000 | 465 | 465 | | | | 3,430 | 3,430 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 29 | 2,692,070 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,925.4000 | 1,856.6000 | 13,485 | 13,485 | | | | 99,760 | 99,760 | 109,061 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,925.5000 | 1,856.6000 | 3,720 | 3,720 | | | | 27,560 | 27,560 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 9 | 835,470 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,925.7000 | 1,856.6000 | 4,185 | 4,185 | | | | 31,095 | 31,095 | 33,846 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,926.1000 | 1,856.6000 | 465 | 465 | | | | 3,475 | 3,475 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,926.2000 | 1,856.6000 | 3,720 | 3,720 | | | | 27,840 | 27,840 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 17 | 1,578,110 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,926.6000 | 1,856.6000 | 7,905 | 7,905 | | | | 59,500 | 59,500 | 63,932 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,926.7000 | 1,856.6000 | 465 | 465 | | | | 3,505 | 3,505 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,927.2000 | 1,856.6000 | 5,115 | 5,115 | | | | 38,830 | 38,830 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,927.6000 | 1,856.6000 | 5,115 | 5,115 | | | | 39,050 | 39,050 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,927.7000 | 1,856.6000 | 465 | 465 | | | | 3,555 | 3,555 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 36 | 3,341,880 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,928.5000 | 1,856.6000 | 16,740 | 16,740 | | | | 129,420 | 129,420 | 135,386 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,928.7000 | 1,856.6000 | 1,395 | 1,395 | | | | 10,815 | 10,815 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,929.2000 | 1,856.6000 | 465 | 465 | | | | 3,630 | 3,630 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,929.4000 | 1,856.6000 | 2,790 | 2,790 | | | | 21,840 | 21,840 | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 1,929.8000 | 1,856.6000 | 930 | 930 | | | | 7,320 | 7,320 | 7,521 | (b) 0111 | 50 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 1,930.1000 | 1,856.6000 | 7,440 | 7,440 | | | | 58,800 | 58,800 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 1,930.3000 | 1,856.6000 | 1,395 | 1,395 | | | | 11,055 | 11,055 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 1,931.4000 | 1,856.6000 | 1,860 | 1,860 | | | | 14,960 | 14,960 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 27 | 2,506,410 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 1,931.6000 | 1,856.6000 | 12,555 | 12,555 | | | | 101,250 | 101,250 | 101,539 | (b) 0111 | 50 |
| MFSU2 Index | 17 | 1,578,110 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/10/2022 | 1,931.8000 | 1,856.6000 | 7,905 | 7,905 | | | | 63,920 | 63,920 | 63,932 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,854.1000 | 1,856.6000 | 1,395 | 1,395 | | | | (375) | (375) | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,854.6000 | 1,856.6000 | 930 | 930 | | | | (200) | (200) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,854.9000 | 1,856.6000 | 930 | 930 | | | | (170) | (170) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,855.3000 | 1,856.6000 | 930 | 930 | | | | (130) | (130) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 23 | 2,135,090 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,855.6000 | 1,856.6000 | 10,695 | 10,695 | | | | (1,150) | (1,150) | 86,496 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,855.8000 | 1,856.6000 | 930 | 930 | | | | (80) | (80) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,855.9000 | 1,856.6000 | 465 | 465 | | | | (35) | (35) | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.0000 | 1,856.6000 | 930 | 930 | | | | (60) | (60) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.3000 | 1,856.6000 | 930 | 930 | | | | (30) | (30) | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.4000 | 1,856.6000 | 2,790 | 2,790 | | | | (60) | (60) | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 13 | 1,206,790 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.5000 | 1,856.6000 | 6,045 | 6,045 | | | | (65) | (65) | 48,889 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.6000 | 1,856.6000 | 8,835 | 8,835 | | | | | | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 12 | 1,113,960 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.7000 | 1,856.6000 | 5,580 | 5,580 | | | | 60 | 60 | 45,129 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,856.8000 | 1,856.6000 | 5,115 | 5,115 | | | | 110 | 110 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,857.0000 | 1,856.6000 | 930 | 930 | | | | 40 | 40 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,857.2000 | 1,856.6000 | 1,860 | 1,860 | | | | 120 | 120 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 24 | 2,227,920 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,857.8000 | 1,856.6000 | 11,160 | 11,160 | | | | 1,440 | 1,440 | 90,257 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,858.2000 | 1,856.6000 | 465 | 465 | | | | 80 | 80 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,858.8000 | 1,856.6000 | 2,325 | 2,325 | | | | 550 | 550 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 7 | 649,810 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,858.9000 | 1,856.6000 | 3,255 | 3,255 | | | | 805 | 805 | 26,325 | (b) 0111 | 50 |
| MFSU2 Index | 17 | 1,578,110 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,859.1000 | 1,856.6000 | 7,905 | 7,905 | | | | 2,125 | 2,125 | 63,932 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,859.3000 | 1,856.6000 | 10,230 | 10,230 | | | | 2,970 | 2,970 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 58 | 5,384,140 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,859.4000 | 1,856.6000 | 26,970 | 26,970 | | | | 8,120 | 8,120 | 218,121 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,859.8000 | 1,856.6000 | 8,835 | 8,835 | | | | 3,040 | 3,040 | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,860.3000 | 1,856.6000 | 1,860 | 1,860 | | | | 740 | 740 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,861.2000 | 1,856.6000 | 2,325 | 2,325 | | | | 1,150 | 1,150 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,861.3000 | 1,856.6000 | 7,440 | 7,440 | | | | 3,760 | 3,760 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 12 | 1,113,960 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,861.4000 | 1,856.6000 | 5,580 | 5,580 | | | | 2,880 | 2,880 | 45,129 | (b) 0111 | 50 |

# 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 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 |
| MFSU2 Index | 28 | 2,599,240 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,861.9000 | 1,856.6000 | 13,020 | 13,020 | | | | 7,420 | 7,420 | 105,300 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,862.1000 | 1,856.6000 | 7,440 | 7,440 | | | | 4,400 | 4,400 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 12 | 1,113,960 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,862.4000 | 1,856.6000 | 5,580 | 5,580 | | | | 3,480 | 3,480 | 45,129 | (b) 0111 | 50 |
| MFSU2 Index | 41 | 3,806,030 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,862.5000 | 1,856.6000 | 19,065 | 19,065 | | | | 12,095 | 12,095 | 154,189 | (b) 0111 | 50 |
| MFSU2 Index | 29 | 2,692,070 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,862.9000 | 1,856.6000 | 13,485 | 13,485 | | | | 9,135 | 9,135 | 109,061 | (b) 0111 | 50 |
| MFSU2 Index | 14 | 1,299,620 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,863.1000 | 1,856.6000 | 6,510 | 6,510 | | | | 4,550 | 4,550 | 52,650 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,863.3000 | 1,856.6000 | 2,790 | 2,790 | | | | 2,010 | 2,010 | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 18 | 1,670,940 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,863.8000 | 1,856.6000 | 8,370 | 8,370 | | | | 6,480 | 6,480 | 67,693 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,864.1000 | 1,856.6000 | 10,230 | 10,230 | | | | 8,250 | 8,250 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,864.4000 | 1,856.6000 | 2,790 | 2,790 | | | | 2,340 | 2,340 | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 21 | 1,949,430 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,864.7000 | 1,856.6000 | 9,765 | 9,765 | | | | 8,505 | 8,505 | 78,975 | (b) 0111 | 50 |
| MFSU2 Index | 11 | 1,021,130 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,865.6000 | 1,856.6000 | 5,115 | 5,115 | | | | 4,950 | 4,950 | 41,368 | (b) 0111 | 50 |
| MFSU2 Index | 12 | 1,113,960 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,865.7000 | 1,856.6000 | 5,580 | 5,580 | | | | 5,460 | 5,460 | 45,129 | (b) 0111 | 50 |
| MFSU2 Index | 17 | 1,578,110 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,865.9000 | 1,856.6000 | 7,905 | 7,905 | | | | 7,905 | 7,905 | 63,932 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,866.1000 | 1,856.6000 | 1,860 | 1,860 | | | | 1,900 | 1,900 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,866.3000 | 1,856.6000 | 465 | 465 | | | | 485 | 485 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,866.4000 | 1,856.6000 | 8,835 | 8,835 | | | | 9,310 | 9,310 | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 5 | 464,150 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,866.5000 | 1,856.6000 | 2,325 | 2,325 | | | | 2,475 | 2,475 | 18,804 | (b) 0111 | 50 |
| MFSU2 Index | 89 | 8,261,870 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,866.6000 | 1,856.6000 | 41,385 | 41,385 | | | | 44,500 | 44,500 | 334,703 | (b) 0111 | 50 |
| MFSU2 Index | 15 | 1,392,450 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,867.0000 | 1,856.6000 | 6,975 | 6,975 | | | | 7,800 | 7,800 | 56,411 | (b) 0111 | 50 |
| MFSU2 Index | 16 | 1,485,280 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,867.3000 | 1,856.6000 | 7,440 | 7,440 | | | | 8,560 | 8,560 | 60,171 | (b) 0111 | 50 |
| MFSU2 Index | 23 | 2,135,090 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,867.8000 | 1,856.6000 | 10,695 | 10,695 | | | | 12,880 | 12,880 | 86,496 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,867.9000 | 1,856.6000 | 10,230 | 10,230 | | | | 12,430 | 12,430 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 27 | 2,506,410 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,868.6000 | 1,856.6000 | 12,555 | 12,555 | | | | 16,200 | 16,200 | 101,539 | (b) 0111 | 50 |
| MFSU2 Index | 18 | 1,670,940 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.2000 | 1,856.6000 | 8,370 | 8,370 | | | | 11,340 | 11,340 | 67,693 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.4000 | 1,856.6000 | 1,860 | 1,860 | | | | 2,560 | 2,560 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.5000 | 1,856.6000 | 930 | 930 | | | | 1,290 | 1,290 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.7000 | 1,856.6000 | 465 | 465 | | | | 655 | 655 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.8000 | 1,856.6000 | 465 | 465 | | | | 660 | 660 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,869.9000 | 1,856.6000 | 1,395 | 1,395 | | | | 1,995 | 1,995 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,870.0000 | 1,856.6000 | 3,720 | 3,720 | | | | 5,360 | 5,360 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 22 | 2,042,260 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,870.2000 | 1,856.6000 | 10,230 | 10,230 | | | | 14,960 | 14,960 | 82,736 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 1,870.3000 | 1,856.6000 | 2,790 | 2,790 | | | | 4,110 | 4,110 | 22,564 | (b) 0111 | 50 |

# STATEMENT AS OF JUNE 30, 2022 OF THE DELAWARE LIFE INSURANCE COMPANY

# SCHEDULE DB - PART B - SECTION 1

**Future Contracts Open as of the Current Statement Date**

| 1<br>Ticker Symbol | 2<br>Number of Contracts | 3<br>Notional Amount | 4<br>Description | 5<br>Description of Item(s) Hedged, Used For Income Generation or Replicated | 6<br>Schedule/ Exhibit Identifier | 7<br>Type(s) of Risk(s) (a) | 8<br>Date of Maturity or Expiration | 9<br>Exchange | 10<br>Trade Date | 11<br>Transaction Price | 12<br>Reporting Date Price | 13<br>Fair Value | 14<br>Book/ Adjusted Carrying Value | Highly Effective Hedges<br>15<br>Cumulative Variation Margin | Highly Effective Hedges<br>16<br>Deferred Variation Margin | Highly Effective Hedges<br>17<br>Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 18<br>Cumulative Variation Margin for All Other Hedges | 19<br>Change in Variation Margin Gain (Loss) Recognized in Current Year | 20<br>Potential Exposure | 21<br>Hedge Effectiveness at Inception and at Quarter-End (b) | 22<br>Value of One (1) Point |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,870.4000 | 1,856.6000 | 465 | 465 | | | | 690 | 690 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 42 | 3,898,860 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,870.6000 | 1,856.6000 | 19,530 | 19,530 | | | | 29,400 | 29,400 | 157,950 | (b) 0111 | 50 |
| MFSU2 Index | 7 | 649,810 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,870.7000 | 1,856.6000 | 3,255 | 3,255 | | | | 4,935 | 4,935 | 26,325 | (b) 0111 | 50 |
| MFSU2 Index | 21 | 1,949,430 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,871.0000 | 1,856.6000 | 9,765 | 9,765 | | | | 15,120 | 15,120 | 78,975 | (b) 0111 | 50 |
| MFSU2 Index | 6 | 556,980 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,871.4000 | 1,856.6000 | 2,790 | 2,790 | | | | 4,440 | 4,440 | 22,564 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,871.5000 | 1,856.6000 | 3,720 | 3,720 | | | | 5,960 | 5,960 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,871.7000 | 1,856.6000 | 930 | 930 | | | | 1,510 | 1,510 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,872.0000 | 1,856.6000 | 465 | 465 | | | | 770 | 770 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,873.8000 | 1,856.6000 | 3,720 | 3,720 | | | | 6,880 | 6,880 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 13 | 1,206,790 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,873.9000 | 1,856.6000 | 6,045 | 6,045 | | | | 11,245 | 11,245 | 48,889 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,874.0000 | 1,856.6000 | 465 | 465 | | | | 870 | 870 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 4 | 371,320 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,874.1000 | 1,856.6000 | 1,860 | 1,860 | | | | 3,500 | 3,500 | 15,043 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,874.9000 | 1,856.6000 | 1,395 | 1,395 | | | | 2,745 | 2,745 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 27 | 2,506,410 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,875.1000 | 1,856.6000 | 12,555 | 12,555 | | | | 24,975 | 24,975 | 101,539 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,875.2000 | 1,856.6000 | 465 | 465 | | | | 930 | 930 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 23 | 2,135,090 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,875.3000 | 1,856.6000 | 10,695 | 10,695 | | | | 21,505 | 21,505 | 86,496 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,875.6000 | 1,856.6000 | 465 | 465 | | | | 950 | 950 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,875.9000 | 1,856.6000 | 930 | 930 | | | | 1,930 | 1,930 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,876.4000 | 1,856.6000 | 465 | 465 | | | | 990 | 990 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 2 | 185,660 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,877.3000 | 1,856.6000 | 930 | 930 | | | | 2,070 | 2,070 | 7,521 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,878.3000 | 1,856.6000 | 465 | 465 | | | | 1,085 | 1,085 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 1 | 92,830 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,879.1000 | 1,856.6000 | 465 | 465 | | | | 1,125 | 1,125 | 3,761 | (b) 0111 | 50 |
| MFSU2 Index | 3 | 278,490 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 1,879.6000 | 1,856.6000 | 1,395 | 1,395 | | | | 3,450 | 3,450 | 11,282 | (b) 0111 | 50 |
| MFSU2 Index | 19 | 1,763,770 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,856.5000 | 1,856.6000 | 8,835 | 8,835 | | | | (95) | (95) | 71,454 | (b) 0111 | 50 |
| MFSU2 Index | 36 | 3,341,880 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,856.9000 | 1,856.6000 | 16,740 | 16,740 | | | | 540 | 540 | 135,386 | (b) 0111 | 50 |
| MFSU2 Index | 38 | 3,527,540 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,857.7000 | 1,856.6000 | 17,670 | 17,670 | | | | 2,090 | 2,090 | 142,907 | (b) 0111 | 50 |
| MFSU2 Index | 8 | 742,640 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,857.8000 | 1,856.6000 | 3,720 | 3,720 | | | | 480 | 480 | 30,086 | (b) 0111 | 50 |
| MFSU2 Index | 45 | 4,177,350 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,857.9000 | 1,856.6000 | 20,925 | 20,925 | | | | 2,925 | 2,925 | 169,232 | (b) 0111 | 50 |
| MFSU2 Index | 45 | 4,177,350 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,858.1000 | 1,856.6000 | 20,925 | 20,925 | | | | 3,375 | 3,375 | 169,232 | (b) 0111 | 50 |
| MFSU2 Index | 100 | 9,283,000 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,858.3000 | 1,856.6000 | 46,500 | 46,500 | | | | 8,500 | 8,500 | 376,071 | (b) 0111 | 50 |
| MFSU2 Index | 100 | 9,283,000 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,858.4000 | 1,856.6000 | 46,500 | 46,500 | | | | 9,000 | 9,000 | 376,071 | (b) 0111 | 50 |
| MFSU2 Index | 100 | 9,283,000 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,860.0000 | 1,856.6000 | 46,500 | 46,500 | | | | 17,000 | 17,000 | 376,071 | (b) 0111 | 50 |
| MFSU2 Index | 100 | 9,283,000 | MSCI EAFE MXEA Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 1,860.4000 | 1,856.6000 | 46,500 | 46,500 | | | | 19,000 | 19,000 | 376,071 | (b) 0111 | 50 |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1<br>Ticker Symbol | 2<br>Number of Contracts | 3<br>Notional Amount | 4<br>Description | 5<br>Description of Item(s) Hedged, Used For Income Generation or Replicated | 6<br>Schedule/ Exhibit Identifier | 7<br>Type(s) of Risk(s) (a) | 8<br>Date of Maturity or Expiration | 9<br>Exchange | 10<br>Trade Date | 11<br>Transaction Price | 12<br>Reporting Date Price | 13<br>Fair Value | 14<br>Book/ Adjusted Carrying Value | Highly Effective Hedges<br>15<br>Cumulative Variation Margin | Highly Effective Hedges<br>16<br>Deferred Variation Margin | Highly Effective Hedges<br>17<br>Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 18<br>Cumulative Variation Margin for All Other Hedges | 19<br>Change in Variation Margin Gain (Loss) Recognized in Current Year | 20<br>Potential Exposure | 21<br>Hedge Effectiveness at Inception and at Quarter-End (b) | 22<br>Value of One (1) Point |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ESU2 Index | 15 | 2,842,125 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.2500 | 3,789.5000 | 23,812 | 23,813 | | | | 170,813 | 170,813 | 157,500 | (b) 0111 | 50 |
| ESU2 Index | 120 | 22,737,000 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.3000 | 3,789.5000 | 190,500 | 190,500 | | | | 1,366,800 | 1,366,800 | 1,260,000 | (b) 0111 | 50 |
| ESU2 Index | 347 | 65,747,825 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.3500 | 3,789.5000 | 550,862 | 550,863 | | | | 3,953,198 | 3,953,198 | 3,643,500 | (b) 0111 | 50 |
| ESU2 Index | 407 | 77,116,325 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.4000 | 3,789.5000 | 646,112 | 646,113 | | | | 4,637,765 | 4,637,765 | 4,273,500 | (b) 0111 | 50 |
| ESU2 Index | 247 | 46,800,325 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.4500 | 3,789.5000 | 392,112 | 392,113 | | | | 2,815,183 | 2,815,183 | 2,593,500 | (b) 0111 | 50 |
| ESU2 Index | 237 | 44,905,575 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.5000 | 3,789.5000 | 376,237 | 376,238 | | | | 2,701,800 | 2,701,800 | 2,488,500 | (b) 0111 | 50 |
| ESU2 Index | 150 | 28,421,250 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.5500 | 3,789.5000 | 238,125 | 238,125 | | | | 1,710,375 | 1,710,375 | 1,575,000 | (b) 0111 | 50 |
| ESU2 Index | 100 | 18,947,500 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.6000 | 3,789.5000 | 158,750 | 158,750 | | | | 1,140,500 | 1,140,500 | 1,050,000 | (b) 0111 | 50 |
| ESU2 Index | 261 | 49,452,975 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.6500 | 3,789.5000 | 414,337 | 414,338 | | | | 2,977,358 | 2,977,358 | 2,740,500 | (b) 0111 | 50 |
| ESU2 Index | 19 | 3,600,025 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 4,017.7000 | 3,789.5000 | 30,162 | 30,163 | | | | 216,790 | 216,790 | 199,500 | (b) 0111 | 50 |
| ESU2 Index | 17 | 3,221,075 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.1000 | 3,789.5000 | 26,987 | 26,988 | | | | 94,010 | 94,010 | 178,500 | (b) 0111 | 50 |
| ESU2 Index | 69 | 13,073,775 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.1500 | 3,789.5000 | 109,537 | 109,538 | | | | 381,743 | 381,743 | 724,500 | (b) 0111 | 50 |
| ESU2 Index | 90 | 17,052,750 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.2000 | 3,789.5000 | 142,875 | 142,875 | | | | 498,150 | 498,150 | 945,000 | (b) 0111 | 50 |
| ESU2 Index | 86 | 16,294,850 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.2500 | 3,789.5000 | 136,525 | 136,525 | | | | 476,225 | 476,225 | 903,000 | (b) 0111 | 50 |
| ESU2 Index | 52 | 9,852,700 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.3000 | 3,789.5000 | 82,550 | 82,550 | | | | 288,080 | 288,080 | 546,000 | (b) 0111 | 50 |
| ESU2 Index | 22 | 4,168,450 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.3500 | 3,789.5000 | 34,925 | 34,925 | | | | 121,935 | 121,935 | 231,000 | (b) 0111 | 50 |
| ESU2 Index | 77 | 14,589,575 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.4000 | 3,789.5000 | 122,237 | 122,238 | | | | 426,965 | 426,965 | 808,500 | (b) 0111 | 50 |
| ESU2 Index | 106 | 20,084,350 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.4500 | 3,789.5000 | 168,275 | 168,275 | | | | 588,035 | 588,035 | 1,113,000 | (b) 0111 | 50 |
| ESU2 Index | 247 | 46,800,325 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.5000 | 3,789.5000 | 392,112 | 392,113 | | | | 1,370,850 | 1,370,850 | 2,593,500 | (b) 0111 | 50 |
| ESU2 Index | 368 | 69,726,800 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.5500 | 3,789.5000 | 584,200 | 584,200 | | | | 2,043,320 | 2,043,320 | 3,864,000 | (b) 0111 | 50 |
| ESU2 Index | 271 | 51,347,725 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.6000 | 3,789.5000 | 430,212 | 430,213 | | | | 1,505,405 | 1,505,405 | 2,845,500 | (b) 0111 | 50 |
| ESU2 Index | 288 | 54,568,800 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.6500 | 3,789.5000 | 457,200 | 457,200 | | | | 1,600,560 | 1,600,560 | 3,024,000 | (b) 0111 | 50 |
| ESU2 Index | 71 | 13,452,725 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.7000 | 3,789.5000 | 112,712 | 112,713 | | | | 394,760 | 394,760 | 745,500 | (b) 0111 | 50 |
| ESU2 Index | 23 | 4,357,925 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.7500 | 3,789.5000 | 36,512 | 36,513 | | | | 127,938 | 127,938 | 241,500 | (b) 0111 | 50 |
| ESU2 Index | 50 | 9,473,750 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.8000 | 3,789.5000 | 79,375 | 79,375 | | | | 278,250 | 278,250 | 525,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.8500 | 3,789.5000 | 4,762 | 4,763 | | | | 16,703 | 16,703 | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,900.9000 | 3,789.5000 | 1,588 | 1,588 | | | | 5,570 | 5,570 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.0500 | 3,789.5000 | 3,175 | 3,175 | | | | 11,155 | 11,155 | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.1000 | 3,789.5000 | 1,588 | 1,588 | | | | 5,580 | 5,580 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.1500 | 3,789.5000 | 1,588 | 1,588 | | | | 5,583 | 5,583 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.2500 | 3,789.5000 | 1,587 | 1,588 | | | | 5,588 | 5,588 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.4500 | 3,789.5000 | 3,175 | 3,175 | | | | 11,195 | 11,195 | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/13/2022 | 3,901.5000 | 3,789.5000 | 6,350 | 6,350 | | | | 22,400 | 22,400 | 42,000 | (b) 0111 | 50 |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1<br>Ticker Symbol | 2<br>Number of Contracts | 3<br>Notional Amount | 4<br>Description | 5<br>Description of Item(s) Hedged, Used For Income Generation or Replicated | 6<br>Schedule/ Exhibit Identifier | 7<br>Type(s) of Risk(s) (a) | 8<br>Date of Maturity or Expiration | 9<br>Exchange | 10<br>Trade Date | 11<br>Transaction Price | 12<br>Reporting Date Price | 13<br>Fair Value | 14<br>Book/ Adjusted Carrying Value | Highly Effective Hedges<br>15<br>Cumulative Variation Margin | 16<br>Deferred Variation Margin | 17<br>Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 18<br>Cumulative Variation Margin for All Other Hedges | 19<br>Change in Variation Margin Gain (Loss) Recognized in Current Year | 20<br>Potential Exposure | 21<br>Hedge Effectiveness at Inception and at Quarter-End (b) | 22<br>Value of One (1) Point |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ESU2 Index | 7 | 1,326,325 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.5500 | 3,789.5000 | 11,112 | 11,113 | | | | 39,218 | 39,218 | 73,500 | (b) 0111 | 50 |
| ESU2 Index | 17 | 3,221,075 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.6000 | 3,789.5000 | 26,987 | 26,988 | | | | 95,285 | 95,285 | 178,500 | (b) 0111 | 50 |
| ESU2 Index | 9 | 1,705,275 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.6500 | 3,789.5000 | 14,287 | 14,288 | | | | 50,468 | 50,468 | 94,500 | (b) 0111 | 50 |
| ESU2 Index | 13 | 2,463,175 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.7000 | 3,789.5000 | 20,637 | 20,638 | | | | 72,930 | 72,930 | 136,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.7500 | 3,789.5000 | 1,588 | 1,588 | | | | 5,613 | 5,613 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.8000 | 3,789.5000 | 3,175 | 3,175 | | | | 11,230 | 11,230 | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.8500 | 3,789.5000 | 1,588 | 1,588 | | | | 5,618 | 5,618 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/13/2022 | 3,901.9000 | 3,789.5000 | 1,588 | 1,588 | | | | 5,620 | 5,620 | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,649.5000 | 3,789.5000 | 1,587 | 1,587 | | | | (7,000) | (7,000) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,650.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,975) | (6,975) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,650.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,938) | (6,937) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,651.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,925) | (6,925) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,652.0000 | 3,789.5000 | 1,587 | 1,587 | | | | (6,875) | (6,875) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,652.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (13,700) | (13,700) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,652.7500 | 3,789.5000 | 3,175 | 3,175 | | | | (13,675) | (13,675) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,653.0000 | 3,789.5000 | 4,762 | 4,763 | | | | (20,475) | (20,475) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,653.2500 | 3,789.5000 | 6,350 | 6,350 | | | | (27,250) | (27,250) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,653.7500 | 3,789.5000 | 3,175 | 3,175 | | | | (13,575) | (13,575) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,654.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (13,550) | (13,550) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,654.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,750) | (6,750) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,654.7500 | 3,789.5000 | 3,175 | 3,175 | | | | (13,475) | (13,475) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,655.2500 | 3,789.5000 | 3,175 | 3,175 | | | | (13,425) | (13,425) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,655.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (13,400) | (13,400) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,656.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (13,350) | (13,350) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,656.2500 | 3,789.5000 | 6,350 | 6,350 | | | | (26,650) | (26,650) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,656.5000 | 3,789.5000 | 4,762 | 4,763 | | | | (19,950) | (19,950) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,656.7500 | 3,789.5000 | 4,762 | 4,763 | | | | (19,913) | (19,912) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,657.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,625) | (6,625) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,657.2500 | 3,789.5000 | 3,175 | 3,175 | | | | (13,225) | (13,225) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,657.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,600) | (6,600) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,657.7500 | 3,789.5000 | 4,762 | 4,763 | | | | (19,763) | (19,762) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,658.0000 | 3,789.5000 | 1,587 | 1,587 | | | | (6,575) | (6,575) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,658.2500 | 3,789.5000 | 4,762 | 4,763 | | | | (19,688) | (19,687) | 31,500 | (b) 0111 | 50 |

# 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 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 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,658.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,538) | (6,537) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,659.0000 | 3,789.5000 | 6,350 | 6,350 | | | | (26,100) | (26,100) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,659.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,513) | (6,512) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,659.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,500) | (6,500) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,659.7500 | 3,789.5000 | 1,587 | 1,587 | | | | (6,488) | (6,487) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 5 | 947,375 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,660.0000 | 3,789.5000 | 7,937 | 7,938 | | | | (32,375) | (32,375) | 52,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,660.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,463) | (6,463) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,660.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (12,900) | (12,900) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,660.7500 | 3,789.5000 | 3,175 | 3,175 | | | | (12,875) | (12,875) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,661.2500 | 3,789.5000 | 6,350 | 6,350 | | | | (25,650) | (25,650) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,661.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,400) | (6,400) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,661.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,388) | (6,388) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,662.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (12,750) | (12,750) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,662.5000 | 3,789.5000 | 4,762 | 4,763 | | | | (19,050) | (19,050) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,662.7500 | 3,789.5000 | 1,587 | 1,587 | | | | (6,338) | (6,338) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,663.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,325) | (6,325) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,663.5000 | 3,789.5000 | 6,350 | 6,350 | | | | (25,200) | (25,200) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,663.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,288) | (6,288) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,664.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (12,550) | (12,550) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,664.2500 | 3,789.5000 | 3,175 | 3,175 | | | | (12,525) | (12,525) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,664.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,238) | (6,238) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,665.2500 | 3,789.5000 | 1,587 | 1,587 | | | | (6,213) | (6,213) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,666.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,163) | (6,163) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,666.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (12,300) | (12,300) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,666.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,138) | (6,138) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,667.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (12,250) | (12,250) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,667.2500 | 3,789.5000 | 4,762 | 4,763 | | | | (18,338) | (18,337) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,667.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,100) | (6,100) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,668.0000 | 3,789.5000 | 1,587 | 1,587 | | | | (6,075) | (6,075) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,669.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (6,025) | (6,025) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,669.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (6,013) | (6,013) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,669.5000 | 3,789.5000 | 4,762 | 4,763 | | | | (18,000) | (18,000) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,669.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,988) | (5,988) | 10,500 | (b) 0111 | 50 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,670.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (11,950) | (11,950) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,670.2500 | 3,789.5000 | 1,587 | 1,587 | | | | (5,963) | (5,963) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,670.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,950) | (5,950) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,671.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,925) | (5,925) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,671.2500 | 3,789.5000 | 3,175 | 3,175 | | | | (11,825) | (11,825) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,671.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (11,800) | (11,800) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,673.0000 | 3,789.5000 | 6,350 | 6,350 | | | | (23,300) | (23,300) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,673.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,800) | (5,800) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,674.2500 | 3,789.5000 | 1,587 | 1,587 | | | | (5,763) | (5,763) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,675.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,725) | (5,725) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,677.2500 | 3,789.5000 | 6,350 | 6,350 | | | | (22,450) | (22,450) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,677.5000 | 3,789.5000 | 3,175 | 3,175 | | | | (11,200) | (11,200) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,677.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,588) | (5,588) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 10 | 1,894,750 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,678.0000 | 3,789.5000 | 15,875 | 15,875 | | | | (55,750) | (55,750) | 105,000 | (b) 0111 | 50 |
| ESU2 Index | 4 | 757,900 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,678.2500 | 3,789.5000 | 6,350 | 6,350 | | | | (22,250) | (22,250) | 42,000 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,678.5000 | 3,789.5000 | 4,762 | 4,763 | | | | (16,650) | (16,650) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,678.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,538) | (5,538) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,679.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (11,050) | (11,050) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,679.2500 | 3,789.5000 | 1,587 | 1,587 | | | | (5,513) | (5,513) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,679.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,500) | (5,500) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,680.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,475) | (5,475) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,680.7500 | 3,789.5000 | 4,762 | 4,763 | | | | (16,313) | (16,312) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 3 | 568,425 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,681.0000 | 3,789.5000 | 4,762 | 4,763 | | | | (16,275) | (16,275) | 31,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,681.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,413) | (5,413) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,681.5000 | 3,789.5000 | 1,587 | 1,587 | | | | (5,400) | (5,400) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,681.7500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,388) | (5,388) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,682.0000 | 3,789.5000 | 3,175 | 3,175 | | | | (10,750) | (10,750) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,682.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,363) | (5,363) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,684.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,275) | (5,275) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 2 | 378,950 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,684.2500 | 3,789.5000 | 3,175 | 3,175 | | | | (10,525) | (10,525) | 21,000 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,684.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,250) | (5,250) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,685.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,213) | (5,213) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39 | 06/16/2022 | 3,685.5000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,200) | (5,200) | 10,500 | (b) 0111 | 50 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,688.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,075) | (5,075) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,688.2500 | 3,789.5000 | 1,588 | 1,588 | | | | (5,063) | (5,063) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 1 | 189,475 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/16/2022 | 3,689.0000 | 3,789.5000 | 1,588 | 1,588 | | | | (5,025) | (5,025) | 10,500 | (b) 0111 | 50 |
| ESU2 Index | 10 | 1,894,750 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 3,660.5000 | 3,789.5000 | 15,875 | 15,875 | | | | (64,500) | (64,500) | 105,000 | (b) 0111 | 50 |
| ESU2 Index | 15 | 2,842,125 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 3,668.2500 | 3,789.5000 | 23,812 | 23,813 | | | | (90,938) | (90,937) | 157,500 | (b) 0111 | 50 |
| ESU2 Index | 7 | 1,326,325 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 3,676.2500 | 3,789.5000 | 11,112 | 11,113 | | | | (39,638) | (39,637) | 73,500 | (b) 0111 | 50 |
| ESU2 Index | 9 | 1,705,275 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/17/2022 | 3,680.5000 | 3,789.5000 | 14,287 | 14,288 | | | | (49,050) | (49,050) | 94,500 | (b) 0111 | 50 |
| ESU2 Index | 270 | 51,158,250 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 3,740.1500 | 3,789.5000 | 428,625 | 428,625 | | | | (666,225) | (666,225) | 2,835,000 | (b) 0111 | 50 |
| ESU2 Index | 25 | 4,736,875 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/30/2022 | 3,791.5000 | 3,789.5000 | 2,500 | 2,500 | | | | 2,500 | 2,500 | 262,500 | (b) 0111 | 50 |
| ESU2 Index | 25 | 4,736,875 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/30/2022 | 3,801.5000 | 3,789.5000 | 15,000 | 15,000 | | | | 15,000 | 15,000 | 262,500 | (b) 0111 | 50 |
| ESU2 Index | 300 | 56,842,500 | S&P 500 E-mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39 | 06/14/2022 | 3,753.6500 | 3,789.5000 | 476,250 | 476,250 | | | | (537,750) | (537,750) | 3,150,000 | (b) 0111 | 50 |
| RTYU2 Index | 26 | 2,220,400 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.2500 | 1,708.0000 | 17,420 | 17,420 | | | | 184,925 | 184,925 | 143,000 | (b) 0111 | 50 |
| RTYU2 Index | 15 | 1,281,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.3000 | 1,708.0000 | 10,050 | 10,050 | | | | 106,725 | 106,725 | 82,500 | (b) 0111 | 50 |
| RTYU2 Index | 40 | 3,416,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.3500 | 1,708.0000 | 26,800 | 26,800 | | | | 284,700 | 284,700 | 220,000 | (b) 0111 | 50 |
| RTYU2 Index | 15 | 1,281,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.4000 | 1,708.0000 | 10,050 | 10,050 | | | | 106,800 | 106,800 | 82,500 | (b) 0111 | 50 |
| RTYU2 Index | 11 | 939,400 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.4500 | 1,708.0000 | 7,370 | 7,370 | | | | 78,348 | 78,348 | 60,500 | (b) 0111 | 50 |
| RTYU2 Index | 18 | 1,537,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.5000 | 1,708.0000 | 12,060 | 12,060 | | | | 128,250 | 128,250 | 99,000 | (b) 0111 | 50 |
| RTYU2 Index | 58 | 4,953,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.5500 | 1,708.0000 | 38,860 | 38,860 | | | | 413,395 | 413,395 | 319,000 | (b) 0111 | 50 |
| RTYU2 Index | 44 | 3,757,600 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.6000 | 1,708.0000 | 29,480 | 29,480 | | | | 313,720 | 313,720 | 242,000 | (b) 0111 | 50 |
| RTYU2 Index | 24 | 2,049,600 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.6500 | 1,708.0000 | 16,080 | 16,080 | | | | 171,180 | 171,180 | 132,000 | (b) 0111 | 50 |
| RTYU2 Index | 128 | 10,931,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.7000 | 1,708.0000 | 85,760 | 85,760 | | | | 913,280 | 913,280 | 704,000 | (b) 0111 | 50 |
| RTYU2 Index | 143 | 12,212,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.7500 | 1,708.0000 | 95,810 | 95,810 | | | | 1,020,663 | 1,020,663 | 786,500 | (b) 0111 | 50 |
| RTYU2 Index | 20 | 1,708,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.8000 | 1,708.0000 | 13,400 | 13,400 | | | | 142,800 | 142,800 | 110,000 | (b) 0111 | 50 |
| RTYU2 Index | 13 | 1,110,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.8500 | 1,708.0000 | 8,710 | 8,710 | | | | 92,853 | 92,853 | 71,500 | (b) 0111 | 50 |
| RTYU2 Index | 4 | 341,600 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.9000 | 1,708.0000 | 2,680 | 2,680 | | | | 28,580 | 28,580 | 22,000 | (b) 0111 | 50 |
| RTYU2 Index | 2 | 170,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/10/2022 | 1,850.9500 | 1,708.0000 | 1,340 | 1,340 | | | | 14,295 | 14,295 | 11,000 | (b) 0111 | 50 |
| RTYU2 Index | 1 | 85,400 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.6500 | 1,708.0000 | 670 | 670 | | | | 4,633 | 4,633 | 5,500 | (b) 0111 | 50 |
| RTYU2 Index | 35 | 2,989,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.7000 | 1,708.0000 | 23,450 | 23,450 | | | | 162,225 | 162,225 | 192,500 | (b) 0111 | 50 |
| RTYU2 Index | 109 | 9,308,600 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.7500 | 1,708.0000 | 73,030 | 73,030 | | | | 505,488 | 505,488 | 599,500 | (b) 0111 | 50 |
| RTYU2 Index | 87 | 7,429,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.8000 | 1,708.0000 | 58,290 | 58,290 | | | | 403,680 | 403,680 | 478,500 | (b) 0111 | 50 |
| RTYU2 Index | 92 | 7,856,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.8500 | 1,708.0000 | 61,640 | 61,640 | | | | 427,110 | 427,110 | 506,000 | (b) 0111 | 50 |
| RTYU2 Index | 56 | 4,782,400 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.9000 | 1,708.0000 | 37,520 | 37,520 | | | | 260,120 | 260,120 | 308,000 | (b) 0111 | 50 |
| RTYU2 Index | 42 | 3,586,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,800.9500 | 1,708.0000 | 28,140 | 28,140 | | | | 195,195 | 195,195 | 231,000 | (b) 0111 | 50 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 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 |
| RTYU2 Index | 68 | 5,807,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.0000 | 1,708.0000 | 45,560 | 45,560 | | | | 316,200 | 316,200 | 374,000 | (b) 0111 | 50 |
| RTYU2 Index | 53 | 4,526,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.0500 | 1,708.0000 | 35,510 | 35,510 | | | | 246,583 | 246,583 | 291,500 | (b) 0111 | 50 |
| RTYU2 Index | 12 | 1,024,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.1000 | 1,708.0000 | 8,040 | 8,040 | | | | 55,860 | 55,860 | 66,000 | (b) 0111 | 50 |
| RTYU2 Index | 1 | 85,400 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.1500 | 1,708.0000 | 670 | 670 | | | | 4,658 | 4,658 | 5,500 | (b) 0111 | 50 |
| RTYU2 Index | 2 | 170,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.2000 | 1,708.0000 | 1,340 | 1,340 | | | | 9,320 | 9,320 | 11,000 | (b) 0111 | 50 |
| RTYU2 Index | 3 | 256,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/13/2022 | 1,801.2500 | 1,708.0000 | 2,010 | 2,010 | | | | 13,988 | 13,988 | 16,500 | (b) 0111 | 50 |
| RTYU2 Index | 5 | 427,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/17/2022 | 1,659.5000 | 1,708.0000 | 3,350 | 3,350 | | | | (12,125) | (12,125) | 27,500 | (b) 0111 | 50 |
| RTYU2 Index | 7 | 597,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/17/2022 | 1,666.4000 | 1,708.0000 | 4,690 | 4,690 | | | | (14,560) | (14,560) | 38,500 | (b) 0111 | 50 |
| RTYU2 Index | 3 | 256,200 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/17/2022 | 1,666.5000 | 1,708.0000 | 2,010 | 2,010 | | | | (6,225) | (6,225) | 16,500 | (b) 0111 | 50 |
| RTYU2 Index | 7 | 597,800 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/17/2022 | 1,669.1000 | 1,708.0000 | 4,690 | 4,690 | | | | (13,615) | (13,615) | 38,500 | (b) 0111 | 50 |
| RTYU2 Index | 100 | 8,540,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/15/2022 | 1,708.2000 | 1,708.0000 | 67,000 | 67,000 | | | | 1,000 | 1,000 | 550,000 | (b) 0111 | 50 |
| RTYU2 Index | 210 | 17,934,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/15/2022 | 1,708.2500 | 1,708.0000 | 140,700 | 140,700 | | | | 2,625 | 2,625 | 1,155,000 | (b) 0111 | 50 |
| RTYU2 Index | 100 | 8,540,000 | Russell 2000 Mini Index | Group Variable Annuity Hedge | Annual Exhibit 5 | Equity/Index | 09/16/2022 | NY Stock Exchnge/ICE - | 06/15/2022 | 1,708.3000 | 1,708.0000 | 67,000 | 67,000 | | | | 1,500 | 1,500 | 550,000 | (b) 0111 | 50 |
| 1609999999 - Short Futures - Hedging Other | | | | | | | | | | | | 9,568,367 | 9,568,367 | | | | 40,092,595 | 40,092,595 | 67,151,568 | XXX | XXX |
| Short Futures - Replication | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Income Generation | | | | | | | | | | | | | | | | | | | | | |
| Short Futures - Other | | | | | | | | | | | | | | | | | | | | | |
| 1649999999 - Short Futures - Subtotal - Short Futures | | | | | | | | | | | | 9,568,367 | 9,568,367 | | | | 40,092,595 | 40,092,595 | 67,151,568 | XXX | XXX |
| SSAP No. 108 Adjustments - Offset to VM-21 | | | | | | | | | | | | | | | | | | | | | |
| SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities | | | | | | | | | | | | | | | | | | | | | |
| 1709999999 - Subtotal - Hedging Other | | | | | | | | | | | | 20,371,550 | 20,371,550 | | | | 17,511,050 | 17,511,050 | 103,048,368 | XXX | XXX |
| 1759999999 – Totals | | | | | | | | | | | | 20,371,550 | 20,371,550 | | | | 17,511,050 | 17,511,050 | 103,048,368 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| 0000000001 Morgan Stanley & Company, Inc. | 22,845,240 | (19,984,739) | 2,860,500 |
| | | | |
| | | | |
| | | | |
| Total Net Cash Deposits | 22,845,240 | (19,984,739) | 2,860,500 |

| (a) | Code | Description of Hedged Risk(s) |
|---|---|---|
| | | |
| | | |
| | | |
| | | |

| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|---|
| B0001 | 0110 | Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business |
| B0002 | 0111 | Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business |
| B0003 | 0310 | Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business |
| B0004 | 0311 | 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<br>Fair Value of Acceptable Collateral | 5<br>Present Value of Financing Premium | 6<br>Contracts With Book/Adjusted Carrying Value >0 | 7<br>Contracts With Book/Adjusted Carrying Value <0 | 8<br>Exposure Net of Collateral | 9<br>Contracts With Fair Value >0 | 10<br>Contracts With Fair Value <0 | 11<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | 423,267,160 | (154,414,103) | 423,267,160 | 419,192,196 | (154,414,103) | 419,192,196 | 220,291,441 | 220,291,441 |
| Over-The-Counter | | | | | | | | | | | | |
| NAIC 1 Designation | | | | | | | | | | | | |
| BANK OF AMERICA NA- B4TYDEB6GKMZ0031MB27 | Y | Y | (17,410,000) | | | (15,412,217) | 1,997,783 | | (15,412,217) | 1,997,783 | 4,079,403 | 4,079,403 |
| BARCLAYS BANK PLC- G5GSEF7VJP5I70UK5573 | Y | Y | 10,367,558 | | 101,385 | | | 101,385 | | | 6,639 | |
| BNP PARIBAS- R0MUWSFPU8MPRO8K5P83 | Y | Y | 620,000 | | 623,572 | (9,852) | | 623,572 | (9,852) | | 22,461 | 16,180 |
| CDN IMP BNK OF COMRC- 2IGI19DL77OX0HC3ZE78 | Y | Y | 310,000 | | | | | | | | | |
| CITIBANK NA- E57ODZWZ7FF32TWEFA76 | Y | Y | (27,087,000) | | 743,317 | (26,993,960) | 836,358 | 743,317 | (26,993,960) | 836,358 | 6,801,994 | 6,801,994 |
| CREDIT SUISSE INTERN- E58DKGMJYYYJLN8C3868 | Y | N | | | | | | | | | | |
| DEUTSCHE BANK AG- 7LTWFZYICNSX8D621K86 | Y | Y | 3,898,000 | | | | | | | | | |
| GOLDMAN SACHS INTERN- W22LROWP2IHZNBB6K528 | Y | Y | 37,390,000 | | | | | | | | | |
| MGN STNLY&CO INT PLC- 4PQUHN3JPFGFNF3BB653 | Y | Y | 15,376,000 | | 896,613 | (6,738) | | 896,613 | (6,738) | | 96,023 | |
| MORGAN STANLEY CAP S- I7331LVCZKQKX5T7XV54 | Y | Y | (7,900,000) | | 7,732,498 | (13,074,376) | 2,558,122 | 7,732,498 | (13,691,206) | 1,941,291 | 5,219,466 | 5,219,466 |
| ROYAL BANK OF CANADA- ES7IP3U3RHIGC71XBU11 | Y | Y | (5,827,510) | | | (5,963,855) | | | (5,963,855) | | 2,117,785 | 1,981,440 |
| 0299999999 - Total NAIC 1 Designation | | | 9,737,048 | | 10,097,386 | (61,460,997) | 5,392,263 | 10,097,386 | (62,077,828) | 4,775,432 | 18,343,770 | 18,098,483 |
| NAIC 2 Designation | | | | | | | | | | | | |
| NAIC 3 Designation | | | | | | | | | | | | |
| NAIC 4 Designation | | | | | | | | | | | | |
| NAIC 5 Designation | | | | | | | | | | | | |
| NAIC 6 Designation | | | | | | | | | | | | |
| 0999999999 Gross Totals | | | 9,737,048 | | 433,364,546 | (215,875,101) | 428,659,422 | 429,289,582 | (216,491,931) | 423,967,628 | 238,635,210 | 238,389,924 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 433,364,546 | (215,875,101) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Collateral Pledged by Reporting Entity | | | | | | | | |
| BANK OF AMERICA NA - B4TYDEB6GKMZ0031MB27 | CASH | 000000-00-0 | USD CASH | 17,410,000 | 17,410,000 | 17,410,000 | | I |
| CITIBANK NA - E570DZWZ7FF32TWEFA76 | CASH | 000000-00-0 | USD CASH | 27,087,000 | 27,087,000 | 27,087,000 | | I |
| MULT EXCHANGES BoAML - | CORPORATE | 05723K-AE-0 | BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337% | 22,668,797 | 24,000,000 | 24,308,352 | 12/15/2027 | I |
| MULT EXCHANGES BoAML - | CASH | 000000-00-0 | USD CASH | 80,842,000 | 80,842,000 | 80,842,000 | | I |
| MORGAN STANLEY CAP S - I7331LVCZKQKX5T7XV54 | CASH | 000000-00-0 | USD CASH | 7,900,000 | 7,900,000 | 7,900,000 | | I |
| ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11 | TREASURY | 912796-S5-9 | US GOVERNMENT TREASURY BILL | 1,047,341 | 1,048,000 | | 07/28/2022 | I |
| ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11 | TREASURY | 912796-W5-4 | US GOVERNMENT TREASURY BILL | 686,062 | 691,000 | | 11/10/2022 | I |
| ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11 | TREASURY | 91282C-AE-1 | US GOVERNMENT TREASURY NOTE 0.625% | 3,031,272 | 3,607,000 | | 08/15/2030 | I |
| ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11 | TREASURY | 91282C-CJ-8 | US GOVERNMENT TREASURY NOTE 0.875% | 1,217,095 | 1,317,000 | | 06/30/2026 | I |
| 0199999999 Total | | | | 161,889,567 | 163,902,000 | 157,547,352 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Collateral Pledged to Reporting Entity | | | | | | | | |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-R2-7 | US GOVERNMENT TREASURY BILL | 321,139 | 325,000 | XXX | 12/29/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-S4-2 | US GOVERNMENT TREASURY BILL | 112,944 | 113,000 | XXX | 07/21/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-S5-9 | US GOVERNMENT TREASURY BILL | 1,047,341 | 1,048,000 | XXX | 07/28/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-W5-4 | US GOVERNMENT TREASURY BILL | 207,506 | 209,000 | XXX | 11/10/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-W5-4 | US GOVERNMENT TREASURY BILL | 686,062 | 691,000 | XXX | 11/10/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-W6-2 | US GOVERNMENT TREASURY BILL | 492,189 | 496,000 | XXX | 11/17/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912796-X2-0 | US GOVERNMENT TREASURY BILL | 8,996 | 9,000 | XXX | 07/19/2022 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 912828-X8-8 | US GOVERNMENT TREASURY NOTE 2.375% | 278,902 | 285,000 | XXX | 05/15/2027 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 91282C-AE-1 | US GOVERNMENT TREASURY NOTE 0.625% | 2,548,050 | 3,032,000 | XXX | 08/15/2030 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 91282C-AE-1 | US GOVERNMENT TREASURY NOTE 0.625% | 3,031,272 | 3,607,000 | XXX | 08/15/2030 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 91282C-CJ-8 | US GOVERNMENT TREASURY NOTE 0.875% | 702,348 | 760,000 | XXX | 06/30/2026 | V |
| BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573 | TREASURY | 91282C-CJ-8 | US GOVERNMENT TREASURY NOTE 0.875% | 1,217,096 | 1,317,000 | XXX | 06/30/2026 | V |
| BNP PARIBAS - R0MUWSFPU8MPRO8K5P83 | CASH | 000000-00-0 | USD CASH | 620,000 | 620,000 | XXX | | V |
| CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78 | CASH | 000000-00-0 | USD CASH | 310,000 | 310,000 | XXX | | V |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| DEUTSCHE BANK AG - 7LTWFZYICNSX8D621K86 | CASH | 000000-00-0 | USD CASH | 3,898,000 | 3,898,000 | XXX | | V |
| GOLDMAN SACHS INTERN - W22LROWP2IHZNBB6K528 | CASH | 000000-00-0 | USD CASH | 37,390,000 | 37,390,000 | XXX | | V |
| MGN STNLY&CO INT PLC - 4PQUHN3JPFGFNF3BB653 | CASH | 000000-00-0 | USD CASH | 15,376,000 | 15,376,000 | XXX | | V |
| | | | | | | XXX | | |
| | | | | | | XXX | | |
| | | | | | | XXX | | |
| | | | | | | XXX | | |
| | | | | | | XXX | | |
| | | | | | | XXX | | |
| 0299999999 Total | | | | 68,247,845 | 69,486,000 | XXX | XXX | XXX |

# SCHEDULE DB - PART E

## Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

| CDHS | | Hedged Item | | | | | | | | Hedging Instruments | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1<br>Identifier | 2<br>Description | 3<br>Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | 4<br>Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | 5<br>Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | 6<br>Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | 7<br>Current Year Increase (Decrease) in VM-21 Liability | 8<br>Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | 9<br>Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | 10<br>Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | 11<br>Prior Deferred Balance | 12<br>Current Year Fair Value Fluctuation of the Hedge Instruments | 13<br>Current Year Natural Offset to VM-21 Liability | 14<br>Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | 15<br>Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)] | 16<br>Current Year Prescribed Deferred Amortization | 17<br>Current Year Additional Deferred Amortization | 18<br>Current Year Total Deferred Amortization (16+17) | 19<br>Ending Deferred Balance (11+15+18) |
| Derivatives Hedging Variable Annuity Guarantees under SSAP No. 108. | | | | | | | | | | | | | | | | | | |
| Total | | | | | | | | XXX | | | | | | | | | | |

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 | | | | | 3,652,428 | 1,220,510 | 57,725,706 | XXX |
| JP Morgan Chase | New York, New York | | | | | 424,537,942 | 513,497,119 | 338,001,942 | XXX |
| JP Morgan Chase | New York, New York | C | | | | 80,750,000 | 80,934,143 | 80,934,143 | XXX |
| CIBC | Chicago, Illinois | | | | | 10,424,759 | 10,428,291 | 10,432,577 | XXX |
| East West Bank | Pasadena, California | | | | | 5,003,999 | 5,004,190 | 5,004,375 | XXX |
| Federal Home Loan Bank of Indianapolis | Indianapolis, Indiana | | | | | 3,604,027 | 3,630,412 | 3,795,894 | XXX |
| First Bank | Road Town, British Virign Islands | SD | | | | 500,000 | 500,000 | 500,000 | XXX |
| State Street | Boston, Massachusetts | | | | | 5,225,624 | 3,809,222 | 10,445,906 | XXX |
| UMB Bank | Kansas City, Missouri | | | | | (38,544,294) | (28,726,125) | (41,377,416) | 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 ........ depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories | | XXX | XXX | | | | | | XXX |
| 0199999 Total Open Depositories | | XXX | XXX | | | 498,594,485 | 593,737,762 | 468,903,127 | XXX |
| 0399999 Total Cash on Deposit | | XXX | XXX | | | 498,594,485 | 593,737,762 | 468,903,127 | XXX |
| 0499999 Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999 Total | | XXX | XXX | | | 498,594,485 | 593,737,762 | 468,903,127 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned End of Current Quarter**

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | |
| 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 | | | | | | | | |
| 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 | | | | | | | | |
| Sweep Accounts | | | | | | | | |
| Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | | | |
| 857492-86-2 | STATE STREET INSTL INVT | | 06/30/2022 | | XXX | 502,137,254 | 195,092 | 63,032 |
| 8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | 502,137,254 | 195,092 | 63,032 |
| All Other Money Market Mutual Funds | | | | | | | | |
| Qualified Cash Pools Under SSAP No. 2R | | | | | | | | |
| Other Cash Equivalents | | | | | | | | |
| XXX | REPO | | 05/06/2022 | 2.450 | 07/26/2022 | 69,520,000 | 264,948 | |
| 8509999999 - Other Cash Equivalents | | | | | | 69,520,000 | 264,948 | |
| 8609999999 Total Cash Equivalents | | | | | | 571,657,254 | 460,040 | 63,032 |