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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Delaware Life Insurance Company

NAIC Group Code 4794 (Current) 4794 (Prior) NAIC Company Code 79065 Employer's ID Number 04-2461439

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

Country of Domicile United States of America

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 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 781-790-8600 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 317-975-3276 (Area Code) (Telephone Number)

Internet Website Address www.delawarelife.com

Statutory Statement Contact Vitaliy Kyryk (Name), 317-975-3276 (Area Code) (Telephone Number)

Statutory.Compliance@Group1001.com (E-mail Address), 317-574-6272 (FAX Number)

OFFICERS

Chief Executive Officer and President	Daniel Jonathan Towriss	Chief Financial Officer	Fang Linda Wang
Chief Legal Officer and Secretary	Michael Scott Bloom	Chief Operating Officer	Robert Brian Stanton

OTHER

Andrew Francis Kenney, Chief Investment Officer | John Joseph Miceli Jr., Treasurer | Ellyn Michelle Nettleton, Chief Accounting Officer

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen | Curtis Paul Steger | Michael Kevin Moran

State of Indiana
County of Boone SS:

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

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

Subscribed and sworn to before me this 9TH day of MAY, 2024

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

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

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	19,031,557,702		19,031,557,702	18,134,459,419
2.	Stocks:				
	2.1 Preferred stocks	813,612,139		813,612,139	802,140,384
	2.2 Common stocks	173,447,981	4,232,221	169,215,760	162,438,883
3.	Mortgage loans on real estate:				
	3.1 First liens	1,522,266,732		1,522,266,732	1,426,559,180
	3.2 Other than first liens	315,758,955		315,758,955	294,942,378
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 ($ 623,849,798), cash equivalents ($ 1,709,824,285) and short-term investments ($ 2,364,809,265)	4,698,483,348		4,698,483,348	3,859,773,442
6.	Contract loans (including $ .... premium notes)	350,249,695	1,241	350,248,454	351,918,919
7.	Derivatives	669,264,370		669,264,370	575,141,170
8.	Other invested assets	1,557,229,307	17,635,628	1,539,593,679	1,493,228,593
9.	Receivables for securities	101,489,100		101,489,100	127,334,401
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	15,344,153		15,344,153	16,129,321
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,248,703,482	21,869,090	29,226,834,392	27,244,066,090
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	561,343,240	29,232	561,314,008	480,307,416
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	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 ($ 162,143) and contracts subject to redetermination ($ 55,464)	162,143		162,143	162,143
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	24,361,099	1,006,153	23,354,946	16,753,352
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,631,625		3,631,625	9,020,873
17.	Amounts receivable relating to uninsured plans	636,152		636,152	636,152
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	228,423,534		228,423,534	176,588,537
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	53,679		53,679	71,572
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,398,888	1,398,888		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	286,216,174		286,216,174	185,276,500
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	253,227,194	28,357,847	224,869,347	250,172,183
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,608,157,210	52,661,210	30,555,496,000	28,363,054,818
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,028,896,582		18,028,896,582	17,727,809,937
28.	Total (Lines 26 and 27)	48,637,053,792	52,661,210	48,584,392,582	46,090,864,755
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	15,344,153		15,344,153	16,129,321
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)	15,344,153		15,344,153	16,129,321
2501.	Accounts receivable fee and other income	15,467,105		15,467,105	16,616,176
2502.	Miscellaneous receivables and other assets	50,988,022	13,908,439	37,079,583	16,684,564
2503.	Prepaid expenses	14,410,633	14,410,633		
2598.	Summary of remaining write-ins for Line 25 from overflow page	172,361,434	38,775	172,322,659	216,871,443
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	253,227,194	28,357,847	224,869,347	250,172,183

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 23,622,071,926 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	23,622,071,926	21,040,252,678
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	2,024,549,963	1,979,496,813
4. Contract claims:		
4.1 Life	30,796,873	32,706,438
4.2 Accident and health	30,128	31,919
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	87,324	2,682,760
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 $ 522,249 assumed and $ 26,454,343 ceded	26,976,592	147,653,380
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts $ 30,911,220 , accident and health $ .... and deposit-type contract funds $	30,911,220	38,163,759
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	30,549,051	29,467,602
13. Transfers to Separate Accounts due or accrued (net) (including $ (46,150,774) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(223,212,356)	(195,531,052)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,190,938	3,385,565
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)	158,753,380	81,263,341
15.2 Net deferred tax liability		
16. Unearned investment income	38,124,160	41,048,308
17. Amounts withheld or retained by reporting entity as agent or trustee		1,599,932
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	57,497,313	232,459,655
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	284,687,805	282,462,413
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	259,991,155	260,713,133
24.04 Payable to parent, subsidiaries and affiliates	118,866,055	59,678,655
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans	5,213	5,213
24.07 Funds held under coinsurance	33,930,591	106,268,764
24.08 Derivatives	531,193,053	435,849,806
24.09 Payable for securities	720,533,425	1,122,768,651
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	146,503,070	98,379,923
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,896,036,879	25,800,807,656
27. From Separate Accounts Statement	18,028,895,302	17,727,808,662
28. Total liabilities (Lines 26 and 27)	45,924,932,181	43,528,616,318
29. Common capital stock	6,437,000	6,437,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	390,212,683	390,212,683
33. Gross paid in and contributed surplus	1,590,920,461	1,590,920,461
34. Aggregate write-ins for special surplus funds	139,689,968	140,735,418
35. Unassigned funds (surplus)	532,200,289	433,942,875
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 $ 1,280 in Separate Accounts Statement)	2,653,023,401	2,555,811,437
38. Totals of Lines 29, 30 and 37	2,659,460,401	2,562,248,437
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,584,392,582	46,090,864,755
DETAILS OF WRITE-INS		
2501. Derivative collateral payable	69,922,370	64,282,370
2502. Escheatment liabilities	4,147,944	2,222,264
2503. Mortgage escrow funds	15,344,153	16,129,321
2598. Summary of remaining write-ins for Line 25 from overflow page	57,088,603	15,745,968
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	146,503,070	98,379,923
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. Admitted disallowed IMR	139,689,968	140,735,418
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)	139,689,968	140,735,418

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,906,296,643	990,289,943	5,446,324,923
2.	Considerations for supplementary contracts with life contingencies	8,256,034	8,237,482	33,719,460
3.	Net investment income	359,527,801	255,310,394	1,242,007,279
4.	Amortization of Interest Maintenance Reserve (IMR)	(589,742)	629,060	1,786,910
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	25,593,872	25,569,055	103,236,900
7.	Reserve adjustments on reinsurance ceded	(279,974,492)	(246,451,244)	(964,496,805)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	77,222,685	74,829,876	312,625,008
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(110,741,279)	(1,252,585)	(262,607,129)
9.	Totals (Lines 1 to 8.3)	2,985,591,522	1,107,161,981	5,912,596,546
10.	Death benefits	33,849,020	39,050,295	131,919,058
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	86,347,069	100,543,320	381,780,429
13.	Disability benefits and benefits under accident and health contracts		28,711	51,061
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	429,769,157	377,783,704	2,039,160,950
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	13,848,231	2,220,134	53,499,149
18.	Payments on supplementary contracts with life contingencies	10,479,593	11,405,356	43,820,284
19.	Increase in aggregate reserves for life and accident and health contracts	2,581,819,249	703,070,300	3,734,432,482
20.	Totals (Lines 10 to 19)	3,156,112,319	1,234,101,820	6,384,663,413
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	51,938,635	47,624,188	115,453,373
22.	Commissions and expense allowances on reinsurance assumed	29,473	29,145	116,208
23.	General insurance expenses and fraternal expenses	86,461,231	74,760,323	296,677,888
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,262,516	2,086,113	6,902,781
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(291,077,906)	(244,328,043)	(983,184,173)
27.	Aggregate write-ins for deductions	(123,457,330)	(39,810,383)	(229,553,405)
28.	Totals (Lines 20 to 27)	2,882,268,938	1,074,463,163	5,591,076,085
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	103,322,584	32,698,818	321,520,461
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)	103,322,584	32,698,818	321,520,461
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	77,019,817	28,296,098	183,751,438
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)	26,302,767	4,402,720	137,769,023
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (121,928) (excluding taxes of $ 121,928 transferred to the IMR)	7,121,344	(2,404,416)	7,206,676
35.	Net income (Line 33 plus Line 34)	33,424,111	1,998,304	144,975,699
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,562,248,437	2,244,646,585	2,244,646,585
37.	Net income (Line 35)	33,424,111	1,998,304	144,975,699
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,164,988	11,406,088	42,571,071	42,835,087
39.	Change in net unrealized foreign exchange capital gain (loss)	(506,493)	1,437,531	4,620,858
40.	Change in net deferred income tax	54,999,986	19,113,610	141,057,090
41.	Change in nonadmitted assets	(7,002,486)	282,115	(13,668,160)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(2,225,393)	(59,496,049)	(134,844,479)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	4	16	50
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			115,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	7,116,147	(15,787,951)	17,625,707
54.	Net change in capital and surplus for the year (Lines 37 through 53)	97,211,964	(9,881,353)	317,601,852
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,659,460,401	2,234,765,232	2,562,248,437
	DETAILS OF WRITE-INS			
08.301.	Investment (expense) on reinsurance deposit asset	(140,485,743)	(27,370,469)	(261,142,243)
08.302.	Miscellaneous income (including revenue sharing and surrender charges)	17,162,414	13,558,125	62,955,336
08.303.	Reinsurance experience refund	12,582,050	12,559,759	54,436,919
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			(118,857,141)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(110,741,279)	(1,252,585)	(262,607,129)
2701.	Investment (income) on funds withheld	(63,499,280)	(39,812,508)	(180,512,646)
2702.	Hedging program agreement	(60,018,305)		(49,422,500)
2703.	Fines and penalties of regulatory authorities	63,228	50	120,464
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,973)	2,075	261,278
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(123,457,330)	(39,810,383)	(229,553,405)
5301.	Investment income (expense) on funds withheld - unrealized	7,489,300	(15,786,685)	7,939,633
5302.	Reinsurance adjustment	(373,153)	(1,266)	5,905,611
5303.	Prior period adjustment net of tax			3,780,463
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	7,116,147	(15,787,951)	17,625,707

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,993,562,974	1,062,927,397	5,753,440,166
2. Net investment income	336,206,201	206,772,616	1,258,846,899
3. Miscellaneous income	94,395,437	88,805,180	258,967,632
4. Total (Lines 1 to 3)	3,424,164,612	1,358,505,193	7,271,254,697
5. Benefit and loss related payments	902,835,161	808,013,108	3,610,705,673
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(263,396,602)	(216,888,471)	(901,198,495)
7. Commissions, expenses paid and aggregate write-ins for deductions	165,668,201	126,123,029	361,427,630
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ (121,928) tax on capital gains (losses)	(592,150)	(8,493,616)	108,685,027
10. Total (Lines 5 through 9)	804,514,610	708,754,050	3,179,619,835
11. Net cash from operations (Line 4 minus Line 10)	2,619,650,002	649,751,143	4,091,634,862
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	380,609,744	197,759,624	877,630,071
12.2 Stocks	17,177,260	3,000,000	875,522,537
12.3 Mortgage loans	12,527,912	36,379,884	175,963,168
12.4 Real estate			
12.5 Other invested assets	26,192,578	8,731,451	139,135,084
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		208,886,468	129,188,719
12.8 Total investment proceeds (Lines 12.1 to 12.7)	436,507,494	454,757,427	2,197,439,579
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,394,740,575	986,106,244	4,861,590,361
13.2 Stocks	5,079,583	60,208,090	354,704,302
13.3 Mortgage loans	127,042,560	12,905,321	500,124,460
13.4 Real estate			
13.5 Other invested assets	62,556,098	7,998,576	345,015,324
13.6 Miscellaneous applications	510,742,035	28,975,327	190,874,267
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,100,160,851	1,096,193,558	6,252,308,714
14. Net increase (or decrease) in contract loans and premium notes	(1,768,770)	(1,597,539)	(1,731,951)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,661,884,587)	(639,838,592)	(4,053,137,184)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			115,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	45,053,150	337,634,067	416,536,297
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(164,108,659)	747,204	148,063,662
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(119,055,509)	338,381,271	679,599,959
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)	838,709,906	348,293,822	718,097,637
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,859,773,442	3,141,675,805	3,141,675,805
19.2 End of period (Line 18 plus Line 19.1)	4,698,483,348	3,489,969,627	3,859,773,442

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

20.0001. Exchanges and transfers of invested asset	37,498,484	28,527,451	707,034,844
20.0002. Capitalized interest	7,052,669	1,285,168	29,254,881
20.0003. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	279,974,492	245,451,244	964,496,805
20.0004. Transfer of invested assets in settlement of coinsurance	118,673,041		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	6,279,575	7,035,908	24,249,061
2.	Group life	7,499,536	8,369,854	(2,938,636)
3.	Individual annuities	2,969,100,811	1,037,333,009	5,657,831,665
4.	Group annuities	33,057,143	29,345,421	124,564,908
5.	Accident & health		(164)	46,410
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	3,015,937,065	1,082,084,028	5,803,753,408
9.	Deposit-type contracts	100,013,942	350,000,000	475,028,290
10.	Total (Lines 8 and 9)	3,115,951,007	1,432,084,028	6,278,781,698

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners' (the "NAIC's") 2024 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2023 Annual Statement.

The Delaware Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Delaware Insurance Code. The 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. The state has the right to prescribe practices that differ from NAIC SAP. In addition, the Insurance Commissioner has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

		SSAP #	F/S Page	F/S Line	2024	2023
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 33,424,111	$ 144,975,699
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 33,424,111	$ 144,975,699
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,659,460,401	$2,562,248,437
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,659,460,401	$2,562,248,437

B. No significant change

C. Accounting Policy

(1) No significant change

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

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

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

Note 2 Accounting Changes and Corrections of Errors

No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 3 Business Combinations and Goodwill

A. No significant change

B.-D. None

E. No Significant change

Note 4 Discontinued Operations

None

Note 5 Investments

A. No significant change

B.-C. None

D. Loan-Backed Securities

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

(2-3) None

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	10,238,346
2. 12 Months or Longer		134,680,206
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	956,235,731
2. 12 Months or Longer		1,868,094,499

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER
a. Maximum Amount	
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	370,000,000
6. > 3 Months to 1 Year	—
7. > 1 Year	—
b. Ending Balance	
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	370,000,000
6. > 3 Months to 1 Year	—
7. > 1 Year	—

(4) None

(5) Securities “Sold” Under Repurchase - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. BACV	XXX
2. Nonadmitted - Subset of BACV	XXX
3. Fair Value	$ 400,847,000
b. Ending Balance	
1. BACV	XXX
2. Nonadmitted - Subset of BACV	XXX
3. Fair Value	$ 400,847,000

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$ —	$ 284,748,232	$ 85,251,768	$ —
b. Bonds - FV	—	301,718,000	99,129,000	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ 284,748,232	$ 85,251,768	$ —
q. Total Assets - FV	$ —	$ 301,718,000	$ 99,129,000	$ —

ENDING BALANCE

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

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. Cash	$ —
2. Securities (FV)	400,847,000
b. Ending Balance	
1. Cash	$ —
2. Securities (FV)	400,847,000

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	301,718,000	99,129,000	—
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)	$ —	$ 301,718,000	$ 99,129,000	$ —

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ —
b. 30 Days or Less	141,847,000
c. 31 to 90 Days	259,000,000
d. > 90 Days	—

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	460,200,000
6. > 3 Months to 1 Year	1,046,707,323
7. > 1 Year	—

b. Ending Balance

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	460,200,000
6. > 3 Months to 1 Year	1,046,707,323
7. > 1 Year	—

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

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

	FIRST QUARTER
a. Maximum Amount	$ 1,524,363,851
b. Ending Balance	1,524,363,851

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$1,524,363,851	$ —	$ —	$ —
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)	$1,524,363,851	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

(7) Collateral Pledged - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. Cash	$ —
2. Securities (FV)	1,524,363,851
3. Securities (BACV)	XXX
4. Nonadmitted Subset (BACV)	XXX
b. Ending Balance	
1. Cash	$ —
2. Securities (FV)	1,524,363,851
3. Securities (BACV)	XXX
4. Nonadmitted Subset (BACV)	XXX

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

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

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

H.-J. None

K.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

Note 6 Joint Ventures, Partnerships, and Limited Liability Companies

A. No significant changes

B. None

Note 7 Investment Income

No significant change

Note 8 Derivative Instruments

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

(1-7) No significant change

(8-9) None

B. None

NOTES TO THE FINANCIAL STATEMENTS

Note 9 Income Taxes

No significant change

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

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

The Company has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). During the three months ended March 31, 2024, the Company made draws relating to this agreement totaling $123,000,000 and made repayments of $62,000,000 to DLIH 2016-1. As of March 31, 2024, the Company owed $113,000,000 to DLIH 2016-1 related to this agreement.

The Company has a hedging program agreement with DLIH 2016-1. Under this agreement, the Company pays DLIH 2016-1 a service fee that is settled in conjunction with a liability option impact on a quarterly basis. In January 2024, the Company received cash of $49,422,500 in settlement of the prior year receivable from DLIH 2016-1. The net impact of service fees and liability option impact during the three months ended March 31, 2024 was $60,018,305 and, as of March 31, 2024, the Company was owed this full amount from DLIH 2016-1.

As of December 31, 2023, the Company held a cash equivalent of $60,000,000 relating to amounts borrowed by Clear Spring Health Insurance Company ("CSHIC"), an affiliate, in the form of a demand promissory note. During the three months ended March 31, 2024, CSHIC borrowed an additional $320,000,000 from the Company and made repayments of $120,000,000. As of March 31, 2024, the Company holds a short-term investment of $260,000,000, which reflects the outstanding balance of the demand promissory note.

On January 11, 2024, the Company received $6,700,000 in cash from its wholly owned subsidiary, Delaware Life and Annuity Company ("DLAC"), in settlement of the Company's ceding commission receivable recorded on Page 2 Line 16.3 at December 31, 2023. On January 24, 2024, the Company paid $118,673,041 of securities, inclusive of accrued interest, and $184,100 of cash to DLAC in settlement of the Company's reinsurance payable recorded on Page 3 Line 9.3 at December 31, 2023.

C.- G. No significant change

H.- K. None

L.- M. No significant change

N. None

O. No significant change

Note 11 Debt

A. None

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $1,865,647,946 as of March 31, 2024. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	7,500	7,500	—
(c) Activity Stock	71,452,500	71,452,500	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 71,460,000	$ 71,460,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,865,647,946	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	7,500	7,500	—
(c) Activity Stock	69,202,500	69,202,500	—
(d) Excess Stock	2,250,000	2,250,000	—
(e) Aggregate Total (a+b+c+d)	$ 71,460,000	$ 71,460,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,683,708,493	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,200,210,212	$ 2,350,489,581	$ 1,588,000,000
2. Current Year General Account Total Collateral Pledged	2,200,210,212	2,350,489,581	1,588,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,966,287,282	2,110,096,841	1,538,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 2,200,210,212	$ 2,350,489,581	$ 1,588,000,000
2. Current Year General Account Maximum Collateral Pledged	2,200,210,212	2,350,489,581	1,588,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,966,287,282	2,110,096,841	1,538,000,000

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,588,000,000	1,588,000,000	—	1,525,852,504
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,588,000,000	$ 1,588,000,000	$ —	$ 1,525,852,504
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,538,000,000	1,538,000,000	—	1,475,607,001
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,538,000,000	$ 1,538,000,000	$ —	$ 1,475,607,001

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A - D. None

E. No significant change

F. - G. None

H. No significant change

I. None

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

No significant change

Note 14 Liabilities, Contingencies and Assessments

A.-B. No significant change

C.-D. None

E. No significant change

F. None

NOTES TO THE FINANCIAL STATEMENTS

Note 15 Leases

A. No significant change

B. None

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

No significant change

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

A. None

B. No significant change

C. None

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

A.-B. None

C. No significant change

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

None

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(1) Fair Value Measurements at March 31, 2024:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
a. Assets at fair value					
Cash, Cash Equivalents and Short-Term Investments					
Government - Treasury	$ —	$ 19,569,442	$ —	$ —	$ 19,569,442
Total Cash, Cash Equivalents and Short-Term Investments	$ —	$ 19,569,442	$ —	$ —	$ 19,569,442
Preferred Stocks					
Industrial and miscellaneous	—	28,614,374	—	—	28,614,374
Parent, subsidiaries and affiliates	—	251,706,930	—	—	251,706,930
Total Preferred Stocks	$ —	$ 280,321,304	$ —	$ —	$ 280,321,304
Common Stocks (b)					
Industrial and miscellaneous	15,947,848	5,154,407	21,755,833	3,235,140	46,093,228
Total Common Stocks	$ 15,947,848	$ 5,154,407	$ 21,755,833	$ 3,235,140	$ 46,093,228
Bonds					
Hybrid securities	—	2,766,183	—	—	2,766,183
Industrial and miscellaneous	—	58,404,947	—	—	58,404,947
Total Bonds	$ —	$ 61,171,130	$ —	$ —	$ 61,171,130
Other Invested Assets					—
Industrial and miscellaneous	—	29,203,428	6,871,931	—	36,075,359
Total Other Invested Assets	$ —	$ 29,203,428	$ 6,871,931	$ —	$ 36,075,359
Derivative Assets					
Interest rate contracts	660,149,219	—	—	—	660,149,219
Equity contracts	766,325	—	—	—	766,325
FX contracts	—	—	260,309	—	260,309
Total Derivative Assets	$ 660,915,544	$ —	$ 260,309	$ —	$ 661,175,853
Separate Accounts Assets (a)	12,739,136,863	3,413,647,248	296,265,612	125,467,654	16,574,517,377
Total assets at fair value/NAV	$13,416,000,255	$ 3,809,066,959	$ 325,153,685	$ 128,702,794	$17,678,923,693

NOTES TO THE FINANCIAL STATEMENTS

Description for each class of liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
b. Liabilities at fair value					
Derivative Liabilities					
Interest rate contracts	$ 515,778,307	$ —	$ —	$ —	$ 515,778,307
Equity contracts	522,550	10,570,650	—	—	11,093,200
FX contracts	—	—	35,114	—	35,114
Total Derivative Liabilities	$ 516,300,857	$ 10,570,650	$ 35,114	$ —	$ 526,906,621
Total liabilities at fair value	$ 516,300,857	$ 10,570,650	$ 35,114	$ —	$ 526,906,621

(a) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on their respective NAIC rating. Separate account assets exclude $1,175,156,396 of investment income and receivables due at March 31, 2024.

(b) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $71,460,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

(2-3) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy:

	Balance as of 1/1/2024	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 3/31/2024
a. Assets:										
Common Stocks - Industrial & miscellaneous	$ 20,111,618	$16,000,000	$(14,356,138)	$ —	$ 353	$ —	$ —	$ —	$ —	$ 21,755,833
Other Invested Assets - Industrial & miscellaneous	21,492,902	—	(14,589,451)	—	(31,520)	—	—	—	—	6,871,931
Derivatives - FX contracts	66,941	—	—	1,217,418	193,368	—	—	—	(1,217,418)	260,309
Separate Accounts Assets	291,900,447	—	—	4,362	2,177,134	17,043,147	—	(14,634,086)	(225,392)	296,265,612
Total Assets	$333,571,908	$16,000,000	$(28,945,589)	$ 1,221,780	$ 2,339,335	$17,043,147	$ —	$ (14,634,086)	$ (1,442,810)	$ 325,153,685
b. Liabilities:										
Derivatives - FX Contracts	$ 2,653,745	$ —	$ —	$ 2,103,050	$ (2,618,631)	$ —	$ —	$ —	$ (2,103,050)	$ 35,114
Total Liabilities	$ 2,653,745	$ —	$ —	$ 2,103,050	$ (2,618,631)	$ —	$ —	$ —	$ (2,103,050)	$ 35,114

The Company's policy is to recognize transfers between levels of the fair value hierarchy at 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 designations.

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

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

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

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

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

There were no significant changes made in valuation techniques during the three months ended March 31, 2024.

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

NOTES TO THE FINANCIAL STATEMENTS

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 March 31, 2024:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$4,698,483,348	$4,698,483,348	$1,652,974,084	$3,045,509,264	$ —	$ —	$ —
Bonds	17,995,585,616	19,031,557,702	1,589,984	17,776,581,875	217,413,757	—	—
Preferred stocks	814,557,811	813,612,139	—	814,557,811	—	—	—
Common stocks (a)	147,508,397	147,508,397	15,947,848	76,614,407	51,711,002	3,235,140	—
Mortgage loans on real estate	1,731,116,657	1,838,025,687	—	1,731,116,657	—	—	—
Derivative assets	677,446,410	669,264,370	677,186,101	—	260,309	—	—
Contract loans	346,624,676	350,248,454	—	—	346,624,676	—	—
Other invested assets (a)	842,041,029	847,360,546	—	804,157,839	37,883,190	—	—
Separate Account assets	16,834,703,956	16,853,740,186	12,756,972,653	3,653,592,142	298,671,507	125,467,654	—
Liabilities:							
Liabilities for deposit-type contracts	$1,972,544,063	$2,024,549,963	$ —	$ —	$1,972,544,063	$ —	$ —
Derivative liabilities	528,692,450	531,193,053	518,086,686	10,570,650	35,114	—	—
Separate Account liabilities	328,207,589	328,207,589	—	—	328,207,589	—	—

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $21,707,363 and $692,233,133, respectively, as of March 31, 2024.

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

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.

Structured securities, such as asset-backed securities ("ABS"), residential mortgage-backed securities (RMBS"), and commercial mortgage-backed securities ("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.

Preferred and common stocks - 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 equity securities for which a quoted market price is not available.

Mortgage loans on real estate - The fair value of mortgage loans is 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.

NOTES TO THE FINANCIAL STATEMENTS

Derivatives - The fair values of swaps, swaptions, and forwards are based on current settlement values, dealer quotes, and market prices. Fair values of 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 include low income housing tax credits ("LIHTCs"), surplus notes, collateral loans, and equipment lease trusts. The fair value of LIHTCs and equipment lease trusts approximate their carrying values. The fair values of surplus notes are obtained from third-party pricing services. Collateral loans are carried at amortized cost using pricing methods similar to private placements.

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.

Separate Accounts - The estimated fair value of separate account assets and liabilities is determined using the same methodology described in Note 35 of the Company's 2023 Annual Statement.

Liability for deposit-type contracts - 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) is 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 their estimated fair value.

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $125,467,654 at March 31, 2024 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of March 31, 2024, 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.

Common stocks include assets with a fair value of $3,235,140 for which fair value is measured at NAV, using the practical expedient, for which third-party statements are obtained.

Note 21 Other Items

A.-B. None

C. No significant change other than the following:

As of March 31, 2024, the Company had $139,689,968 and $10,370,352 of net negative (disallowed) Interest Maintenance Reserve ("IMR") recorded in its general account and non-insulated separate account, respectively. The amount recorded in the general account was admitted and reported as an asset within Line 25 on the Company's general account Statement of Assets. The Company's calculated adjusted capital and surplus for purposes of determining net negative (disallowed) IMR allowed to be admitted using information from the Company's most recently filed statement with the Delaware Department was $2,197,244,159. The general account admitted net negative (disallowed) IMR represents 6.4% of the Company's general account adjusted capital and surplus. The separate account recognized disallowed IMR represents 0.5% of the Company's general account adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the Company's documented investment or liability management policies. The Company has no derivative activity included in IMR. There were no temporary and transitory timing issues or events that caused IMR losses to not be reflective of reinvestment activities. Asset sales generating admitted negative (disallowed) IMR were not compelled by liquidity pressures.

D.-I. None

Note 22 Events Subsequent

Subsequent events have been considered through May 14, 2024 for the Quarterly Statement dated March 31, 2024. There have been no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company, except as discussed below.

The Company provided an unconditional financial guaranty (the "DLAC Guaranty") to DLAC that results in a contingent exposure of the Company's assets. The Company provided the DLAC Guaranty as a condition of licensure for DLAC to write business in the State of Maine. The DLAC Guaranty would obligate the Company to contribute capital if DLAC fails to maintain capital and surplus at a level no less than the greater of the regulatory action level risk-based capital or the minimum requirements for capital and surplus each in the amount of $1,500,000. The DLAC Guaranty was approved by the Delaware Department on January 11, 2024 and became effective May 8, 2024.

NOTES TO THE FINANCIAL STATEMENTS

Note 23 Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

Note 24 Retrospectively-Rated Contracts and Contracts Subject to Redetermination

A.-D. No significant change

E. None

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

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

The payable for claims unpaid, net of health care receivables, as of December 31, 2023, was $31,919. As of March 31, 2024, $1,791 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 receivables, are $30,128 as of March 31, 2024, as a result of re-estimation of unpaid claims. Original estimates are increased or decreased as additional information becomes known regarding claim development experience. The Company incurred no claims adjustment expenses for the three months ended March 31, 2024 or for the year ended December 31, 2023.

Note 26 Intercompany Pooling Arrangements

None

Note 27 Structured Settlements

None

Note 28 Health Care Receivables

A. No significant change

B. None

Note 29 Participating Policies

None

Note 30 Premium Deficiency Reserves

No significant change

Note 31 Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

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

A. No significant change

B. None

C.-D. No significant change

Note 34 Premiums and Annuity Considerations Deferred and Uncollected

None

NOTES TO THE FINANCIAL STATEMENTS

Note 35 Separate Accounts

No significant change

Note 36 Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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 [ ] N/A [X]

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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: $ 24,862,500

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 241,129,785	$ 251,706,930
14.23	Common Stock	$ 25,712,351	$ 25,939,584
14.24	Short-Term Investments	$ 557,832,500	$ 661,500,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 529,762,178	$ 536,523,949
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,697,457,814	$ 1,818,691,463
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 [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
J.P. Morgan Chase Bank	270 Park Avenue, New York, NY 10017 ....

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Guggenheim Partners Investment Management, LLC	U........
Andrew Kenney, Chief Investment Officer	I........
Insight North America, LLC	U........
....	....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS........
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO........
....	....	....	....	....

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

18.2 If no, list exceptions:

....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 168,290,394
	1.13 Commercial Mortgages	$ 1,669,301,489
	1.14 Total Mortgages in Good Standing	$ 1,837,591,883
	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	$ 433,804
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 433,804
	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)	$ 1,838,025,687
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 [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

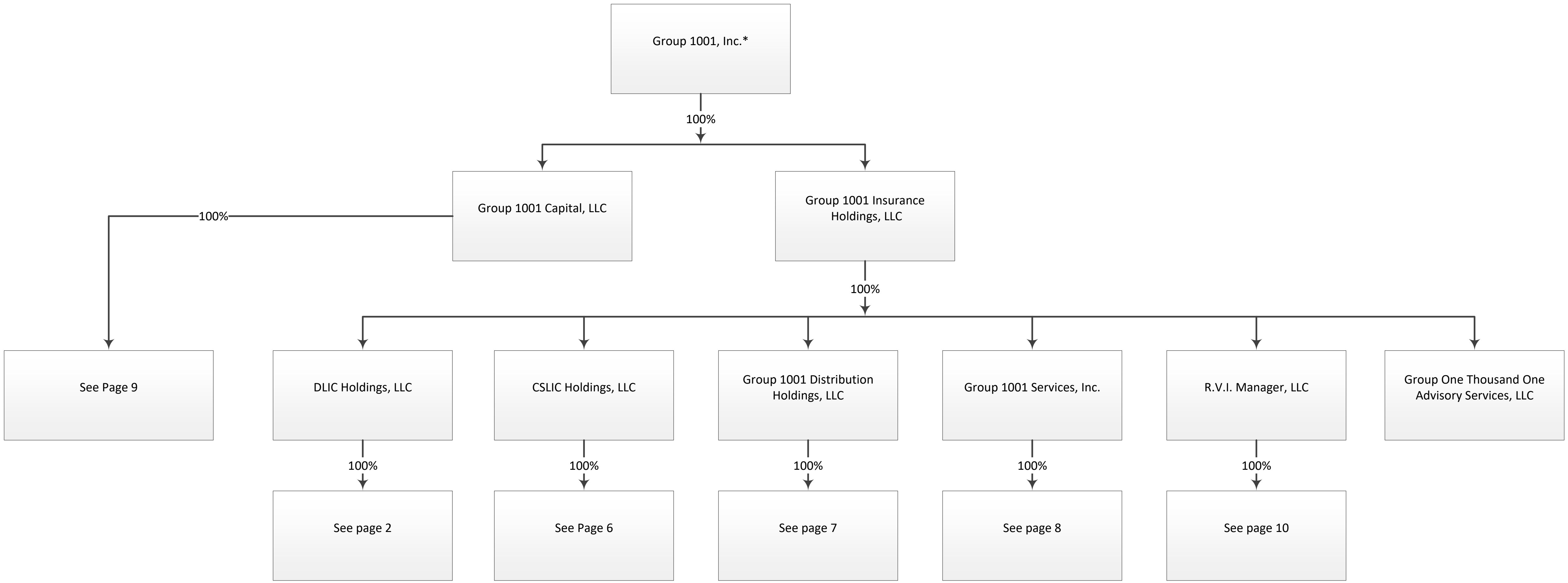
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	9,700	44,026,852			44,036,552	
2.	Alaska AK	L	1,916	408,564			410,480	
3.	Arizona AZ	L	117,578	33,245,936			33,363,514	
4.	Arkansas AR	L		22,822,982			22,822,982	
5.	California CA	L	2,116,986	221,541,027			223,658,013	
6.	Colorado CO	L	34,291	17,559,376			17,593,667	
7.	Connecticut CT	L	724,168	90,336,119			91,060,287	
8.	Delaware DE	L	(840,126)	26,120,313			25,280,187	
9.	District of Columbia DC	L	711	861,622			862,333	
10.	Florida FL	L	129,919	351,427,432			351,557,351	
11.	Georgia GA	L	81,188	52,749,597			52,830,785	3,278
12.	Hawaii HI	L	63,394	29,038,540			29,101,934	
13.	Idaho ID	L	34,123	10,307,648			10,341,771	
14.	Illinois IL	L	196,868	79,040,184			79,237,052	7,386
15.	Indiana IN	L	33,144	70,491,310			70,524,454	100,000,000
16.	Iowa IA	L	3,365	31,620,246			31,623,611	
17.	Kansas KS	L	28,838	11,980,369			12,009,207	
18.	Kentucky KY	L	17,239	30,499,681			30,516,920	
19.	Louisiana LA	L	7,155	63,869,728			63,876,883	
20.	Maine ME	L	6,299	10,445,489			10,451,788	
21.	Maryland MD	L	38,404	72,170,690			72,209,094	
22.	Massachusetts MA	L	45,855	90,716,953			90,762,808	
23.	Michigan MI	L	440,219	115,038,362			115,478,581	
24.	Minnesota MN	L	828,780	45,525,372			46,354,152	
25.	Mississippi MS	L	1,113	33,961,608			33,962,721	
26.	Missouri MO	L	48,177	51,000,724			51,048,901	
27.	Montana MT	L	1,487	2,558,293			2,559,780	
28.	Nebraska NE	L	2,319	13,269,028			13,271,347	
29.	Nevada NV	L	18,096	16,261,945			16,280,041	
30.	New Hampshire NH	L	7,008	24,943,634			24,950,642	
31.	New Jersey NJ	L	33,258	136,711,407			136,744,665	
32.	New Mexico NM	L	21,976	3,440,988			3,462,964	
33.	New York NY	N	7,368	614,500			621,868	
34.	North Carolina NC	L	223,640	211,321,066			211,544,706	
35.	North Dakota ND	L	2,124	6,063,231			6,065,355	
36.	Ohio OH	L	57,097	107,003,465			107,060,562	
37.	Oklahoma OK	L	774	14,634,687			14,635,461	
38.	Oregon OR	L	17,652	32,338,829			32,356,481	
39.	Pennsylvania PA	L	41,293	193,109,011			193,150,304	
40.	Rhode Island RI	L	902	11,806,703			11,807,605	
41.	South Carolina SC	L	17,328	103,743,716			103,761,044	
42.	South Dakota SD	L	1,494	13,789,365			13,790,859	
43.	Tennessee TN	L	94,153	186,225,565			186,319,718	
44.	Texas TX	L	452,739	84,282,149			84,734,888	
45.	Utah UT	L	85,195	16,028,336			16,113,531	
46.	Vermont VT	L	93	6,611,719			6,611,812	
47.	Virginia VA	L	88,000	94,190,017			94,278,017	3,278
48.	Washington WA	L	56,733	29,511,256			29,567,989	
49.	West Virginia WV	L	285	18,740,552			18,740,837	
50.	Wisconsin WI	L	20,908	63,120,630			63,141,538	
51.	Wyoming WY	L	466	4,942,753			4,943,219	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L	12,662	86,816			99,478	
55.	U.S. Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Aliens OT	XXX	641	1,567			2,208	
59.	Subtotal	XXX	5,434,995	3,002,157,952			3,007,592,947	100,013,942
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 or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	5,434,995	3,002,157,952			3,007,592,947	100,013,942
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	5,434,995	3,002,157,952			3,007,592,947	100,013,942
98.	Less Reinsurance Ceded	XXX	18,366,129	82,930,175			101,296,304	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(12,931,134)	2,919,227,777			2,906,296,643	100,013,942
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	641	1,567			2,208	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	641	1,567			2,208	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

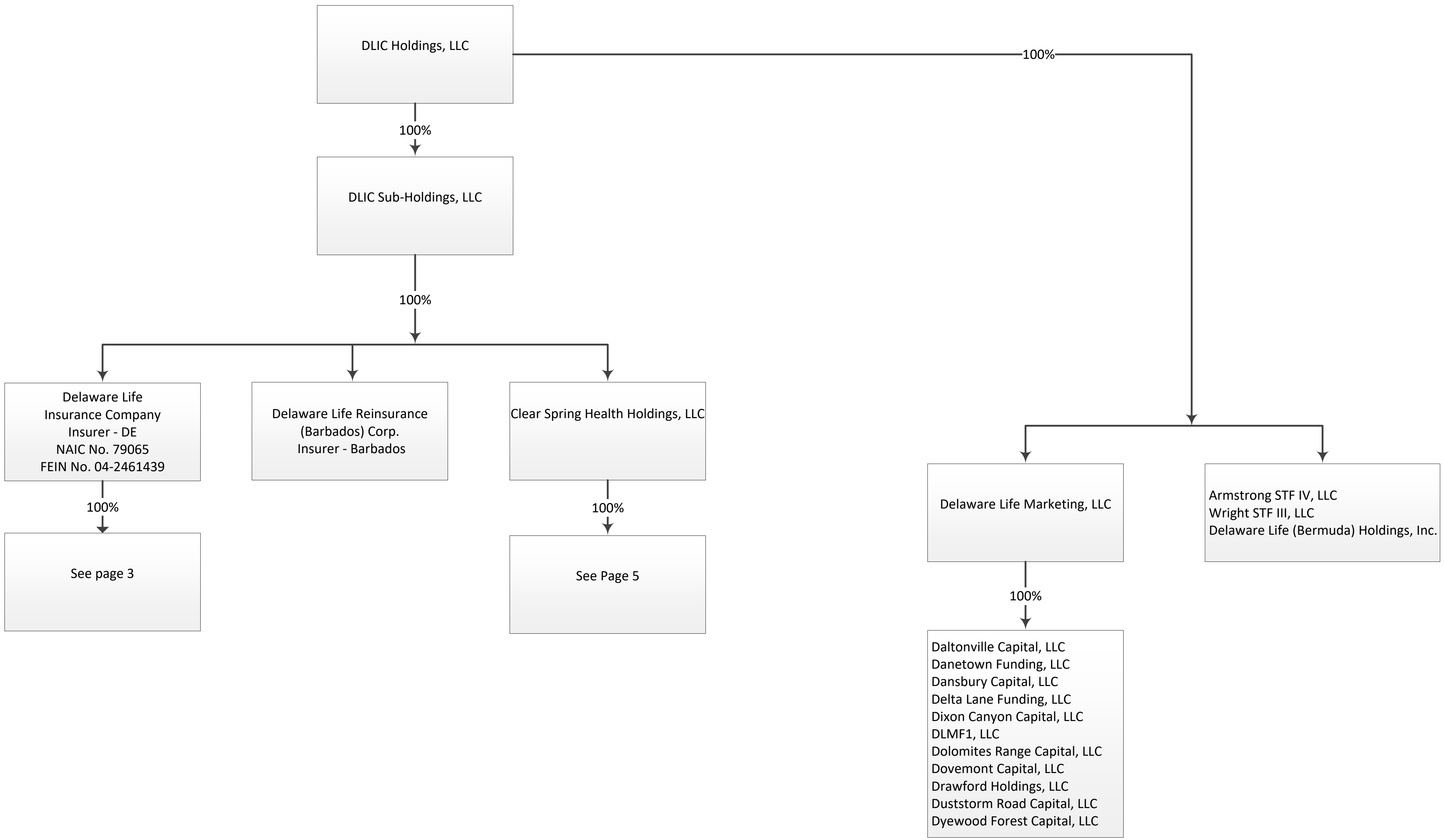
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above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

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



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

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



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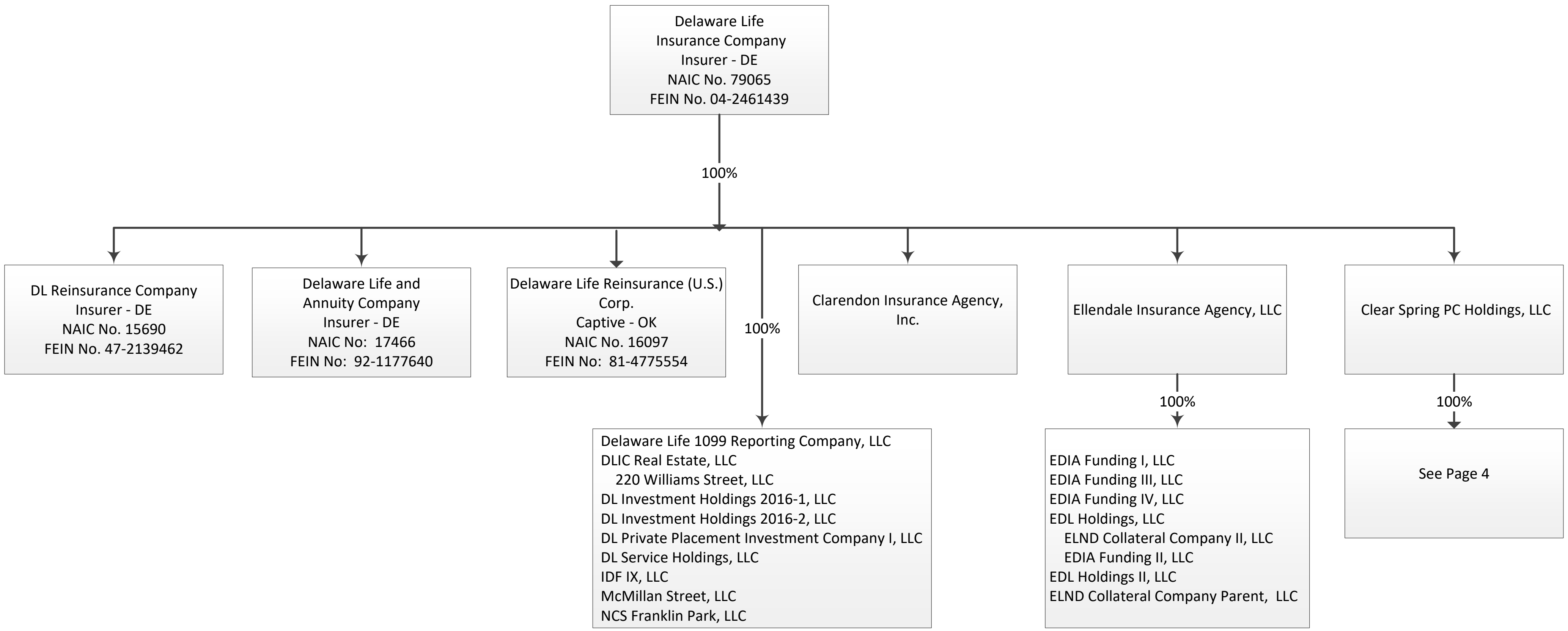

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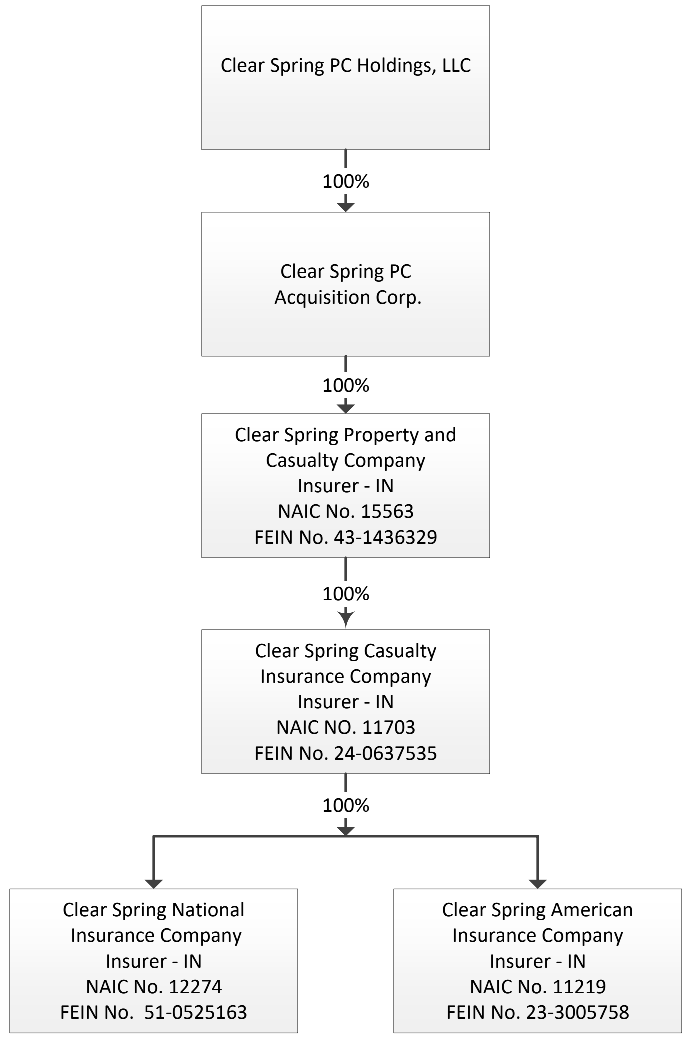

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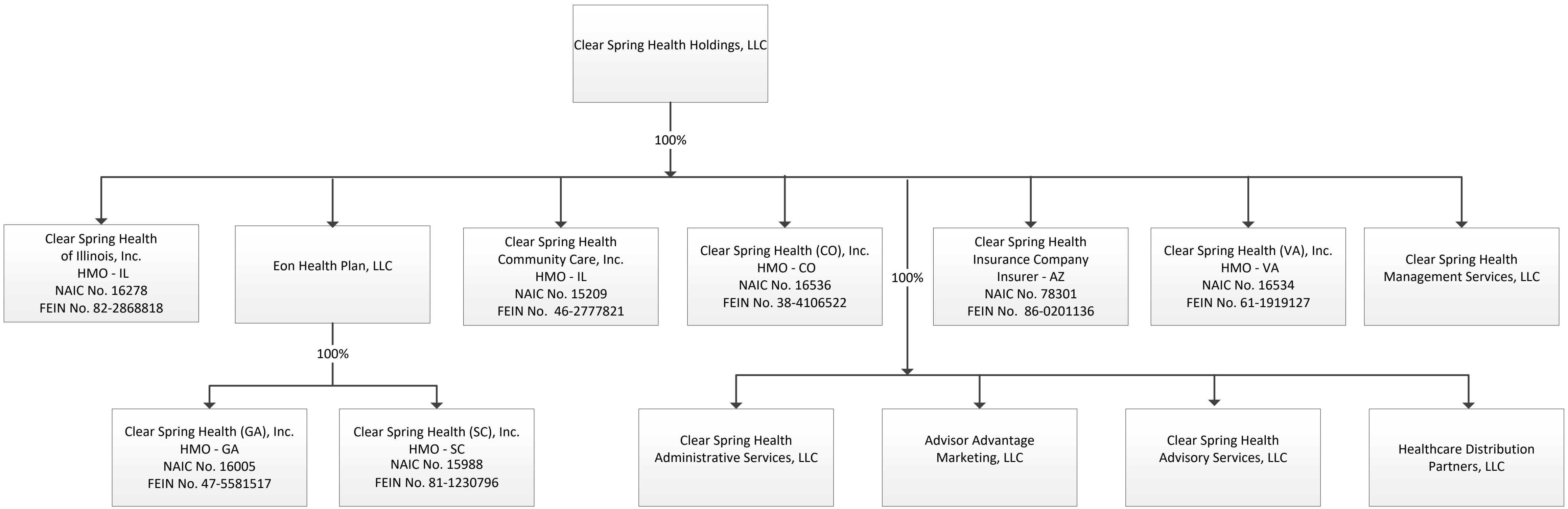

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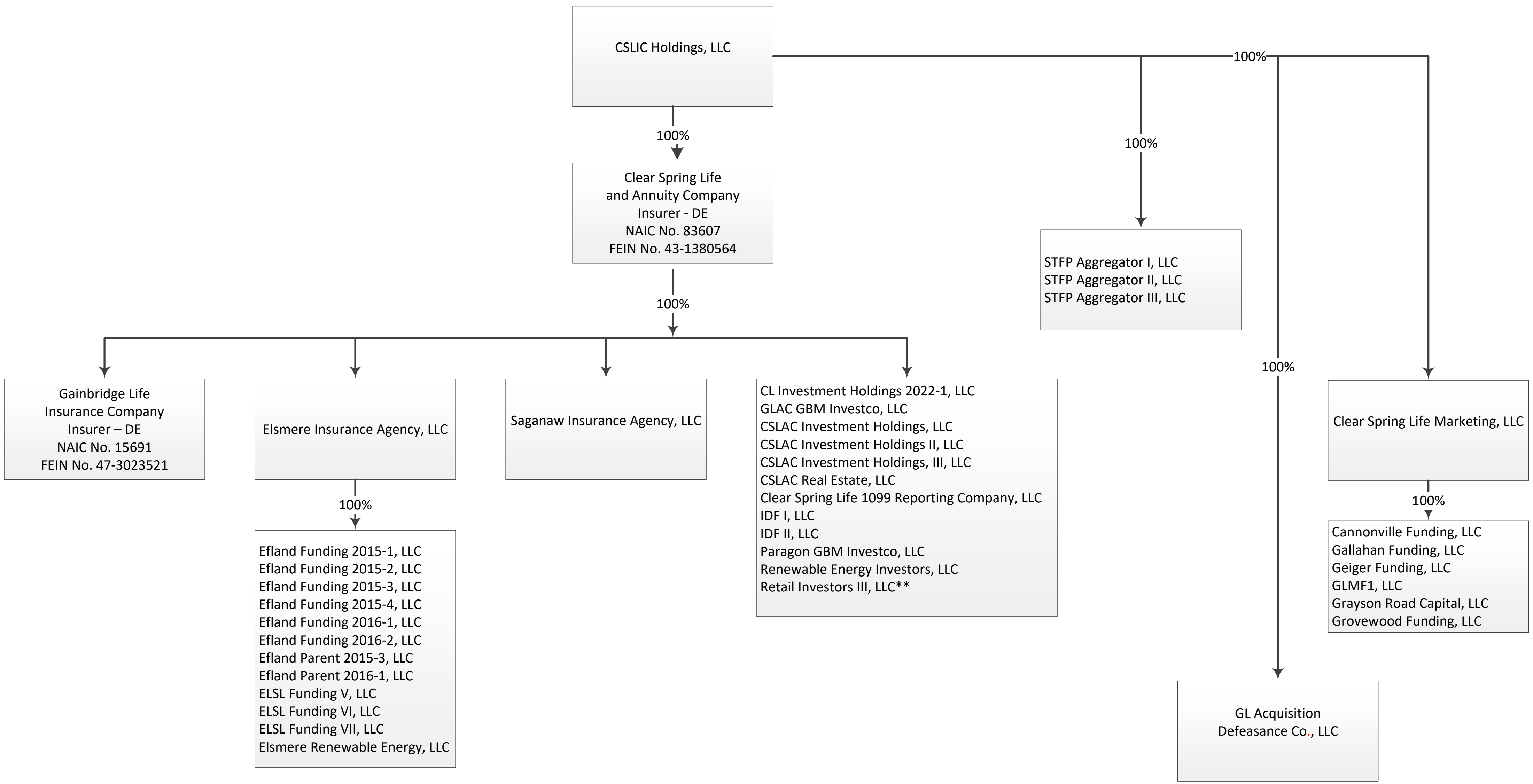

**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

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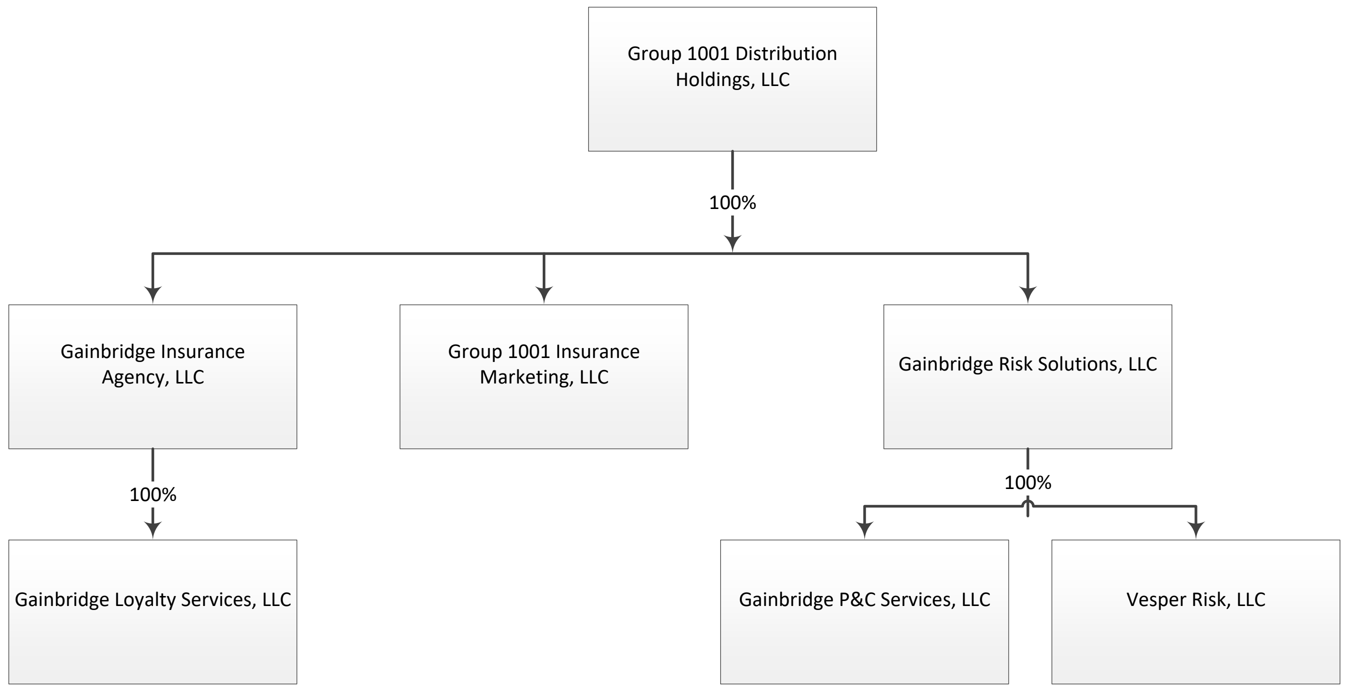
PART 1 - ORGANIZATIONAL CHART



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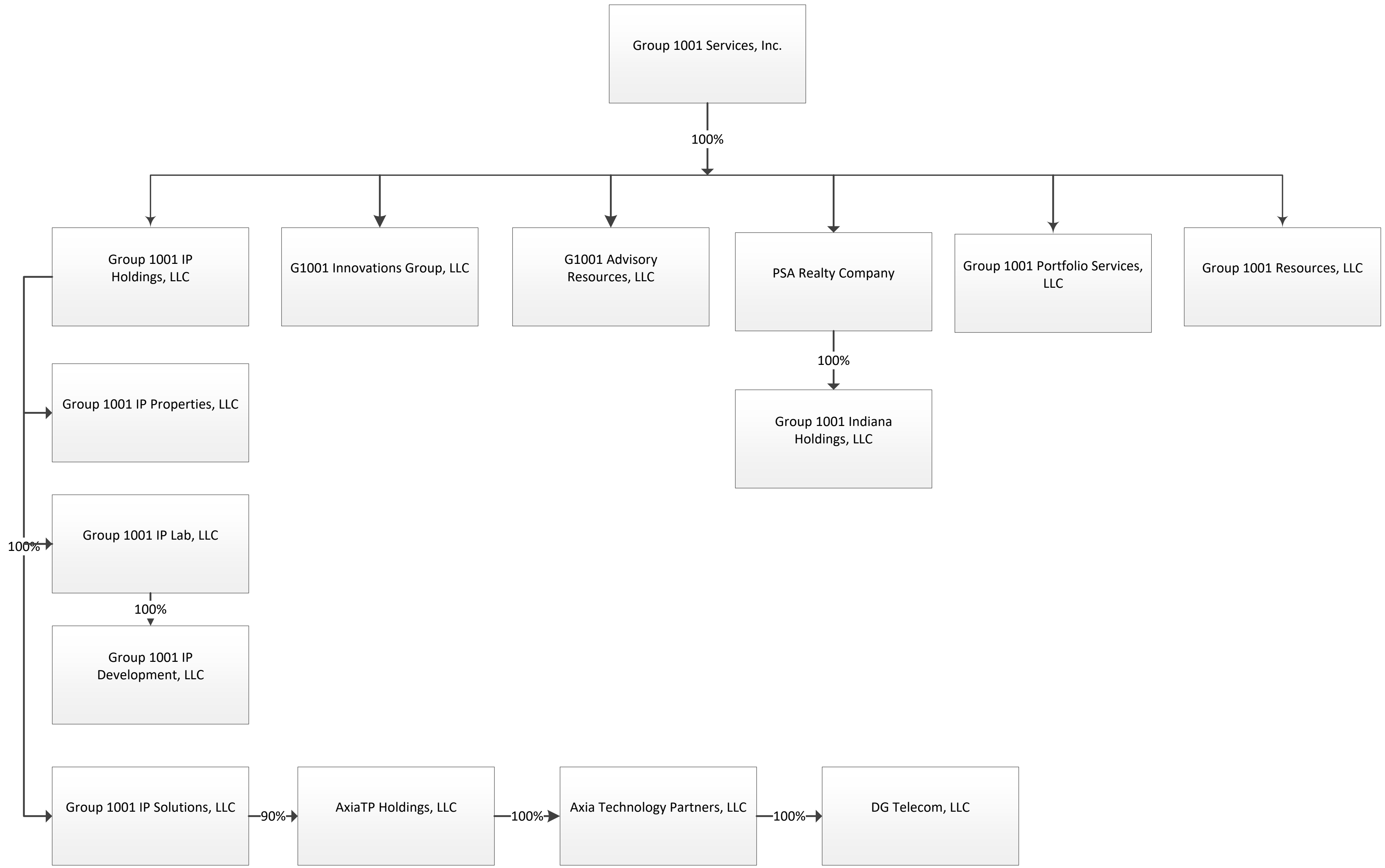

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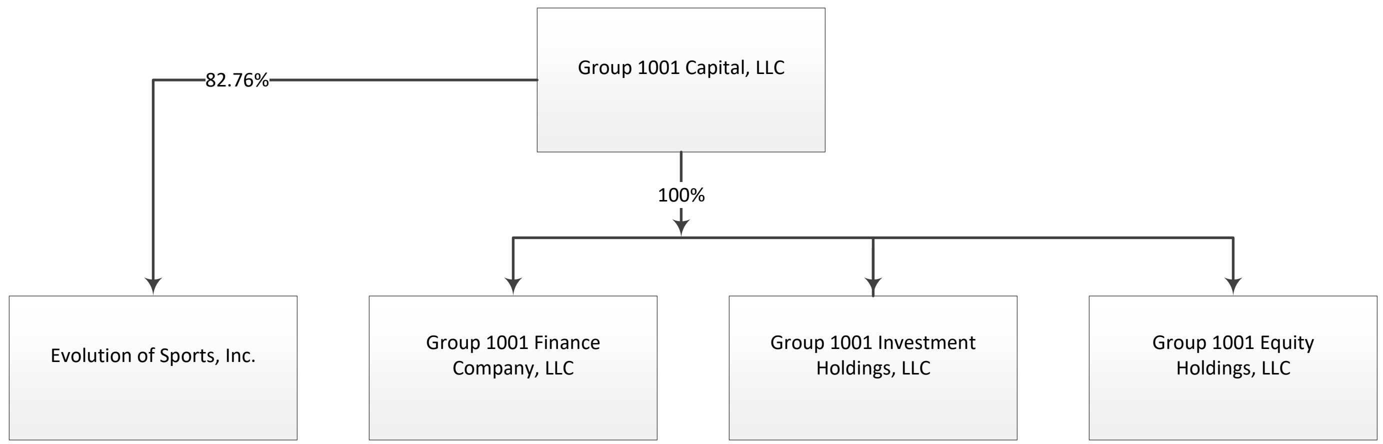

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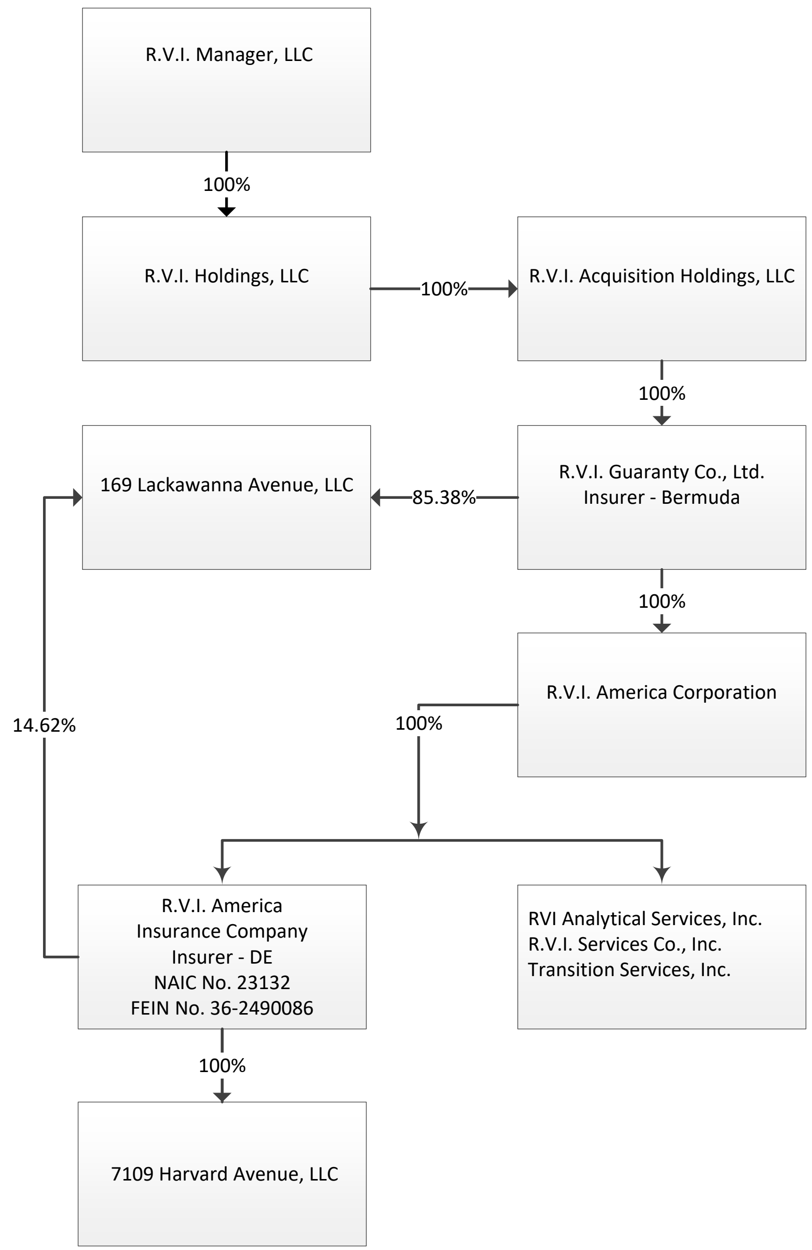

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000					Mark R. Walter		UIP					NO	
		00000					DLICM, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					DLHPII Equity Participation Company, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					TWG Global Holdings, LLC	DE	UIP	Delaware Life Partners, LLC	Other		Mark R. Walter	NO	1
		00000					TWG Global Holdings, LLC	DE	UIP	DLICM, LLC	Ownership	72.920	Mark R. Walter	NO	2
		00000					TWG Global Holdings, LLC	DE	UIP	DLHPII Equity Participation Company, LLC	Ownership	27.080	Mark R. Walter	NO	3
		00000					Delaware Life Partners, LLC	DE	OTH					NO	4
		00000					TWG Financial Holdings, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001, Inc.	DE	UIP	TWG Financial Holdings, LLC	Ownership	91.890	Mark R. Walter	NO	
		00000					Group 1001 Capital, LLC	DE	NIA	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Finance Company, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Investment Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Equity Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Evolution of Sports, Inc.	DE	NIA	Group 1001 Capital, LLC	Ownership	82.760	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group One Thousand One Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Distribution Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Insurance Marketing, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Insurance Agency, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Loyalty Services, LLC	DE	NIA	Gainbridge Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Risk Solutions, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge P&C Services, Inc.	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vesper Risk, LLC	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					G1001 Innovation Group, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Properties, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Lab, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Development, LLC	DE	NIA	Group 1001 IP Lab, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Solutions, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 IP Solutions, LLC	Ownership	90.000	Mark R. Walter	NO	
4794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DG Telecom, LLC	IN	NIA	Axia Technology Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dansbury Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delta Lane Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dixon Canyon Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dovemont Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Drawford Holdings, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	YES	
4794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Real Estate, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					220 Williams Street, LLC	DE	DS	DLIC Real Estate, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					McMillan Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	IN	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	IN	DS	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co., LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Cannonville Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other	0.000	Mark R. Walter	NO	6
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	85.380	Mark R. Walter	NO	
4794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					7109 Harvard Avenue, LLC	OH	NIA	R.V.I. America Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	14.620	Mark R. Walter	NO	
4794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1448465				Transtion Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	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 TWG Global Holdings, 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.

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

Explanation:

1. Business not written

2. Business not written

5. Business not written

6. Business not written

7. Business not written

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 9 0 6 5 2 0 2 4 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 9 0 6 5 2 0 2 4 3 6 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 9 0 6 5 2 0 2 4 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 9 0 6 5 2 0 2 4 4 4 8 0 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 9 0 6 5 2 0 2 4 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	 2 Nonadmitted Assets	 3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Amounts due from agents	110,128	38,775	71,353	73,138
2505. Admitted disallowed IMR	139,689,968		139,689,968	140,735,418
2506. Other amounts receivable under reinsurance contracts	32,561,338		32,561,338	
2507. Reinsurance deposit asset				76,062,887
2597. Summary of remaining write-ins for Line 25 from overflow page	172,361,434	38,775	172,322,659	216,871,443

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	13,458,822	12,236,704
2505. Surplus note interest due and accrued	10,227,478	2,668,299
2506. Mortgage commitment fees	840,965	840,965
2507. Reinsurance deposit liability	32,561,338	
2597. Summary of remaining write-ins for Line 25 from overflow page	57,088,603	15,745,968

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Assets transferred on coinsurance			(118,857,141)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page			(118,857,141)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. IMR reinsurance transfer	(2,973)	2,075	261,278
2797. Summary of remaining write-ins for Line 27 from overflow page	(2,973)	2,075	261,278

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,723,961,558	1,390,277,437
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	92,547,599	381,777,675
	2.2 Additional investment made after acquisition	34,494,961	118,346,785
3.	Capitalized deferred interest and other	1,963,093	8,481,270
4.	Accrual of discount	129,366	1,558,588
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	30,014	(30,910)
7.	Deduct amounts received on disposals	12,527,912	175,963,168
8.	Deduct amortization of premium and mortgage interest points and commitment fees	112,992	486,119
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)	1,840,485,687	1,723,961,558
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	1,838,025,687	1,721,501,558
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,838,025,687	1,721,501,558

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,510,864,221	1,251,866,323
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	33,391,259	255,411,497
	2.2 Additional investment made after acquisition	34,164,839	111,851,003
3.	Capitalized deferred interest and other		
4.	Accrual of discount	925	3,599
5.	Unrealized valuation increase/(decrease)	9,811,995	55,814,585
6.	Total gain (loss) on disposals	(1,212,934)	331,431
7.	Deduct amounts received on disposals	29,747,967	139,135,084
8.	Deduct amortization of premium and depreciation	43,031	169,538
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		25,109,595
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,557,229,307	1,510,864,221
12.	Deduct total nonadmitted amounts	17,635,628	17,635,628
13.	Statement value at end of current period (Line 11 minus Line 12)	1,539,593,679	1,493,228,593

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	19,103,201,998	15,750,130,115
2.	Cost of bonds and stocks acquired	1,439,371,311	5,930,337,213
3.	Accrual of discount	13,435,305	44,012,625
4.	Unrealized valuation increase/(decrease)	12,425,014	(2,843,771)
5.	Total gain (loss) on disposals	9,648,578	(127,216,665)
6.	Deduct consideration for bonds and stocks disposed of	548,664,676	2,460,456,954
7.	Deduct amortization of premium	6,751,161	26,309,138
8.	Total foreign exchange change in book/adjusted carrying value	(3,276,633)	5,825,567
9.	Deduct current year's other than temporary impairment recognized		10,546,496
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(771,914)	269,502
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,018,617,822	19,103,201,998
12.	Deduct total nonadmitted amounts	4,232,221	4,163,312
13.	Statement value at end of current period (Line 11 minus Line 12)	20,014,385,601	19,099,038,686

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,982,845,483	656,142,407	356,021,748	(92,764,274)	8,190,201,868			7,982,845,483
2. NAIC 2 (a)	9,513,632,220	703,078,212	250,359,619	101,100,607	10,067,451,420			9,513,632,220
3. NAIC 3 (a)	545,294,586	62,930,654	22,243,448	(8,522,107)	577,459,685			545,294,586
4. NAIC 4 (a)	165,302,945	10,626,651	17,196,773	(1,889,463)	156,843,360			165,302,945
5. NAIC 5 (a)	21,688,694	6,307,992	1,667,328	6,165,860	32,495,218			21,688,694
6. NAIC 6 (a)	6,879,115	(10,865)	(11,035)	226,866	7,106,151			6,879,115
7. Total Bonds	18,235,643,043	1,439,075,051	647,477,881	4,317,489	19,031,557,702			18,235,643,043
PREFERRED STOCK								
8. NAIC 1	482,490,979	(76,189)		(6,332)	482,408,458			482,490,979
9. NAIC 2	78,463,049	1,365	400,075	1,422,512	79,486,851			78,463,049
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	241,129,785			10,577,145	251,706,930			241,129,785
13. NAIC 6	56,571			(46,671)	9,900			56,571
14. Total Preferred Stock	802,140,384	(74,824)	400,075	11,946,654	813,612,139			802,140,384
15. Total Bonds and Preferred Stock	19,037,783,427	1,439,000,227	647,877,956	16,264,143	19,845,169,841			19,037,783,427

(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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,364,809,265	XXX	2,364,793,423	4,755,116	55,569

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,281,513,875	2,047,232,584
2.	Cost of short-term investments acquired	1,210,982,393	4,122,931,661
3.	Accrual of discount	532,303	14,585,669
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(6,058)
6.	Deduct consideration received on disposals	1,128,219,306	3,903,229,981
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,364,809,265	2,281,513,875
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,364,809,265	2,281,513,875

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)	139,630,461
2.	Cost Paid/(Consideration Received) on additions	1,526,750
3.	Unrealized Valuation increase/(decrease)	(7,201,300)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(67,053,314)
6.	Considerations received/(paid) on terminations	(65,526,564)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,811,999
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	135,241,160
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	135,241,160

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(339,097)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				46,800,523
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	7,136,136			
	3.14 Section 1, Column 18, prior year	50,767,406	(43,631,269)	(43,631,269)	
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	7,136,136			
	3.24 Section 1, Column 19, prior year plus	50,767,406			
	3.25 SSAP No. 108 adjustments		(43,631,269)	(43,631,269)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(21,234,707)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(64,865,977)			
	4.23 SSAP No. 108 adjustments		(64,865,977)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				43,631,269
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)				2,830,157
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,830,157

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#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,794,296	16,820,844	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,783,721	3,527,334	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2BFE	18,010,575	13,293,510
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,971,171	13,884,634	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,401,095	2,770,685	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,570,077	11,113,949
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,754,685	6,449,056	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	596,926	1,180,430	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,157,759	5,268,626
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,811,030	5,260,662	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	527,188	1,042,521	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,283,842	4,218,141
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,004,012	3,542,679	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	291,821	577,081	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,712,191	2,965,598
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,982,554	1,998,273	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	161,991	348,310	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,649,963
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,264,198	9,197,685	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	860,297	1,849,799	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,403,901	7,347,887
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,190,597	8,865,868	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	650,190	1,398,030	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,540,407	7,467,838
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,393,845	3,134,146	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	278,984	599,867	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,114,861	2,534,279
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,317	109,943	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	9,089	19,542	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,228	90,401
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,900,356	5,591,625	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	575,557	1,114,379	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,799	4,477,245
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,656,274	1,524,786	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	156,207	302,445	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,500,067	1,222,341
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,114,032	6,967,773	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	795,453	1,540,135	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,427,639
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	92,184	90,358	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,708)	(2,378)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	97,893	92,736
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	92,663	94,085	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,708)	(2,378)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	98,371	96,463
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,617,930	8,624,421	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(525,450)	(218,915)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,143,380	8,843,336
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,580,461	9,658,581	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(579,508)	(241,437)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,159,969	9,900,018
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,584,751	4,300,695	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(234,041)	(97,507)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,818,792	4,398,202
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,646	209,790	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(11,417)	(4,756)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	235,063	214,546
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,414,433	9,490,997	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(570,832)	(237,822)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,985,265	9,728,819

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	4,323,000	4,834,116	4,534,610	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(246,770)	(102,810)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,080,887	4,637,421
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	978,596	1,006,022	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(57,083)	(23,782)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,035,680	1,029,804
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	182,924	185,389	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(11,417)	(4,756)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	194,341	190,146
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,672,504	16,011,770	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(982,572)	(409,363)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,655,076	16,421,133
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,994,878	4,024,173	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(246,770)	(102,810)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,241,649	4,126,983
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,900,432	3,960,587	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(241,176)	(100,480)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,141,608	4,061,067
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,371,563	8,561,642	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(513,748)	(214,040)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,885,311	8,775,682
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	183,544	182,039	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(11,417)	(4,756)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	194,960	186,796
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	688,561	689,554	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(42,812)	(17,837)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	731,373	707,391
9999999999 - Totals				161,370,553	154,972,689	XXX	XXX	XXX	3,802,086	14,484,728	XXX	XXX	XXX	157,568,468	140,487,961

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	161,065,382							4	161,065,382
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	450,039	XXX		XXX		XXX		XXX	450,039
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	144,868	XXX		XXX		XXX		XXX	144,868
7. Ending Inventory	4	161,370,553							4	161,370,553

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	135,241,160	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(4,305,979)	
3.	Total (Line 1 plus Line 2)		130,935,181
4.	Part D, Section 1, Column 6	669,264,370	
5.	Part D, Section 1, Column 7	(531,193,053)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(7,136,136)
		Fair Value Check	
7.	Part A, Section 1, Column 16	145,923,803	
8.	Part B, Section 1, Column 13	2,830,157	
9.	Total (Line 7 plus Line 8)		148,753,960
10.	Part D, Section 1, Column 9	677,446,410	
11.	Part D, Section 1, Column 10	(528,692,451)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	168,357,181	
14.	Part B, Section 1, Column 20	69,501,976	
15.	Part D, Section 1, Column 12	237,859,157	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,105,706,471	626,665,600
2.	Cost of cash equivalents acquired	4,018,203,500	10,679,116,345
3.	Accrual of discount	16,133	3,594,776
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(1)	(7)
6.	Deduct consideration received on disposals	3,414,101,818	10,203,670,243
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)	1,709,824,285	1,105,706,471
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,709,824,285	1,105,706,471

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4006880	Fort Worth	TX		09/01/2021	8.000		78,069	46,187,818
4007000	Houston	TX		10/18/2021	9.722		810,799	139,900,000
4007030	Los Angeles	CA		10/12/2021	9.826		5,390,198	98,550,000
4007050	Millstone	NJ		11/09/2021	9.682		1,125,048	32,000,000
4007160	Big Sky	MT		03/07/2022	7.750		2,654,177	89,747,126
4007300	Durham	NC		01/12/2023	9.572		8,668,694	87,556,383
4007320	Oswego	IL		05/01/2023	10.222		4,560,512	75,200,000
4007380	Kearny	NJ		09/07/2023	10.580		1,266,944	107,300,000
4007400	Bauyonne	NJ		09/07/2023	10.580		1,988,455	66,000,000
4007410	Atlanta	GA		01/09/2024	10.580	5,147,403	4,767,122	
4007490	Philadelphia	PA		02/22/2024	6.290	58,000,000		91,300,000
4007500	Los Angeles	CA		03/31/2024	8.000	29,400,196		79,058,417
4007370	North Las Vegas	NV		09/07/2023	10.580		3,184,943	77,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						92,547,599	34,494,961	990,199,744
0899999. Total Mortgages in good standing						92,547,599	34,494,961	990,199,744
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						92,547,599	34,494,961	990,199,744

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0740102	Huntington	NY		06/14/2005	01/05/2024	353,529							353,529	353,529			
0780970	Springfield	OR		12/15/2006	02/01/2024	501,839							501,839	501,839			
5000121	FORT LAUDERDALE	FL		03/24/2021	03/05/2024	70,548		(48)			(48)		69,777	68,029		(1,748)	(1,748)
5000174	SANTA ANA	CA		04/29/2021	03/05/2024	288,803		(130)			(130)		287,092	278,582		(8,510)	(8,510)
5000209	CLEARWATER	FL		04/29/2021	03/05/2024	43,414		(30)			(30)		42,996	41,614		(1,382)	(1,382)
5000468	PRESTON	ID		01/25/2022	03/05/2024	52,065		(18)			(18)		51,866	49,962		(1,904)	(1,904)
5000650	Brooklyn	NY		06/09/2022	03/25/2024	1,352,707		286			286		1,349,481	1,393,039		43,558	43,558
0199999. Mortgages closed by repayment						2,662,905		60			60		2,656,580	2,686,594		30,014	30,014
0716822	Sandy	UT		06/28/2012		883,166		18			18			57,698			
0740156	Pelham Bay	NY		07/22/2004		314,200								116,297			
0740163	Visalia	CA		12/14/2021		1,258,248		(8,709)			(8,709)			41,733			
0740243	Fresno	CA		11/29/2005		2,150,411								63,199			
0740247	Cuyahoga Heights	OH		10/20/2005		658,888								81,979			
0740287	Visalia	CA		12/14/2021		1,508,617		(6,822)			(6,822)			37,201			
0740333	Corvallis	OR		10/16/2006		1,620,345								127,460			
0740350	Houston	TX		09/13/2006		604,378								48,911			
0740389	PARKER	CO		02/15/2007		815,189								154,962			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0740393	Medford	OR		06/25/2019		762,251								50,473			
0750037	Niceville	FL		04/21/2023		60,697		116			116			22,559			
0767111	Rigby	ID		04/21/2023		124,979		46			46			11,258			
0767150	Texas City	TX		04/21/2023		470,265		(43)			(43)			63,257			
0780874	Lehi	UT		11/12/2004		120,157								29,375			
0780931	Dana Point	CA		01/18/2006		257,950								28,137			
0780955	Tucson	AZ		09/08/2006		1,398,636		1			1			32,462			
0780960	North Salt Lake	UT		10/06/2006		178,416		(1)			(1)			13,996			
0790319	Houston	TX		06/25/2019		236,915		(1,388)			(1,388)			68,992			
0790323	Queens	NY		06/25/2019		1,240,146		(6,097)			(6,097)			40,533			
0790333	Sacramento	CA		06/25/2019		390,226		(2,275)			(2,275)			69,566			
0790337	Orange Park	FL		06/25/2019		550,811		(2,918)			(2,918)			77,693			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		157,578		(1,239)			(1,239)			17,047			
0790358	NEW YORK	NY		06/25/2019		9,013,684		(52,414)			(52,414)			175,984			
4006091	Chicago	IL		04/22/2016		24,740,759		1			1			145,495			
4006092	CHICAGO	IL		04/21/2023		9,814,845		10,283			10,283			58,198			
4006101	Long Island City, Queens	NY		04/08/2016		9,642,527		23,971			23,971			54,970			
4006102	Long Island City, Queens	NY		04/08/2016		4,739,075		11,743			11,743			27,016			
4006103	Long Island City, Queens	NY		08/19/2022		6,797,951		7,758			7,758			38,546			
4006104	Long Island City, Queens	NY		04/21/2023		1,990,222		14,477			14,477			11,564			
4006570	San Diego	CA		06/01/2022		6,868,211		(1,283)			(1,283)			182,723			
4006760	San Diego	CA		04/01/2020		7,498,101		1			1			33,457			
4007100	Richmond Hill	GA		01/21/2022		27,819,696								6,839,117			
4007120	Garland	TX		01/07/2022		23,029,418				535,187	535,187						
4007170	South Bend	IN		03/14/2022		51,205,856				871,083	871,083						
4007210	Fort Myers	FL		06/01/2022		21,413,671				443,547	443,547						
4007291	East Providence	RI		01/01/2023		1,882,282				113,276	113,276			156,151			
5000002	NAVARRE	FL		12/21/2020		106,532		(124)			(124)			977			
5000005	ZEPHYRHILLS	FL		12/21/2020		36,764		(67)			(67)			652			
5000006	SPARTANBURG	SC		12/21/2020		99,629		(52)			(52)			587			
5000007	LIVE OAK	FL		12/21/2020		42,361		(75)			(75)			523			
5000008	UPPER MARLBORO	MD		12/21/2020		65,928		(71)			(71)			1,274			
5000009	TAMPA	FL		12/21/2020		65,301		(103)			(103)			578			
5000011	DALY CITY	CA		12/21/2020		370,374		(213)			(213)			1,965			
5000012	SORRENTO	FL		12/21/2020		58,729		(86)			(86)			383			
5000013	MARGATE	FL		12/21/2020		28,674		(33)			(33)			448			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		25,035		(80)			(80)			1,434			
5000016	DEWEY	AZ		12/21/2020		26,541		(79)			(79)			2,355			
5000017	GARDEN GROVE	CA		12/21/2020		124,021		(124)			(124)			994			
5000018	MARBLE FALLS	TX		12/21/2020		65,157		(58)			(58)			535			
5000019	EAST STROUDSBURG	PA		12/21/2020		85,102		(119)			(119)			259			
5000021	DALY CITY	CA		12/21/2020		354,919		(351)			(351)			3,150			
5000022	MESA	AZ		12/21/2020		62,596		(42)			(42)			548			
5000023	PALMETTO	FL		12/21/2020		58,342		(47)			(47)			546			
5000024	DEATSVILLE	AL		12/21/2020		133,064		(68)			(68)			796			
5000026	WOODBURN	OR		12/21/2020		190,359		(101)			(101)			1,019			
5000029	OCEANSIDE	CA		12/21/2020		186,780		(151)			(151)			2,218			
5000037	DEWEY	AZ		12/21/2020		33,078		(25)			(25)			194			
5000040	GUTHRIE	OK		12/21/2020		150,738		(140)			(140)			493			
5000042	LINCOLN	AL		12/21/2020		110,784		(104)			(104)			960			
5000043	KYLE	TX		12/21/2020		52,792		(49)			(49)			570			

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration			
5000046	SAN ANTONIO	TX		12/21/2020		15,565		(40)			(40)			782			
5000047	TUCSON	AZ		12/21/2020		90,037		(52)			(52)			471			
5000048	RICEVILLE	TN		01/27/2021		140,253		(87)			(87)			804			
5000049	SEMINOLE	TX		01/27/2021		102,256		(84)			(84)			577			
5000051	BALLSTON SPA	NY		01/27/2021		48,018		(63)			(63)			311			
5000053	NOBLE	OK		01/27/2021		114,491		(40)			(40)			118			
5000054	SEGUIN	TX		01/27/2021		120,166		(69)			(69)			455			
5000055	FORT WHITE	FL		01/27/2021		66,803		(61)			(61)			565			
5000056	LEGRANGE	NC		01/27/2021		60,324		(82)			(82)			436			
5000057	DODGE CITY	KS		01/27/2021		39,203		(74)			(74)			818			
5000060	KENDLETON	TX		01/27/2021		59,450		(72)			(72)			461			
5000061	HOT SPRINGS	AR		01/27/2021		32,163		(40)			(40)			252			
5000062	HERMANN	MO		01/27/2021		57,936		(48)			(48)			553			
5000063	TEXARKANA	AR		01/27/2021		61,193		(41)			(41)			540			
5000064	BANQUETE	TX		01/27/2021		97,589		(63)			(63)			369			
5000066	MESA	AZ		01/27/2021		61,012		(43)			(43)			556			
5000068	MAGNOLIA	AR		01/27/2021		59,572		(69)			(69)			414			
5000069	BEAVERTON	OR		01/27/2021		85,001		(68)			(68)			707			
5000071	DOUBLE SPRINGS	AL		01/27/2021		92,122		(49)			(49)			526			
5000072	SAN JOSE	CA		01/27/2021		162,988		(185)			(185)			1,122			
5000074	SAN JOSE	CA		01/27/2021		276,709		(195)			(195)			1,551			
5000075	JACKSONVILLE	FL		02/24/2021		163,009		(91)			(91)			651			
5000076	CHIPLEY	FL		02/24/2021		47,551		(63)			(63)			730			
5000078	BONIFAY	FL		02/24/2021		167,193		(103)			(103)			992			
5000079	BAXLEY	GA		02/24/2021		210,229		(63)			(63)			1,060			
5000080	SEVERN	MD		02/24/2021		50,951		(50)			(50)			749			
5000081	ALTAMONT	TN		02/24/2021		84,677		(81)			(81)			796			
5000082	VANCOUVER	WA		02/24/2021		85,256		(62)			(62)			449			
5000083	SEGUIN	TX		02/24/2021		190,886		(38)			(38)			1,776			
5000084	PANGBURN	AR		02/24/2021		41,548		(67)			(67)			366			
5000085	AVON PARK	FL		02/24/2021		73,717		(62)			(62)			638			
5000086	DEXTER	OR		02/24/2021		42,463		(72)			(72)			278			
5000088	KENT	WA		02/24/2021		29,938		(169)			(169)			1,110			
5000089	SAN JOSE	CA		02/24/2021		134,336		(119)			(119)			1,053			
5000092	NEWALLA	OK		02/24/2021		105,432		(62)			(62)			639			
5000093	EAST PRAIRIE	MO		02/24/2021		102,781		(90)			(90)			729			
5000095	EL MIRAGE	AZ		02/24/2021		31,477		(111)			(111)			4,174			
5000096	CANBY	OR		02/24/2021		44,797		(45)			(45)			386			
5000097	ODESSA	TX		03/24/2021		151,189		(121)			(121)			1,032			
5000098	SEGUIN	TX		03/24/2021		166,111		(39)			(39)			1,068			
5000099	WALNUT GROVE	MO		03/24/2021		117,630		(114)			(114)			949			
5000100	BENSON	AZ		03/24/2021		185,187		(37)			(37)			1,033			
5000101	BYHALIA	MS		03/24/2021		176,719		(40)			(40)			1,193			
5000102	FAYETTE	AL		03/24/2021		207,256		(114)			(114)			2,395			
5000103	HORTENSE	GA		03/24/2021		145,216		(41)			(41)			735			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		162,627		(36)			(36)			1,017			
5000105	COVE	AR		03/24/2021		122,316		(74)			(74)			697			
5000106	HANSON	KY		03/24/2021		168,265		(89)			(89)			1,575			
5000107	SALTERS	SC		03/24/2021		121,614		(101)			(101)			384			
5000109	LAFAYETTE	OR		03/24/2021		79,697		(82)			(82)			627			
5000110	LEWISTON	NC		03/24/2021		38,204		(42)			(42)			938			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000111	BELL	FL		03/24/2021		119,888		(72)			(72)			748			
5000112	WETUMPKA	AL		03/24/2021		53,427		(39)			(39)			644			
5000113	EUFAULA	OK		03/24/2021		61,361		(68)			(68)			464			
5000114	MILL RUN	PA		03/24/2021		65,799		(53)			(53)			589			
5000115	HAYWARD	CA		03/24/2021		207,324		(184)			(184)			1,676			
5000116	NOWATA	OK		03/24/2021		68,018		(80)			(80)			535			
5000117	POMONA	CA		03/24/2021		113,233		(120)			(120)			1,364			
5000118	NAVARRE	OH		03/24/2021		109,628		(60)			(60)			551			
5000119	FAYETTEVILLE	GA		03/24/2021		16,120		(27)			(27)			508			
5000120	SPRING BRANCH	TX		03/24/2021		92,828		(77)			(77)			869			
5000121	FORT LAUDERDALE	FL		03/24/2021		70,548								723			
5000122	ORLANDO	FL		03/24/2021		17,304		(41)			(41)			864			
5000123	BOISE	ID		03/24/2021		64,527		(70)			(70)			492			
5000124	GLENDALE	AZ		03/24/2021		23,867		(32)			(32)			670			
5000125	SPRINGFIELD	OR		03/24/2021		50,093		(65)			(65)			404			
5000126	ANAHEIM	CA		03/24/2021		90,352		(87)			(87)			693			
5000127	CANYON COUNTRY	CA		03/24/2021		98,589		(104)			(104)			862			
5000128	SAN JOSE	CA		03/24/2021		196,128		(146)			(146)			1,629			
5000129	HUNTINGTON BEACH	CA		03/24/2021		133,607		(115)			(115)			1,051			
5000130	SAN JOSE	CA		03/24/2021		159,816		(142)			(142)			1,252			
5000132	GILROY	CA		03/24/2021		244,436		(212)			(212)			1,958			
5000133	PUEBLO	CO		03/24/2021		74,618		(86)			(86)			409			
5000134	COLTON	CA		03/24/2021		77,242		(60)			(60)			642			
5000135	JASPER	AL		03/24/2021		123,377		(64)			(64)			701			
5000136	NORTHVILLE	MI		03/24/2021		55,924		(60)			(60)			792			
5000137	EAGLE CREEK	OR		03/24/2021		45,257		(30)			(30)			750			
5000139	EL CAJON	CA		03/24/2021		121,950		(115)			(115)			970			
5000140	RIFLE	CO		03/24/2021		39,723		(63)			(63)			414			
5000141	HEMET	CA		03/24/2021		87,916		(83)			(83)			667			
5000142	TRACY	CA		03/24/2021		133,302		(127)			(127)			989			
5000143	GRAND RAPIDS	MI		03/24/2021		38,660		(56)			(56)			517			
5000144	DADEVILLE	AL		03/24/2021		43,418		(19)			(19)			1,216			
5000145	CYPRESS	CA		03/24/2021		63,274		(64)			(64)			588			
5000146	GRAND ISLAND	FL		03/24/2021		45,288		(44)			(44)			370			
5000149	HEPHZIBAH	GA		04/29/2021		101,988		(294)			(294)			7,099			
5000150	CHAMBERSBURG	PA		04/29/2021		75,050		(54)			(54)			525			
5000151	OKLAHOMA CITY	OK		04/29/2021		156,554		(56)			(56)			956			
5000152	SAND SPRINGS	OK		04/29/2021		141,720		(38)			(38)			821			
5000154	VILONIA	AR		04/29/2021		80,786		(33)			(33)			502			
5000155	PANAMA CITY	FL		04/29/2021		125,899		(52)			(52)			767			
5000158	LORANGER	LA		04/29/2021		210,838		(43)			(43)			1,183			
5000159	LEBANON	MO		04/29/2021		82,508		(68)			(68)			416			
5000160	MARBURY	AL		04/29/2021		64,022		(34)			(34)			546			
5000161	WALKER	LA		04/29/2021		87,577		(40)			(40)			475			
5000162	NORTHPORT	AL		04/29/2021		161,076		(63)			(63)			1,016			
5000163	JACKSON	GA		04/29/2021		75,122		(29)			(29)			279			
5000164	OXFORD	MS		04/29/2021		168,572		(66)			(66)			942			
5000165	TUCSON	AZ		04/29/2021		91,267		(70)			(70)			1,388			
5000166	OCALA	FL		04/29/2021		108,350		(32)			(32)			418			
5000167	TONEY	AL		04/29/2021		63,425		(47)			(47)			357			
5000168	POLK CITY	FL		04/29/2021		65,500		(64)			(64)			443			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000169	LEXINGTON	OK		04/29/2021		85,532		(54)			(54)			707			
5000170	REFORM	AL		04/29/2021		59,549		(31)			(31)			505			
5000171	BASTROP	TX		04/29/2021		39,854		(34)			(34)			574			
5000173	KELLYVILLE	OK		04/29/2021		15,334		(25)			(25)			562			
5000174	SANTA ANA	CA		04/29/2021		288,803		1			1			1,581			
5000175	SAFETY HARBOR	FL		04/29/2021		69,409		(79)			(79)			2,676			
5000176	REDFIELD	AR		04/29/2021		109,858		(50)			(50)			1,009			
5000180	MAUD	TX		04/29/2021		52,468		(28)			(28)			460			
5000182	HAMBURG	PA		04/29/2021		94,475		(60)			(60)			949			
5000183	EARP	CA		04/29/2021		234,391		(145)			(145)			1,928			
5000184	KISSIMMEE	FL		04/29/2021		45,745		(67)			(67)			555			
5000185	SOUDERTON	PA		04/29/2021		95,107		(59)			(59)			785			
5000186	SPOKANE VALLEY	WA		04/29/2021		74,412		(62)			(62)			744			
5000187	SALADO	TX		04/29/2021		157,617		(68)			(68)			957			
5000188	ZEELAND	MI		04/29/2021		63,129		(53)			(53)			542			
5000189	NEW BRAUNFELS	TX		04/29/2021		40,846		(42)			(42)			543			
5000190	COOKVILLE	TX		04/29/2021		98,112		(81)			(81)			733			
5000192	SAN DIMAS	CA		04/29/2021		146,533		(56)			(56)			814			
5000193	BONITA SPRINGS	FL		04/29/2021		29,730		(37)			(37)			373			
5000194	UPLAND	CA		04/29/2021		74,084		(61)			(61)			540			
5000195	ABBOTTSTOWN	PA		04/29/2021		42,832		(45)			(45)			263			
5000196	FAIRVIEW	OR		04/29/2021		95,796		(76)			(76)			901			
5000197	CLACKAMAS	OR		04/29/2021		27,057		(27)			(27)			254			
5000198	GUATAY	CA		04/29/2021		134,682		(145)			(145)			921			
5000199	WOOD VILLAGE	OR		04/29/2021		79,688		(64)			(64)			659			
5000200	STROUDSBURG	PA		04/29/2021		32,807		(38)			(38)			426			
5000201	HARWOOD	TX		04/29/2021		98,751		(58)			(58)			471			
5000202	PACHECO	CA		04/29/2021		143,146		(88)			(88)			1,178			
5000203	FALLING WATERS	WV		04/29/2021		39,497		(30)			(30)			304			
5000204	SACRAMENTO	CA		04/29/2021		100,636		(86)			(86)			908			
5000206	BELMONT	MI		04/29/2021		52,106		(45)			(45)			456			
5000207	LOMITA	CA		04/29/2021		136,623		(125)			(125)			674			
5000208	EL MIRAGE	AZ		04/29/2021		43,346		(30)			(30)			344			
5000209	CLEARWATER	FL		04/29/2021		43,414								385			
5000210	ROSAMOND	CA		04/29/2021		56,918		(48)			(48)			568			
5000212	CLACKAMAS	OR		04/29/2021		109,551		(87)			(87)			476			
5000213	CLEARLAKE OAKS	CA		04/29/2021		82,938		(86)			(86)			834			
5000215	DALY CITY	CA		04/29/2021		290,018		(221)			(221)			2,233			
5000217	SUNNYVALE	CA		04/29/2021		169,123		(129)			(129)			1,303			
5000218	TECUMSEH	OK		05/27/2021		43,545		(53)			(53)			648			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		130,179		(31)			(31)			898			
5000221	CLAREMORE	OK		05/27/2021		152,307		(36)			(36)			877			
5000222	BRONSON	FL		05/27/2021		135,371		(53)			(53)			1,004			
5000223	RIESEL	TX		05/27/2021		146,578		(84)			(84)			679			
5000225	OREGON	MO		05/27/2021		149,729		(48)			(48)			674			
5000227	HEMPHILL	TX		05/27/2021		100,193		(45)			(45)			764			
5000228	TEMPERANCE	MI		05/27/2021		38,754		(55)			(55)			1,376			
5000230	MIDDLEBURG	FL		05/27/2021		146,904		(85)			(85)			697			
5000232	JACKSON	MO		05/27/2021		32,062		(41)			(41)			403			
5000235	CLIFTON PARK	NY		05/27/2021		86,691		(91)			(91)			536			
5000236	SOUTHINGTON	CT		05/27/2021		42,446		(43)			(43)			275			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000237	GARDINER	NY		05/27/2021		40,925		(41)			(41)			270			
5000239	MESA	AZ		05/27/2021		21,315		(29)			(29)			199			
5000241	WEST SACRAMENTO	CA		05/27/2021		89,403		(86)			(86)			671			
5000242	SAN JOSE	CA		05/27/2021		228,987		(158)			(158)			1,819			
5000243	PITKIN	LA		05/27/2021		55,290		(39)			(39)			438			
5000244	BOWLING GREEN	OH		05/27/2021		45,307		(47)			(47)			285			
5000245	HAZLET	NJ		05/27/2021		72,374		(79)			(79)			600			
5000246	CHINO HILLS	CA		05/27/2021		79,784		(75)			(75)			957			
5000248	GRAHAM	WA		05/27/2021		92,703		(127)			(127)			752			
5000249	DEBARY	FL		05/27/2021		46,416		(45)			(45)			319			
5000250	CHEEKTOWAGA	NY		05/27/2021		42,327		(32)			(32)			324			
5000251	LIVERPOOL	NY		05/27/2021		24,947		(25)			(25)			152			
5000252	SUNNYVALE	CA		05/27/2021		190,588		(139)			(139)			1,582			
5000253	EL CAJON	CA		05/27/2021		236,228		(127)			(127)			1,162			
5000254	MESA	AZ		05/27/2021		95,409		(46)			(46)			488			
5000255	SANTA ROSA	CA		05/27/2021		159,569		(103)			(103)			652			
5000257	VICTORIA	TX		05/27/2021		47,466		(44)			(44)			315			
5000258	LORIS	SC		05/27/2021		114,965		(36)			(36)			521			
5000259	BELL	FL		06/17/2021		24,867		(152)			(152)			2,314			
5000261	GEORGETOWN	TN		06/17/2021		249,104		(128)			(128)			2,620			
5000262	TEMPE	AZ		06/17/2021		103,858		(104)			(104)			756			
5000264	HOWE	TX		06/17/2021		76,398		(45)			(45)			352			
5000265	YULEE	FL		06/17/2021		142,562		(86)			(86)			690			
5000266	LUBBOCK	TX		06/17/2021		197,291		(64)			(64)			1,163			
5000267	TUCSON	AZ		06/17/2021		98,423		(42)			(42)			632			
5000268	CENTRAL	IN		06/17/2021		162,794		(68)			(68)			1,030			
5000269	DUETTE	FL		06/17/2021		111,884		(36)			(36)			501			
5000270	RIVERSIDE	CA		06/17/2021		75,951		(59)			(59)			589			
5000271	TALLASSEE	AL		06/17/2021		146,630		(47)			(47)			624			
5000272	KEITHVILLE	LA		06/17/2021		120,064		(51)			(51)			982			
5000273	LIVE OAK	FL		06/17/2021		95,174		(41)			(41)			507			
5000274	PORTLAND	OR		06/17/2021		87,137		(49)			(49)			521			
5000275	OGDEN	AR		06/17/2021		41,407		(33)			(33)			577			
5000276	ARCHER	FL		06/17/2021		103,703		(47)			(47)			561			
5000277	YAKIMA	WA		06/17/2021		67,461		(71)			(71)			465			
5000278	SAN LUIS OBISPO	CA		06/17/2021		147,690		(151)			(151)			1,174			
5000279	DALY CITY	CA		06/17/2021		341,522		(149)			(149)			1,814			
5000281	BLAINE	MN		06/17/2021		39,684		(61)			(61)			756			
5000282	FREMONT	CA		06/17/2021		261,740		(141)			(141)			1,288			
5000283	MORGAN HILL	CA		06/17/2021		175,871		(88)			(88)			1,124			
5000284	LENOX	MI		06/17/2021		67,262		(50)			(50)			514			
5000285	SACRAMENTO	CA		06/17/2021		75,740		(46)			(46)			331			
5000287	VAIL	AZ		06/17/2021		158,184		(48)			(48)			656			
5000288	ORMOND BEACH	FL		07/15/2021		124,491		(42)			(42)			700			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		110,813		(43)			(43)			619			
5000290	EDDYVILLE	IA		07/15/2021		169,139		(71)			(71)			681			
5000291	HOT SPRINGS	AR		07/15/2021		94,795		(41)			(41)			683			
5000292	WILLIAMS	AZ		07/15/2021		237,319		(99)			(99)			458			
5000293	LAKESIDE	AZ		07/15/2021		97,074		(54)			(54)			863			
5000294	JENSEN BEACH	FL		07/15/2021		85,446		(46)			(46)			726			
5000295	ARCHER	FL		07/15/2021		135,623		(99)			(99)			893			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000296	SEWICKLEY	PA		07/15/2021		67,857		(54)			(54)			693			
5000297	PARKER DAM	CA		07/15/2021		140,853		(133)			(133)			626			
5000298	SANTA ROSA	CA		07/15/2021		107,843		(52)			(52)			548			
5000299	EL CAJON	CA		07/15/2021		129,708		(75)			(75)			678			
5000300	BOYNE CITY	MI		07/15/2021		39,534		(40)			(40)			256			
5000301	BELMONT	MI		07/15/2021		12,793		(21)			(21)			198			
5000302	BUENA VISTA	CO		07/15/2021		68,866		(48)			(48)			543			
5000304	CLEARLAKE OAKS	CA		07/15/2021		58,038		(32)			(32)			307			
5000306	EAST LIVERPOOL	OH		07/15/2021		48,477		(34)			(34)			423			
5000307	GEORGETOWN	FL		07/15/2021		299,961		(91)			(91)			1,244			
5000308	ACKWORTH	IA		08/26/2021		187,623		(81)			(81)			1,543			
5000309	RAYMOND	MS		08/26/2021		156,437		(69)			(69)			1,029			
5000310	ODESSA	TX		08/26/2021		169,768		(77)			(77)			930			
5000311	SEGUIN	TX		08/26/2021		217,996		(85)			(85)			1,242			
5000314	LAKE CHARLES	LA		08/26/2021		115,638		(34)			(34)			441			
5000315	GRAND RAPIDS	MI		08/26/2021		22,510		(81)			(81)			1,000			
5000316	CHESTERFIELD	MI		08/26/2021		119,038		(45)			(45)			644			
5000317	TYLER	TX		08/26/2021		95,167		(19)			(19)			553			
5000318	CITRUS HEIGHTS	CA		08/26/2021		81,274		(67)			(67)			813			
5000319	ERNUL	NC		08/26/2021		58,773		(41)			(41)			455			
5000320	PERRY	FL		08/26/2021		92,616		(78)			(78)			683			
5000321	GOODYEAR	AZ		08/26/2021		43,403		(55)			(55)			878			
5000322	AMORY	MS		08/26/2021		51,326		(31)			(31)			500			
5000323	OXNARD	CA		08/26/2021		101,155		(63)			(63)			736			
5000324	LAKE SUZY	FL		08/26/2021		146,066		(65)			(65)			761			
5000325	LEESVILLE	LA		08/26/2021		48,053		(27)			(27)			436			
5000326	ROGERS	AR		08/26/2021		26,005		(23)			(23)			341			
5000329	EDMOND	OK		08/26/2021		91,715		(37)			(37)			545			
5000333	ANKENY	IA		08/26/2021		62,302		(47)			(47)			468			
5000336	GREENWOOD	IN		08/26/2021		29,931		(43)			(43)			342			
5000338	CORDOVA	AL		08/26/2021		113,480		(65)			(65)			526			
5000339	SPRING HILL	FL		08/26/2021		32,789		(54)			(54)			366			
5000342	ROSEBURG	OR		08/26/2021		70,233		(62)			(62)			642			
5000343	DAVIE	FL		08/26/2021		60,945		(33)			(33)			501			
5000344	LAKE TAPPS	WA		08/26/2021		80,574		(55)			(55)			625			
5000345	ENNIS	TX		08/26/2021		57,518		(50)			(50)			1,214			
5000346	NORTH HIGHLANDS	CA		08/26/2021		72,148		(41)			(41)			252			
5000347	TROUTDALE	OR		08/26/2021		116,919		(87)			(87)			879			
5000349	SALEM	OR		08/26/2021		61,756		(57)			(57)			403			
5000351	LANCASTER	CA		08/26/2021		93,361		(41)			(41)			486			
5000352	CLACKAMAS	OR		08/26/2021		80,829		(49)			(49)			645			
5000353	OXNARD	CA		08/26/2021		280,857		(138)			(138)			1,425			
5000355	ALBUQUERQUE	NM		08/26/2021		72,462		(61)			(61)			556			
5000356	AMARILLO	TX		08/26/2021		143,941		(41)			(41)			543			
5000357	HANCOCK	NY		09/24/2021		132,822		(71)			(71)			636			
5000358	BRANFORD	FL		09/24/2021		165,214		(103)			(103)			1,106			
5000359	CAMERON	NC		09/24/2021		132,681		(50)			(50)			718			
5000360	VILLE PLATTE	LA		09/24/2021		105,124		(47)			(47)			566			
5000361	UMATILLA	OR		09/24/2021		211,195		(132)			(132)			1,710			
5000362	MIDDLEBURG	FL		09/24/2021		204,974		(70)			(70)			1,568			
5000363	TUCUMCARI	NM		09/24/2021		148,877		(63)			(63)			703			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000364	MONROE	LA		09/24/2021		64,171		(35)			(35)			551			
5000365	LORIS	SC		09/24/2021		62,518		(37)			(37)			579			
5000366	PRATTVILLE	AL		09/24/2021		97,853		(80)			(80)			714			
5000367	QUAKERTOWN	PA		09/24/2021		102,644		(56)			(56)			494			
5000369	LOGANSPORT	LA		09/24/2021		36,600		(46)			(46)			291			
5000370	ORLANDO	FL		09/24/2021		51,192		(42)			(42)			373			
5000371	HANCEVILLE	AL		09/24/2021		201,349		(123)			(123)			974			
5000372	SYLMAR	CA		09/24/2021		183,082		(90)			(90)			923			
5000373	MULBERRY	AR		09/24/2021		108,454		(46)			(46)			840			
5000374	WINNSBORO	TX		09/24/2021		122,225		(47)			(47)			661			
5000375	DAVIE	FL		09/24/2021		60,136		(72)			(72)			755			
5000376	NORWALK	CA		09/24/2021		74,702		(37)			(37)			374			
5000377	ORLANDO	FL		09/24/2021		64,570		(52)			(52)			465			
5000378	STUART	FL		09/24/2021		61,675		(64)			(64)			539			
5000379	VERNON	CT		09/24/2021		56,067		(51)			(51)			731			
5000380	APOPKA	FL		09/24/2021		20,318		(34)			(34)			359			
5000381	ROSEVILLE	CA		09/24/2021		84,986		(41)			(41)			426			
5000382	ST STEPHENS	AL		09/24/2021		25,320		(43)			(43)			452			
5000383	HARTLAND	MI		09/24/2021		46,141		(37)			(37)			325			
5000384	SAN JOSE	CA		09/24/2021		239,617		(117)			(117)			1,200			
5000385	SIKESTON	MO		09/24/2021		161,216		(95)			(95)			747			
5000386	HAYWARD	CA		09/24/2021		316,909		(168)			(168)			1,516			
5000387	SUNNYVALE	CA		09/24/2021		234,995		(144)			(144)			1,014			
5000388	CORONA	CA		09/24/2021		135,093		(97)			(97)			655			
5000389	LANCASTER	CA		09/24/2021		118,718		(64)			(64)			190			
5000390	OCALA	FL		09/24/2021		20,664		(30)			(30)			155			
5000391	SAN JOSE	CA		09/24/2021		150,810		(65)			(65)			1,351			
5000394	WARREN	OH		09/24/2021		16,966		(28)			(28)			485			
5000395	CORVALLIS	OR		09/24/2021		37,549		(33)			(33)			510			
5000396	FORT COLLINS	CO		09/24/2021		66,580		(42)			(42)			534			
5000397	AIKEN	SC		09/24/2021		147,002		(48)			(48)			881			
5000399	UMATILLA	FL		09/24/2021		180,957		(56)			(56)			808			
5000401	JACKSONVILLE	AR		09/24/2021		168,282		(53)			(53)			742			
5000402	HARRAH	OK		09/24/2021		113,857		(42)			(42)			2,910			
5000403	SHADY POINT	OK		10/22/2021		144,929		(62)			(62)			1,742			
5000404	ABILENE	TX		10/22/2021		99,352		(29)			(29)			370			
5000405	GLEN ROSE	TX		10/22/2021		98,221		(39)			(39)			546			
5000406	BOYNTON BEACH	FL		10/22/2021		132,309		(109)			(109)			950			
5000407	GOLETA	CA		10/22/2021		64,315		(78)			(78)			1,915			
5000408	MOSES LAKE	WA		10/22/2021		80,449		(81)			(81)			592			
5000409	HOMER	LA		10/22/2021		127,391		(49)			(49)			680			
5000410	BIG SANDY	TX		10/22/2021		81,001		(71)			(71)			591			
5000411	HAYWARD	CA		10/22/2021		218,907		(116)			(116)			1,047			
5000412	BLOOMINGBURG	NY		10/22/2021		18,127		(30)			(30)			204			
5000413	HARTLAND	MI		10/22/2021		123,686		(66)			(66)			592			
5000414	JACKSON	MO		10/22/2021		111,704		(59)			(59)			531			
5000415	SUNNYVALE	CA		10/22/2021		150,998		(58)			(58)			811			
5000416	WASHINGTON	MI		10/22/2021		48,350		(49)			(49)			608			
5000417	SEGUIN	TX		10/22/2021		196,405		(77)			(77)			1,450			
5000418	HARRISBURG	PA		10/22/2021		19,833		(60)			(60)			1,061			
5000419	HOPKINS	MI		10/22/2021		14,799		(26)			(26)			525			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000420	LAKE CITY	FL		10/22/2021		93,808		(58)			(58)			742			
5000421	FOX	AR		10/22/2021		123,052		(50)			(50)			803			
5000422	CLAYTON	CA		10/22/2021		221,741		(123)			(123)			1,099			
5000423	AUMSVILLE	OR		10/22/2021		64,908		(50)			(50)			480			
5000424	HOPKINS	MI		10/22/2021		51,487		(62)			(62)			954			
5000426	LAKESIDE	CA		10/22/2021		175,196		(93)			(93)			279			
5000429	TRENTON	FL		10/22/2021		213,259		(65)			(65)			863			
5000430	PEARSALL	TX		10/22/2021		192,893		(61)			(61)			861			
5000431	TUCSON	AZ		11/19/2021		239,101		(94)			(94)			1,790			
5000432	OCALA	FL		11/19/2021		100,647		(49)			(49)			508			
5000433	LOUISA	KY		11/19/2021		82,329		(57)			(57)			619			
5000434	MARSHALL	TX		11/19/2021		82,408		(37)			(37)			423			
5000436	CUSHING	TX		11/19/2021		99,299		(80)			(80)			683			
5000438	MELBOURNE	FL		11/19/2021		62,115		(38)			(38)			491			
5000439	SPRING VALLEY	CA		11/19/2021		123,852		(66)			(66)			588			
5000440	PINELLAS PARK	FL		11/19/2021		25,353		(164)			(164)			1,296			
5000442	RIVERVIEW	FL		11/19/2021		62,029		(60)			(60)			382			
5000443	FLAT ROCK	MI		11/19/2021		23,005		(34)			(34)			268			
5000444	HOPKINS	MI		11/19/2021		55,890		(49)			(49)			707			
5000445	MAYS LANDING	NJ		11/19/2021		106,208		(101)			(101)			1,593			
5000446	SARASOTA	FL		11/19/2021		105,601		(101)			(101)			829			
5000447	ZEPHYRHILLS	FL		11/19/2021		43,364		(49)			(49)			575			
5000448	MARION	OH		11/19/2021		120,211		(41)			(41)			858			
5000449	TRENTON	FL		11/19/2021		102,376		(32)			(32)			543			
5000450	LA PUENTE	CA		11/19/2021		256,534		(83)			(83)			1,269			
5000451	MINERAL WELLS	TX		12/16/2021		83,754		(64)			(64)			610			
5000452	PERRYVILLE	MD		12/16/2021		160,925		(96)			(96)			677			
5000453	GOLDEN	CO		12/16/2021		44,373		(84)			(84)			717			
5000454	WALLED LAKE	MI		12/16/2021		12,082		(38)			(38)			434			
5000455	SURPRISE	AZ		12/16/2021		49,105		(43)			(43)			327			
5000456	CITRUS HEIGHTS	CA		12/16/2021		143,165		(76)			(76)			677			
5000457	BRIGHTON	MI		12/16/2021		29,637		(53)			(53)			545			
5000458	FAYETTEVILLE	GA		12/16/2021		28,270		(54)			(54)			457			
5000459	NEWARK VALLEY	NY		12/16/2021		68,448		(56)			(56)			1,474			
5000460	ASHLEY	OH		12/16/2021		95,397		(31)			(31)			416			
5000461	JACKSONVILLE	FL		12/16/2021		191,220		(60)			(60)			838			
5000462	LOWER LAKE	CA		01/25/2022		225,654		(75)			(75)			1,032			
5000463	SANFORD	NC		01/25/2022		287,383		(93)			(93)			1,291			
5000464	LORENA	TX		01/25/2022		160,930		(64)			(64)			908			
5000465	DELANO	TN		01/25/2022		85,214		(57)			(57)			469			
5000466	MUNFORD	AL		01/25/2022		76,649		(43)			(43)			813			
5000467	NEW RINGGOLD	PA		01/25/2022		32,443		(27)			(27)			227			
5000468	PRESTON	ID		01/25/2022		52,065								181			
5000469	OVERTON	TX		01/25/2022		93,890		(38)			(38)			545			
5000470	SAN JOSE	CA		01/25/2022		260,433		(166)			(166)			721			
5000471	FORESTHILL	CA		01/25/2022		71,818		(43)			(43)			300			
5000472	TALENT	OR		01/25/2022		74,340		(43)			(43)			337			
5000473	EL MIRAGE	AZ		01/25/2022		45,028		(35)			(35)			216			
5000474	HUDSONVILLE	MI		01/25/2022		48,626		(49)			(49)			397			
5000475	VALRICO	FL		01/25/2022		64,597		(44)			(44)			482			
5000476	RAYNE	LA		01/25/2022		39,013		(35)			(35)			493			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000477	DONALD	OR		01/25/2022		108,325		(91)			(91)			509			
5000478	MYRTLE BEACH	SC		01/25/2022		47,554		(59)			(59)			547			
5000479	STUART	FL		01/25/2022		71,098		(55)			(55)			602			
5000480	CORNELIUS	OR		01/25/2022		141,462		(81)			(81)			637			
5000481	SILVER CITY	NM		01/25/2022		85,142		(38)			(38)			538			
5000482	HEREFORD	PA		01/25/2022		74,829		(70)			(70)			470			
5000483	DEL VALLE	TX		01/25/2022		119,595		(76)			(76)			476			
5000485	DAVIE	FL		01/25/2022		108,162		(87)			(87)			734			
5000486	MURRELLS INLET	SC		01/25/2022		54,789		(221)			(221)			1,816			
5000487	MELROSE	FL		01/25/2022		221,051		(101)			(101)			4,442			
5000488	NORWOOD	NC		01/25/2022		197,167		(58)			(58)			768			
5000489	QUITMAN	TX		01/25/2022		116,535		(38)			(38)			513			
5000490	FLORENCE	OR		01/25/2022		186,711		(55)			(55)			1,298			
5000491	SPARTA	MO		01/25/2022		129,693		(54)			(54)			837			
5000493	ROXBORO	NC		02/18/2022		101,504		(80)			(80)			683			
5000494	DIANA	TX		02/18/2022		107,812		(61)			(61)			323			
5000495	JESSUP	MD		02/18/2022		80,969		(74)			(74)			502			
5000496	FORT DEPOSIT	AL		02/18/2022		63,276		(54)			(54)			734			
5000497	PIEDMONT	AL		02/18/2022		44,275		(42)			(42)			355			
5000498	POTTSTOWN	PA		02/18/2022		28,064		(26)			(26)			403			
5000500	CONWAY	SC		02/18/2022		97,379		(160)			(160)			1,706			
5000502	MONTICELLO	AR		02/18/2022		143,664		(82)			(82)			854			
5000503	COATESVILLE	PA		02/18/2022		27,915		(25)			(25)			349			
5000504	ROCKY POINT	NC		02/18/2022		100,559		(30)			(30)			403			
5000505	RUSKIN	FL		02/18/2022		226,891		(94)			(94)			8,284			
5000506	POINT	TX		02/18/2022		189,900		(61)			(61)			1,103			
5000507	LAKELAND	FL		02/18/2022		198,159		(66)			(66)			892			
5000508	CHIEFLAND	FL		02/18/2022		90,100		(31)			(31)			687			
5000509	COCHRANTON	PA		02/18/2022		157,363		(45)			(45)			569			
5000510	CLAREMORE	OK		04/13/2022		149,631		(107)			(107)			690			
5000511	MONETTA	SC		04/13/2022		60,474		(48)			(48)			1,187			
5000512	CROSSETT	AR		04/13/2022		138,849		(46)			(46)			271			
5000513	COLUMBUS	MS		04/13/2022		86,255		(45)			(45)			1,572			
5000514	HAMMOND	NY		04/13/2022		128,552		(81)			(81)			501			
5000516	SACRAMENTO	CA		04/13/2022		109,497		(65)			(65)			450			
5000517	DEL VALLE	TX		04/13/2022		88,846		(58)			(58)			358			
5000518	TUCSON	AZ		04/13/2022		105,267		(98)			(98)			662			
5000519	MACUNGIE	PA		04/13/2022		31,335		(19)			(19)			241			
5000520	BENSALEM	PA		04/13/2022		83,250		(68)			(68)			574			
5000521	DOVER	AR		04/13/2022		187,442		(60)			(60)			1,345			
5000522	PETALUMA	CA		04/13/2022		101,137		(67)			(67)			372			
5000523	OCEAN BREEZE	FL		04/13/2022		165,862		(153)			(153)			2,099			
5000524	GRASS VALLEY	CA		04/13/2022		45,490		(30)			(30)			168			
5000525	NOVI	MI		04/13/2022		41,703		(38)			(38)			263			
5000526	DADE CITY	FL		04/13/2022		80,709		(106)			(106)			1,182			
5000527	TAMPA	FL		04/13/2022		79,288		(58)			(58)			560			
5000530	BARNARD	MO		04/13/2022		146,911		(47)			(47)			638			
5000531	CAMPTONVILLE	CA		04/13/2022		288,266		(136)			(136)			6,172			
5000532	OXFORD	AL		05/27/2022		86,396		103			103			622			
5000533	BUTLER	PA		05/27/2022		39,682		82			82			532			
5000534	BISMARCK	AR		05/27/2022		280,759		248			248			1,676			

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5000535	FREEPORT	FL		05/27/2022		77,908		112			112			749			
5000536	HIGBEE	MO		05/27/2022		29,414		59			59			376			
5000537	LLANO	TX		05/27/2022		76,296		96			96			544			
5000538	WILLIS	TX		05/27/2022		93,546		76			76			375			
5000539	DOWNSVILLE	LA		05/27/2022		78,691		80			80			442			
5000540	MANSFIELD	LA		05/27/2022		68,970		107			107			670			
5000541	EL DORADO	AR		05/27/2022		162,901		140			140			786			
5000542	PACOLET	SC		05/27/2022		160,580		213			213			762			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		45,011		81			81			881			
5000544	BLUE CREEK	OH		05/27/2022		16,943		22			22			127			
5000545	NEW BLOOMFIELD	PA		05/27/2022		74,649		89			89			493			
5000546	MICCO	FL		05/27/2022		37,491		52			52			311			
5000547	WILLIS	MI		05/27/2022		50,305		67			67			394			
5000548	PALM BEACH GARDENS	FL		05/27/2022		48,430		59			59			210			
5000549	SAN JOSE	CA		05/27/2022		137,786		142			142			796			
5000551	ENUMCLAW	WA		05/27/2022		141,918		112			112			564			
5000552	HOT SPRINGS	AR		05/27/2022		57,849		75			75			427			
5000553	ANAHEIM	CA		05/27/2022		89,710		72			72			357			
5000554	CHESHIRE	OR		05/27/2022		114,549		91			91			840			
5000555	QUITMAN	TX		05/27/2022		62,611		60			60			234			
5000556	LEVELLAND	TX		05/27/2022		59,606		75			75			474			
5000557	EULESS	TX		05/27/2022		166,920		132			132			704			
5000558	HUDSON	FL		05/27/2022		21,323		42			42			258			
5000559	PELL CITY	AL		05/27/2022		57,606		106			106			1,368			
5000560	LEESBURG	FL		05/27/2022		55,513		67			67			365			
5000562	JOHNSTON	SC		05/27/2022		90,620		57			57			272			
5000563	HIGHLAND	NC		05/27/2022		233,698		199			199			1,115			
5000564	PALATKA	FL		05/27/2022		119,724		102			102			562			
5000565	HARLETON	TX		05/27/2022		136,920		106			106			555			
5000566	QUINLAN	TX		05/27/2022		218,238		186			186			1,094			
5000567	KARNACK	TX		05/27/2022		114,451		98			98			572			
5000568	HASTINGS	FL		05/27/2022		237,998		204			204			1,221			
5000569	MELBOURNE	AR		05/27/2022		68,489		56			56			301			
5000571	BROOKSVILLE	FL		05/27/2022		77,096		58			58			309			
5000572	PORUM	OK		05/27/2022		89,936		192			192			1,263			
5000573	CUSTER	WA		05/27/2022		362,816		279			279			1,497			
5000574	Staten Island	NY		06/09/2022		981,360		343			343			4,428			
5000575	Portland	OR		06/09/2022		403,594		122			122			1,473			
5000576	Mililani	HI		06/09/2022		1,272,088		424			424			5,355			
5000577	Staten Island	NY		06/09/2022		1,414,696		466			466			5,925			
5000578	Brooklyn	NY		06/09/2022		1,416,654		482			482			6,131			
5000579	Nashville	TN		06/09/2022		243,749		18			18			74			
5000581	Mililani	HI		06/09/2022		419,411		142			142			4,662			
5000583	Francis	UT		06/09/2022		443,397		152			152			1,949			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		458,162		155			155			1,981			
5000587	Township Of Washington	NJ		06/09/2022		476,005		130			130			1,503			
5000588	Oceanside	NY		06/09/2022		835,471		285			285			3,644			
5000590	Washington	UT		06/09/2022		780,527		249			249			2,956			
5000591	Port Richey	FL		06/09/2022		94,366		33			33			426			
5000592	Morristown	AZ		06/09/2022		226,400		78			78			1,340			
5000593	La Crescenta	CA		06/09/2022		1,050,758		331			331			4,055			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000594	Washington	UT		06/09/2022		648,041		176			176			2,033			
5000595	Sonora	CA		06/09/2022		118,807		34			34			410			
5000597	Hicksville	NY		06/09/2022		723,435		264			264			3,477			
5000598	San Diego	CA		06/09/2022		713,868		245			245			3,137			
5000599	Pembroke Pines	FL		06/09/2022		179,805		53			53			602			
5000602	Aventura	FL		06/09/2022		756,381		260			260			3,324			
5000603	Atlanta	GA		06/09/2022		487,631		170			170			2,189			
5000604	Burnsville	NC		06/09/2022		475,341		133			133			1,535			
5000605	Brigantine	NJ		06/09/2022		355,563		118			118			2,527			
5000607	Gainesville	FL		06/09/2022		150,992		45			45			545			
5000608	Stockton	CA		06/09/2022		312,100		87			87			1,008			
5000609	New York	NY		06/09/2022		2,220,478		832			832			11,125			
5000610	GOSHEN	NY		06/09/2022		592,615		181			181			2,188			
5000611	Staten Island	NY		06/09/2022		102,134		1,946			1,946			104,637			
5000613	Princeton	NJ		06/09/2022		835,236		319			319			4,574			
5000615	Irvine	CA		06/09/2022		1,628,096		504			504			6,146			
5000618	Brooklyn	NY		06/09/2022		1,328,817		494			494			6,553			
5000620	Montague	NJ		06/09/2022		351,692		93			93			1,037			
5000621	Cotton Wood Heights	UT		06/09/2022		1,320,866		467			467			6,078			
5000622	Bakersfield	CA		06/09/2022		358,424		161			161			1,965			
5000623	Rancho Mirage	CA		06/09/2022		431,097		22			22			210			
5000624	Nottingham	MD		06/09/2022		183,181		61			61			771			
5000625	Jamaica	NY		06/09/2022		991,033		372			372			4,989			
5000626	Point Pleasant Beach	NJ		06/09/2022		468,588		124			124			1,675			
5000627	Flemington	NJ		06/09/2022		557,110		196			196			2,514			
5000628	Haddonfield	NJ		06/09/2022		578,679		181			181			1,973			
5000630	Syosset	NY		06/09/2022		2,194,437		755			755			11,762			
5000631	Long Beach	NY		06/09/2022		441,685		156			156			2,003			
5000632	Norwood	NJ		06/09/2022		597,619		190			190			2,357			
5000634	Land O Lakes	FL		06/09/2022		382,284		124			124			1,541			
5000635	Meridian	ID		06/09/2022		236,502		79			79			1,702			
5000636	Brooklyn	NY		06/09/2022		704,680		274			274			3,459			
5000637	Hewlett Harbor	NY		06/09/2022		1,170,797		387			387			6,548			
5000639	Fresh Meadows	NY		06/09/2022		1,060,346		382			382			4,991			
5000640	Ossining	NY		06/09/2022		442,116		161			161			3,904			
5000641	Manteca	CA		06/09/2022		579,481		152			152			1,708			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		206,435		70			70			874			
5000643	Rio Rancho	NM		06/09/2022		201,668		56			56			655			
5000645	San Carlos	CA		06/09/2022		2,560,512		805			805			9,881			
5000647	Montauk	NY		06/09/2022		927,238		294			294			3,615			
5000648	Corona	CA		06/09/2022		401,123		628			628			7,774			
5000649	Brooklyn	NY		06/09/2022		1,400,503		527			527			8,254			
5000650	Brooklyn	NY		06/09/2022		1,352,707								3,512			
5000652	Temecula	CA		06/09/2022		908,875		265			265			3,140			
5000653	Northport	NY		06/09/2022		591,697		222			222			2,980			
5000654	Broken Arrow	OK		06/09/2022		396,427		143			143			1,673			
5000655	Ontario	CA		06/09/2022		461,848		154			154			1,945			
5000656	Great Neck	NY		06/09/2022		1,333,733		405			405			6,467			
5000657	Ridgewood	NY		06/09/2022		790,654		242			242			2,920			
5000658	Spring Valley	NY		06/09/2022		682,313		220			220			2,722			
5000659	Brooklyn	NY		06/09/2022		2,126,230		649			649			7,852			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000662	Holtsville	NY		06/09/2022		537,641		177			177			2,215			
5000663	Eagle Mountain	UT		06/09/2022		493,967		178			178			2,603			
5000664	Ozone Park	NY		06/09/2022		658,021		224			224			2,860			
5000666	Albuquerque	NM		06/09/2022		118,609		36			36			432			
5000667	Burlington	NJ		06/09/2022		159,043		51			51			631			
5000668	Huntington Beach	CA		06/09/2022		1,019,740		288			288			3,368			
5000669	Port Saint Lucie	FL		06/09/2022		212,252		62			62			1,047			
5000671	Bakersfield	CA		06/09/2022		402,854		127			127			1,555			
5000672	Holtsville	NY		06/09/2022		280,878		92			92			1,163			
5000675	NEWPORT COAST	CA		08/18/2022		2,588,882		3,639			3,639			14,428			
5000676	Mililani	HI		08/18/2022		2,668,907		2,668			2,668			13,464			
5000677	MIAMI	FL		08/18/2022		2,118,978		1,410			1,410			7,513			
5000679	GOLDEN BEACH	FL		08/18/2022		1,725,349		2,058			2,058			9,099			
5000682	SANTA PAULA	CA		08/18/2022		1,199,648		1,786			1,786			6,876			
5000683	DESTIN	FL		08/18/2022		1,228,448		1,068			1,068			5,860			
5000684	KIRKLAND	WA		08/18/2022		1,192,724		1,312			1,312			6,384			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,167,450		1,616			1,616			6,798			
5000686	SAN DIEGO	CA		08/18/2022		1,070,937		1,463			1,463			6,204			
5000687	RANCHO MIRAGE	CA		08/18/2022		960,878		850			850			4,783			
5000688	IRVING	TX		08/18/2022		905,168		689			689			3,489			
5000689	STATEN ISLAND	NY		08/18/2022		810,606		652			652			3,407			
5000690	WILLIS	TX		08/18/2022		752,829		803			803			3,972			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		705,616		1,150			1,150			4,319			
5000693	RANCHO MIRAGE	CA		08/18/2022		717,380		917			917			3,824			
5000694	RENO	NV		08/18/2022		673,530		420			420			2,000			
5000696	Washington	UT		08/18/2022		631,902		512			512			2,662			
5000697	SEATTLE	WA		08/18/2022		536,400		689			689			2,978			
5000698	SANTA MONICA	CA		08/18/2022		523,167		478			478			2,584			
5000701	SELBYVILLE	DE		08/18/2022		464,110		294			294			1,396			
5000702	PLEASANTON	CA		08/18/2022		446,499		393			393			2,164			
5000703	CONCORD	CA		08/18/2022		399,457		508			508			3,328			
5000704	FALL RIVER	MA		08/18/2022		389,458		514			514			1,687			
5000706	STATEN ISLAND	NY		08/18/2022		382,339		354			354			1,856			
5000707	CHESTERFIELD	VA		08/18/2022		392,073		355			355			1,902			
5000708	WEST ISLIP	NY		08/18/2022		349,027		539			539			1,894			
5000709	MIAMI SPRINGS	FL		08/18/2022		355,385		311			311			1,713			
5000710	FRANKLIN LAKES	NJ		08/18/2022		354,213		306			306			1,674			
5000711	MIAMI	FL		08/18/2022		348,625		261			261			1,335			
5000712	ORLANDO	FL		08/18/2022		305,635		190			190			899			
5000714	OZONE PARK	NY		08/18/2022		272,282		180			180			872			
5000715	DAVENPORT	FL		08/18/2022		230,754		136			136			625			
5000716	BROOKLYN	NY		08/18/2022		227,112		154			154			766			
5000717	CARMEL	NY		08/18/2022		199,500		148			148			673			
5000718	NORTH BEACH	MD		08/18/2022		191,936		135			135			443			
5000719	LEXINGTON PARK	MD		08/18/2022		190,992		125			125			602			
5000720	HAMPTON	NH		08/18/2022		189,139		156			156			1,408			
5000721	CORAL GABLES	FL		08/18/2022		182,832		116			116			2,063			
5000722	DELRAY BEACH	FL		08/18/2022		180,045		158			158			850			
5000723	HAINES CITY	FL		08/18/2022		151,686		141			141			783			
5000724	BALTIMORE	MD		08/18/2022		139,473		91			91			454			
5000725	FREDERICKSBURG	VA		08/18/2022		136,395		89			89			433			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000726	CONROE	TX		08/18/2022		114,646		73			73			348			
5000728	PHILADELPHIA	PA		08/18/2022		109,198		66			66			311			
5000729	PHILADELPHIA	PA		08/18/2022		88,960		184			184			1,014			
5000730	TERRE HAUTE	IN		08/18/2022		95,519		107			107			381			
0299999. Mortgages with partial repayments						353,794,618		9,782		1,963,093	1,972,875			9,841,318			
0599999 - Totals						356,457,523		9,842		1,963,093	1,972,935		2,656,580	12,527,912		30,014	30,014

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	BLACKSTONE TACTICAL OPPORTUNIT		01/26/2015			312,089			0.000
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I L.P.	Chicago	IL	DIRECT FUNDING		08/10/2017			12,357,369			0.000
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			PENDULUM OPPORTUNITIES LLC		07/13/2021			159,048			0.000
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND		01/21/2022			7,711,244			0.000
BES2XR-BR-8	VOLOFIN STL - ZEPHYRUS			VOLOFIN STL - ZEPHYRUS		07/29/2022			1,300,000			0.000
BES3PP-P7-8	BHARCAP PARTNERS II LP			BHARCAP PARTNERS II LP		03/08/2024		12,500,000				0.000
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND LP		01/10/2024		15,891,259				0.000
BES3G7-CM-9	BHARCAP ACQUISITION II LP			BHARCAP ACQUISITION II LP		03/31/2024		5,000,000				0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								33,391,259	21,839,750			XXX
BES2Y1-SP-0	HUNTER POINT CAPITAL 7.000% 07/15/52			HUNTER POINT CAPITAL		08/05/2022			176,611			0.000
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING		11/27/2018			66,124			0.000
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S			J.P. MORGAN SECURITIES, LLC		12/20/2023			7,697,858			0.000
BES3JS-QT-0	CV HCS RATED FEEDER LP			COVENTURE HOLDING COMPANY LLC		11/06/2023			4,384,496			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									12,325,089			XXX
6099999. Total - Unaffiliated								33,391,259	34,164,839			XXX
6199999. Total - Affiliated												XXX
6299999 - Totals								33,391,259	34,164,839			XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	DIRECT ASSET FUNDS	01/26/2015	01/26/2024	69,826							69,826	69,819		(7)	(7)	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							69,826							69,826	69,819		(7)	(7)	
41020V-AA-9	JOHN HANCOCK LIFE INS CO SERIES 144A 7			Maturity	10/10/2018	02/15/2024	100,391		(391)			(391)		100,000	100,000				3,688
2799999. Surplus Debentures, etc - Unaffiliated							100,391		(391)			(391)		100,000	100,000				3,688
36831F-AD-7	GCM GROSVENOR DIV LLC SERIES 144A 0.00			DAGAIMDAXP - DLAC GA - G1001 -	11/01/2021	01/24/2024	3,484,436							3,330,000	3,555,389		225,389	225,389	
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			DIRECT FUNDING	04/12/2016	01/16/2024	5,156,832							5,156,832	5,037,917		(118,915)	(118,915)	743,475
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			DIRECT FUNDING	07/06/2016	01/16/2024	1,678,374							1,678,374	1,678,374				283,063
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			DIRECT FUNDING	08/26/2016	01/16/2024	1,308,625							1,308,625	1,308,625				220,703
48250H-AC-2	KKR 2012-1A B 13.318% 07/15/30			Paydown	12/20/2021	01/16/2024	27,226							91,233	91,233				1,464
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING	11/27/2018	01/19/2024	288,213							191,198	191,198				5,256
78711A-AA-1	SAILS 4 LLC 3.000% 04/30/26			DIRECT FUNDING	09/30/2018	12/28/2023													
78711A-AC-7	SAILS 4 LLC SAILES4-0 JUNIOR PARTICIPATI			DIRECT FUNDING	08/21/2013	12/28/2023													

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 Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
BES2EF-6G-5	SR CLO III WH FUNDING 12.000% 08/13/			Redemption 100.0000	08/16/2021	01/23/2024	1,500,000							1,500,000	1,500,000				261,851
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ 0.000%			Paydown	12/20/2021	01/01/2024													
92870V-AG-0	VOLTAGE FINANCE LLC CL C 1.000% 05/15/			Redemption 100.0000	02/07/2014	01/16/2024	548,194							548,194	548,194				1,433
92870V-AH-8	VOLTAGE FINANCE LLC CL D 0.000% 05/15/			Redemption 100.0000	02/07/2014	01/16/2024	5,482							5,482	5,482				478
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	08/24/2023	39,303							539,220	539,220				(35,127)
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A			Paydown	12/20/2021	10/19/2023	213,629							787,938	787,938				(16,399)
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB			Paydown	12/20/2021	10/18/2023	168,981							626,152	626,152				(10,454)
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 07/20/26			Paydown	06/02/2014	10/20/2023	2,383							21,366	21,366				886
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	01/17/2024	192,236							370,783	370,783				7,928
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	01/22/2024	18,402							21,163	40,461		19,298	19,298	1,372
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	01/22/2024	46,185							112,263	112,263				3,243
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	01/15/2024	93,743							237,610	237,610				6,728
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	10/16/2023	559,964							1,159,224	1,159,224				(59,832)
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	01/23/2024	294,948							328,139	328,139				14,530
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	01/25/2024	86,938							411,867	411,867				3,527
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS			Paydown	12/20/2021	01/15/2024													
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	01/22/2024	210,713							347,666	347,666				2,328
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S			J.P. MORGAN SECURITIES, LLC	12/20/2023	01/30/2024	7,697,858							7,697,858	7,697,858				
BGH530-RN-2	PDFNI 2017			DIRECT FUNDING	06/09/2017	01/16/2024	945,397							945,397	945,397				205,381
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 19 1A CLASS			Paydown	12/20/2021	01/18/2024	31,384	3,334				3,334		34,718	34,718				799
BES3J8-7T-5	CV HCS RATED FEEDER LP			DIRECT FUNDING	10/20/2023	02/29/2024	2,240,000							2,240,000	2,240,000				
BGH523-TA-3	PDFNI 2017 LLC INTEREST 4			DIRECT FUNDING	05/09/2017	01/16/2024	1,099,773							1,099,764	(238,926)		(1,338,699)	(1,338,699)	238,918
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							27,939,219	3,334				3,334		30,791,066	29,578,148		(1,212,927)	(1,212,927)	1,881,551
6099999. Total - Unaffiliated							28,109,436	3,334	(391)			2,943		30,960,892	29,747,967		(1,212,934)	(1,212,934)	1,885,239
6199999. Total - Affiliated																			
6299999 - Totals							28,109,436	3,334	(391)			2,943		30,960,892	29,747,967		(1,212,934)	(1,212,934)	1,885,239

SCHEDULE D - PART 3

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

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38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		02/16/2024	PIPER SANDLER & CO		24,860,369	24,763,636	86,673	1.A
38384D-MN-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Interest Capitalization		3,807	3,807		1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		02/27/2024	PIPER SANDLER & CO		24,842,989	24,788,764		1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		01/17/2024	PIPER SANDLER & CO		24,904,967	24,908,859	79,916	1.A
91282C-JT-9	US TREASURY N B 4.000% 01/15/27		01/24/2024	CITADEL SECURITIES INSTITUTION		18,916,875	19,000,000	20,879	1.A
91282C-JW-2	US TREASURY N B 4.000% 01/31/29		02/02/2024	CITADEL SECURITIES INSTITUTION		300,305	300,000	165	1.A
91282C-KE-0	US TREASURY N B 4.250% 03/15/27		03/11/2024	CITADEL SECURITIES INSTITUTION		149,950	150,000		1.A
0109999999. Subtotal - Bonds - U.S. Governments						93,979,262	93,915,066	187,633	XXX
01170R-RG-9	ALASKA ST HSG FIN CORP MTGE RE SERIES C		01/24/2024	JEFFERIES GROUP, INC		250,000	250,000		1.B FE
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		01/29/2024	WELLS FARGO SECURITIES, LLC		192,063	196,484	508	1.F FE
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF SERIES A 1		01/18/2024	BOFA SECURITIES INC		750,000	750,000		1.A FE
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF SERIES A 1		01/18/2024	BOFA SECURITIES INC		250,000	250,000		1.A FE
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53		01/17/2024	GOLDMAN SACHS & CO		5,681,015	5,681,015	10,415	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 6.344% 10/		03/01/2024	Interest Capitalization		575	575		1.A
3134H1-QQ-9	FREDDIE MAC 5.800% 01/28/39		01/24/2024	RBC Capital Markets, LLC		7,000,000	7,000,000		1.B FE
3134H1-TB-9	FREDDIE MAC 6.000% 02/18/39		02/13/2024	NOMURA SECURITIES INTERNATIONA		3,000,000	3,000,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		03/01/2024	Interest Capitalization		11,263	11,263		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		03/01/2024	Interest Capitalization		7,747	7,747		1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00		02/21/2024	PIPER SANDLER & CO		29,896,097	30,457,660	118,446	1.A
3136BQ-U8-0	FANNIE MAE SERIES 2024 8 CLASS A 5.500		03/12/2024	PIPER SANDLER & CO		19,153,544	19,277,038	41,231	1.A
3136BR-GB-7	FANNIE MAE SERIES 2024 9 CLASS GZ 5.50		02/27/2024	Barclays Capital		2,659,766	2,750,000	11,764	1.A
3136BR-GB-7	FANNIE MAE SERIES 2024 9 CLASS GZ 5.50		03/01/2024	Interest Capitalization		12,604	12,604		1.A
3136BR-QN-0	FANNIE MAE SERIES 2024 16 CLASS DA 5.5		03/27/2024	PIPER SANDLER & CO		20,986,875	21,000,000	3,208	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000		03/01/2024	Interest Capitalization		41,037	41,037		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000		03/01/2024	Interest Capitalization		6,408	6,408		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000		03/01/2024	Interest Capitalization		31,976	31,976		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000		03/01/2024	Interest Capitalization		23,068	23,068		1.A
3137HA-RC-2	FREDDIE MAC SERIES 5348 CLASS HZ 6.000		03/01/2024	Interest Capitalization		7,651	7,651		1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500		01/22/2024	PIPER SANDLER & CO		24,388,831	24,415,535	89,524	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%		02/05/2024	PIPER SANDLER & CO		22,978,471	23,007,230	24,605	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%		01/30/2024	PIPER SANDLER & CO		24,770,941	24,732,297	3,779	1.A
3137HB-T9-5	FREDDIE MAC SERIES 5387 CLASS QA 5.500		03/05/2024	PIPER SANDLER & CO		16,375,434	16,460,307	17,603	1.A
3137HB-XZ-2	FREDDIE MAC SERIES 5386 CLASS HZ 5.500		02/05/2024	Barclays Capital		1,477,500	1,500,000	6,417	1.A
3137HB-XZ-2	FREDDIE MAC SERIES 5386 CLASS HZ 5.500		03/01/2024	Interest Capitalization		6,875	6,875		1.A
3137HB-ZW-7	FREDDIE MAC SERIES 5389 CLASS ZU 6.500		03/15/2024	BMO CAPITAL MARKETS CORP BONDS		3,780,796	3,797,410	13,027	1.A
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1		01/29/2024	WELLS FARGO SECURITIES, LLC		266,875	250,000	873	1.D FE
45203M-XE-6	ILLINOIS ST HSG DEV AUTH REVEN SERIES B		02/14/2024	MORGAN STANLEY & CO		500,000	500,000		1.A FE
88046K-KZ-8	TENNESSEE HSG DEV AGY RSDL FIN SERIES 1B		02/14/2024	Raymond James & Associates		250,000	250,000		1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						184,757,412	185,674,180	341,400	XXX
00164T-AA-6	AMC EAST COMM LLC 5.740% 01/15/28		01/29/2024	WELLS FARGO SECURITIES, LLC		92,605	92,953	237	1.F FE
00164T-AB-4	AMC EAST COMM LLC SERIES 144A 5.870% 0		01/29/2024	WELLS FARGO SECURITIES, LLC		244,375	250,000	652	1.F FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		01/08/2024	DIRECT FUNDING		1,687,083	1,687,083		2.A PL
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		12/25/2023	Interest Capitalization		(11,755)	(11,755)		1.A FM
01627A-AB-4	ALIGNED DATA CENTERS ISSUER LL SERIES 20		03/06/2024	TD Securities (USA) LLC		44,699	50,000	79	2.B FE
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C		03/07/2024	MORGAN STANLEY & CO		143,265	150,000	820	1.F FE
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C		02/06/2024	GOLDMAN SACHS & CO		1,149,974	1,150,000	8,300	1.C FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		11/15/2023	Interest Capitalization					4.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		03/26/2024	Various		489,864	530,750	946	2.C FE

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03990B-AA-9	ARES MANAGEMENT CORP 6.375% 11/10/28		03/18/2024	GOLDMAN SACHS & CO		10,415,300	10,000,000	230,208	1.G FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SERIES 14		01/29/2024	WELLS FARGO SECURITIES, LLC		288,674	318,098	2,833	1.G FE
050931-AG-9	AUDAX SENIOR DEBT CLO LLC SERIES 2024 9A		02/14/2024	WELLS FARGO SECURITIES, LLC		2,000,000	2,000,000		1.F FE
050931-AJ-3	AUDAX SENIOR DEBT CLO LLC SERIES 2024 9A		02/14/2024	WELLS FARGO SECURITIES, LLC		2,500,000	2,500,000		2.C FE
05377R-JL-9	AVIS BUDGET RENTAL CAR FUNDIN SERIES 202		03/05/2024	RBC Capital Markets, LLC		99,992	100,000		1.F FE
054982-AA-1	BACKCAST SPECTRA ARTICOM 9.564% 11/03/		02/28/2024	BCAST 2022-A ISSUER LLC		1,831,230	1,831,230		1.D PL
055328-AQ-1	BCC MIDDLE MARKET CLO SERIES 2018 1A CLA		01/31/2024	CIT Group Holdings Inc.		7,850,000	7,850,000		1.C FE
055328-AS-7	BCC MIDDLE MARKET CLO SERIES 2018 1A CLA		01/31/2024	CIT Group Holdings Inc.		13,000,000	13,000,000		1.F FE
05554L-AA-0	BCRED MML CLO 2021 1 LLC SERIES 2021 1A		01/03/2024	BNP Paribas		3,926,000	4,000,000	67,999	1.C FE
05609V-AJ-4	BX TRUST SERIES 2021 VOLT CLASS C 144A		02/29/2024	J.P. MORGAN SECURITIES, LLC		492,813	500,000	1,633	1.A
05609V-AN-5	BX TRUST SERIES 2021 VOLT CLASS E 144A		01/04/2024	SG AMERICAS SECURITIES LLC		96,500	100,000	498	1.G FE
075887-CQ-0	BECTON DICKINSON AND CO 4.693% 02/13/2		03/18/2024	GOLDMAN SACHS & CO		7,869,520	8,000,000	38,587	2.B FE
081331-AB-6	BELVOIR LAND LLC SERIES A 1 144A 5.030		01/29/2024	WELLS FARGO SECURITIES, LLC		59,959	60,412	388	1.D FE
08862H-AC-6	BANKERS HEALTHCARE GROUP SEC SERIES 2024		03/06/2024	TRUIST SECURITIES INC		4,699,985	4,700,000		1.G FE
08862H-AD-4	BANKERS HEALTHCARE GROUP SEC SERIES 2024		03/06/2024	TRUIST SECURITIES INC		2,970,943	3,000,000		2.C FE
08862H-AE-2	BANKERS HEALTHCARE GROUP SEC SERIES 2024		03/06/2024	TRUIST SECURITIES INC		1,579,053	1,625,000		3.B FE
09256B-AL-1	BLACKSTONE HOLDINGS FINA SERIES 144A 2		03/18/2024	GOLDMAN SACHS & CO		5,178,300	6,000,000	29,167	1.E FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34		02/08/2024	Various		6,990,627	7,000,000		2.B FE
099724-AH-9	BORGWARNER INC 4.375% 03/15/45		02/28/2024	SANTANDER US CAPITAL MARKETS L		2,838,301	3,500,000	70,608	2.A FE
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/15/2024	GOLDMAN SACHS & CO		1,499,976	1,500,000	6,965	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/15/2024	GOLDMAN SACHS & CO		299,996	300,000	1,461	1.F FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		01/18/2024	BOFA SECURITIES INC		783,998	784,000	3,186	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		01/18/2024	BOFA SECURITIES INC		249,999	250,000	1,067	1.F FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT SERIES 2020 1A C		01/29/2024	Barclays Capital		85,758	88,800	106	1.A FE
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		03/07/2024	DIRECT FUNDING		601,426	601,426		1.G PL
161929-AS-3	CHASE MORTGAGE FINANCE CORPO SERIES 24 2		02/22/2024	J.P. MORGAN SECURITIES, LLC		2,246,484	2,250,000	10,969	1.A FE
169905-AF-3	CHOICE HOTELS INTL INC 3.700% 12/01/29		03/18/2024	GOLDMAN SACHS & CO		7,144,320	8,000,000	89,622	2.C FE
171937-AG-0	CIFC LBC MIDDLE MARKET CLO LLC SERIES 20		01/25/2024	MIZUHO SECURITIES USA LLC		9,935,250	9,750,000	18,234	1.F FE
172967-JL-6	CITIGROUP INC 3.875% 03/26/25		03/18/2024	GOLDMAN SACHS & CO		6,882,330	7,000,000	131,104	2.B FE
18271#-AA-8	CLARUS CAPITAL LLC 8.084% 09/30/31		03/29/2024	DIRECT FUNDING		16,660,151	16,660,151		2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 8.084% 09/30/31		03/20/2024	Interest Capitalization		250,309	250,309		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 8.084% 09/30/31		03/29/2024	DIRECT FUNDING		5,553,384	5,553,384		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 8.084% 09/30/31		03/20/2024	Interest Capitalization		83,436	83,436		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31		03/29/2024	DIRECT FUNDING		3,186,737	3,186,737		3.A PL
19688T-AB-1	COLT FUNDING LLC SERIES 2024 1 CLASS A2		01/31/2024	Barclays Capital		2,399,964	2,400,000	14,768	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3		01/31/2024	Barclays Capital		249,996	250,000	1,577	1.F FE
22822R-BD-1	CROWN CASTLE TOWERS LLC 3.663% 05/15/2		02/08/2024	ROBERT W. BAIRD & CO INC		97,605	100,000	275	1.F FE
22822V-BD-2	CROWN CASTLE INC 5.600% 06/01/29		03/18/2024	GOLDMAN SACHS & CO		10,073,700	10,000,000	161,778	2.B FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA		02/05/2024	BOFA SECURITIES INC		89,582	94,250	812	2.B FE
233331-BJ-5	DTE ENERGY CO 4.875% 06/01/28		03/18/2024	GOLDMAN SACHS & CO		4,925,550	5,000,000	73,802	2.B FE
27409L-AA-1	EAST OHIO GAS CO THE SERIES 144A 1.300		03/18/2024	GOLDMAN SACHS & CO		6,646,150	7,000,000	24,014	1.F FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 11.941% 10/		03/27/2024	DIRECT FUNDING		2,089,287	2,089,287		4.B Z
278642-AV-5	EBAY INC 1.900% 03/11/25		03/18/2024	GOLDMAN SACHS & CO		4,831,900	5,000,000	2,375	2.A FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		12/26/2023	Interest Capitalization		(8,501)	(8,501)		6. FM
292554-AQ-5	ENCORE CAPITAL GROUP INC SERIES 144A 9		03/14/2024	MORGAN STANLEY & CO		200,000	200,000		3.B FE
302635-AM-9	FS KKR INVESTMENT CORP 7.875% 01/15/29		03/18/2024	GOLDMAN SACHS & CO		10,365,700	10,000,000	260,313	2.C FE
31684H-AA-8	FIGRE TRUST SERIES 2024 HE1 CLASS A 144A		03/19/2024	GOLDMAN SACHS & CO		2,999,973	3,000,000		1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A		03/19/2024	GOLDMAN SACHS & CO		99,999	100,000		1.D FE

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33767J-AE-2	FIRSTKEY HOMES TRUST SERIES 2020 SFR2 CL		03/06/2024	BOFA SECURITIES INC		1,168,945	1,250,000	405	1.D FE
337738-BG-2	FISERV INC 5.375% 08/21/28		03/18/2024	GOLDMAN SACHS & CO		5,028,550	5,000,000	21,649	2.B FE
349941-AB-0	FOUNDATION FINANCE TRUST SERIES 2024 1A		03/25/2024	GOLDMAN SACHS & CO		100,000	100,000		1.D FE
349941-AD-6	FOUNDATION FINANCE TRUST SERIES 2024 1A		03/25/2024	GOLDMAN SACHS INTERNATIONAL		2,819,591	2,820,000		2.B Z
35910E-AA-2	FRONTIER ISSUER LLC SERIES 2023-1 CLAS A		03/13/2024	MUFG SECURITIES AMERICAS INC.		10,110,547	10,000,000	45,833	1.F FE
36831N-AA-6	GCM GROSVENOR 10.423% 10/24/29		03/11/2024	DIRECT FUNDING		8,780,909	8,780,909		1.F PL
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29		01/24/2024	DIRECT ASSET FUNDS		871,490	871,490		2.B FE
38179N-AF-1	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20		02/05/2024	BNP Paribas		11,500,000	11,500,000		1.F FE
38179N-AH-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20		02/05/2024	BNP Paribas		6,500,000	6,500,000		2.C FE
40171C-AC-6	GUGGENHEIM CORPORATE FUNDING SERIES 2024		01/10/2024	SCOTIA CAPITAL USA INC		13,500,000	13,500,000		1.C FE
40171C-AE-2	GUGGENHEIM CORPORATE FUNDING SERIES 2024		01/10/2024	SCOTIA CAPITAL USA INC		13,000,000	13,000,000		1.F FE
40171C-AG-7	GUGGENHEIM CORPORATE FUNDING SERIES 2024		01/10/2024	SCOTIA CAPITAL USA INC		2,000,000	2,000,000		2.C FE
42218S-AD-0	HEALTH CARE SERVICE CORP SERIES 144A 1		03/18/2024	GOLDMAN SACHS & CO		5,716,800	6,000,000	27,250	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.342%		01/02/2024	Interest Capitalization		1,414,220	1,414,220		2.A PL
43789T-AB-9	HOMETOWN FINANCIAL GROUP SERIES QIB 144A		02/29/2024	PIPER SANDLER & CO		14,000,000	14,000,000		1.G PL
444859-BN-1	HUMANA INC 4.875% 04/01/30		03/18/2024	GOLDMAN SACHS & CO		3,932,160	4,000,000	91,542	2.B FE
45687V-AA-4	INGERSOLL RAND INC 5.400% 08/14/28		03/18/2024	GOLDMAN SACHS & CO		4,034,680	4,000,000	21,600	2.C FE
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C		01/30/2024	ROBERT W. BAIRD & CO INC		82,961	94,543	190	2.A FE
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024 1 C		01/19/2024	J.P. MORGAN SECURITIES, LLC		3,238,828	3,250,000	16,250	1.A FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.934% 0		03/19/2024	DIRECT FUNDING		16,720,000	16,720,000		1.E FE
488401-AB-6	KEMPER CORP 4.350% 02/15/25		03/18/2024	GOLDMAN SACHS & CO		9,861,500	10,000,000	42,292	2.C FE
49271V-AP-5	KEURIG DR PEPPER INC 3.950% 04/15/29		03/18/2024	GOLDMAN SACHS & CO		9,493,400	10,000,000	170,069	2.B FE
50212Y-AH-7	LPL HOLDINGS INC 6.750% 11/17/28		03/18/2024	GOLDMAN SACHS & CO		16,649,120	16,000,000	369,000	2.C FE
50535@-AA-5	LAB CRAFTERS INTERMEDIATE HOLD 12.592%		01/01/2024	Interest Capitalization		80,536	80,536		3.A PL
52107Q-AL-9	LAZARD GROUP LLC 6.000% 03/15/31		03/14/2024	Various		4,499,881	4,500,000	1,125	2.C FE
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1		01/10/2024	CIT Group Holdings Inc.		779,263	926,591	1,982	1.A FM
53161J-AA-0	LIBRA SOLUTIONS 2023 A LLC 8.200% 09/1		03/25/2024	DIRECT FUNDING		10,405,049	10,405,049		1.G PL
534187-BT-5	LINCOLN NATIONAL CORP 5.852% 03/15/34		03/11/2024	GOLDMAN SACHS & CO		2,450,000	2,450,000		2.A FE
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		02/07/2024	Deutschebank Securities		2,992,502	3,000,000		1.A FE
55286P-AC-7	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		02/07/2024	Deutschebank Securities		4,987,503	5,000,000		1.D FE
55286P-AE-3	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		02/07/2024	Deutschebank Securities		3,989,999	4,000,000		1.G FE
55416A-AA-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 202		01/30/2024	MORGAN STANLEY & CO		1,496,250	1,500,000		1.A FE
59170J-AH-1	METRONET INFRASTRUCTURE ISSUER SERIES 20		03/06/2024	GOLDMAN SACHS & CO		2,749,523	2,750,000		2.B FE
628312-AE-0	MUTUAL OF OMAHA INS CO SERIES 144A 6.1		01/09/2024	J.P. MORGAN SECURITIES, LLC		3,500,000	3,500,000		1.G FE
65163L-AC-3	NEWMONT NEWCREST FIN SERIES 144A 5.750		12/08/2023	Tax Free Exchange		131,914	100,000	687	2.A FE
65163L-AE-9	NEWMONT NEWCREST FIN SERIES 144A 4.200		12/08/2023	Tax Free Exchange		4,798,457	4,900,000	25,725	2.A FE
65339K-CV-0	NEXTERA ENERGY CAPITAL 5.550% 03/15/54		01/29/2024	WELLS FARGO SECURITIES, LLC		6,955,550	7,000,000		2.A FE
665501-AN-2	NORTHERN NATURAL GAS CO SERIES 144A 5.		01/29/2024	Various		1,511,971	1,500,000		1.G FE
670346-AR-6	NUCOR CORP 2.000% 06/01/25		03/18/2024	GOLDMAN SACHS & CO		3,838,640	4,000,000	24,222	1.G FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.339%		03/29/2024	Interest Capitalization		69,769	69,769		2.B PL
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		01/25/2024	Barclays Capital		2,249,967	2,250,000	11,306	1.C FE
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		01/25/2024	Barclays Capital		250,000	250,000	1,288	1.F FE
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		02/14/2024	BNP Paribas		350,000	350,000	1,354	1.C FE
67118K-AD-5	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		02/14/2024	BNP Paribas		149,997	150,000	627	2.C FE
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM		03/13/2024	WELLS FARGO SECURITIES, LLC		131,369	131,246	329	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/05/2024	MORGAN STANLEY & CO		399,993	400,000	2,899	1.A FE
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/05/2024	MORGAN STANLEY & CO		250,000	250,000	1,857	1.C FE
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/21/2024	Various		499,327	499,525	3,439	1.F FE

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67118T-AD-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/05/2024	MORGAN STANLEY & CO		99,998	100,000	791	2.C FE
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		01/04/2024	BOFA SECURITIES INC		199,997	200,000	1,470	1.F FE
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/27/2024	CIT Group Holdings Inc.		5,499,965	5,500,000	29,275	1.A FE
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/27/2024	CIT Group Holdings Inc.		749,992	750,000	4,195	1.C FE
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/27/2024	CIT Group Holdings Inc.		749,987	750,000	4,262	1.F FE
67448N-AD-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/27/2024	CIT Group Holdings Inc.		499,994	500,000	2,895	2.C FE
677071-AU-6	OHANA MILITARY COMM LLC SERIES 144A 6.		01/29/2024	WELLS FARGO SECURITIES, LLC		1,769,874	1,688,893	29,784	1.D FE
682680-BR-3	ONEOK INC 5.000% 03/01/26		03/01/2024	Tax Free Exchange		5,090	5,000	125	2.B FE
682680-BV-4	ONEOK INC 5.150% 10/15/43		02/27/2024	Tax Free Exchange		962,479	1,000,000	18,883	2.B FE
682680-BY-8	ONEOK INC 4.200% 10/03/47		02/27/2024	Tax Free Exchange		12,899,476	15,000,000	252,000	2.B FE
682680-BZ-5	ONEOK INC 4.850% 02/01/49		02/27/2024	Tax Free Exchange		287,926	250,000	876	2.B FE
682680-CA-9	ONEOK INC 3.950% 03/01/50		03/01/2024	Tax Free Exchange		1,614,274	1,500,000	29,625	2.B FE
69403W-AC-1	PACIFIC BEACON LLC SERIES 144A 5.508%		01/29/2024	WELLS FARGO SECURITIES, LLC		242,188	250,000	612	2.B FE
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20		01/17/2024	CANTOR FITZGERALD & CO		5,500,000	5,500,000		1.G FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20		01/17/2024	CANTOR FITZGERALD & CO		3,500,000	3,500,000		2.C FE
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C		03/26/2024	CAPITAL ONE SECURITIES INC		7,999,938	8,000,000		2.B Z
74834L-AX-8	QUEST DIAGNOSTICS INC 3.500% 03/30/25		03/18/2024	GOLDMAN SACHS & CO		3,922,120	4,000,000	66,111	2.B FE
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		12/01/2023	Interest Capitalization		(2,364)	(2,364)		6. FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06		01/10/2024	CIT Group Holdings Inc.		537,284	777,546	102	3.B FM
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		03/01/2024	Interest Capitalization		374	374		1.A FM
77879@-AB-0	ROTOLO CONSULTANTS INC 10.105% 12/20/2		01/18/2024	DIRECT ASSET FUNDS		1,646,056	1,662,683		3.A PL
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2		01/30/2024	GUGGENHEIM SECURITIES, LLC		10,500,000	10,500,000		2.C FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		02/06/2024	STONEX FINANCIAL INC		210,489	244,167	267	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		03/26/2024	Various		195,893	244,000	132	2.B FE
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		02/21/2024	Interest Capitalization		1,840,797	1,840,797		2.C Z
85236K-AF-9	STACK INFRASTRUCTURE ISSUER LL SERIES 20		02/15/2024	MIZUHO SECURITIES USA LLC		99,117	100,000	410	1.G FE
871044-AA-1	SWITCH DATA CENTER SWTCH 24 1A SERIES 20		03/07/2024	MORGAN STANLEY & CO		1,982,448	2,000,000		1.G FE
872652-AA-0	TPG OPERATING GROUP II 5.875% 03/05/34		02/29/2024	BOFA SECURITIES INC		7,492,725	7,500,000		1.G FE
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		01/11/2024	J.P. MORGAN SECURITIES, LLC		749,986	750,000	3,781	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		03/29/2024	DIRECT FUNDING		15,618,678	15,618,678		1.G PL
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		01/01/2024	Interest Capitalization		633,159	633,159		1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		03/29/2024	Various		15,484,687	15,864,224		1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		12/31/2021	Interest Capitalization		(1,273,770)	(1,273,770)		1.G PL
89616U-AC-6	TRICON RESIDENTIAL SERIES 2024 SFR1 CLAS		03/27/2024	MORGAN STANLEY & CO		95,766	100,000		1.G FE
902494-BM-4	TYSON FOODS INC 5.700% 03/15/34		02/28/2024	MORGAN STANLEY & CO		2,245,883	2,250,000		2.B FE
92212K-AB-2	VANTAGE DATA CENTERS LLC SERIES 2020 1A		02/21/2024	MIZUHO SECURITIES USA LLC		233,096	250,000	91	1.G FE
92345Y-AF-3	VERISK ANALYTICS INC 4.125% 03/15/29		03/18/2024	GOLDMAN SACHS & CO		9,556,300	10,000,000	5,729	2.B FE
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2		03/13/2024	NOMURA SECURITIES INTERNATIONA		82,275	81,866	218	1.F FE
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1		01/12/2024	MORGAN STANLEY & CO		499,997	500,000	1,869	1.F FE
925650-AF-0	VICI PROPERTIES LP 5.750% 04/01/34		03/07/2024	WELLS FARGO SECURITIES, LLC		2,082,906	2,100,000		2.C FE
929089-AC-4	VOYA FINANCIAL INC 4.800% 06/15/46		03/15/2024	GOLDMAN SACHS & CO		1,516,696	1,782,000	22,334	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		01/25/2024	ROBERT W. BAIRD & CO INC		136,677	147,746	819	2.B FE
963320-AV-8	WHIRLPOOL CORP 4.500% 06/01/46		03/22/2024	J.P. MORGAN SECURITIES, LLC		2,641,470	3,250,000	46,719	2.B FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		01/25/2024	ROBERT W. BAIRD & CO INC		44,394	49,250	210	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS		02/06/2024	ROBERT W. BAIRD & CO INC		45,556	49,625	324	2.B FE
BES1G2-VH-4	POLYMER SOLUTIONS INC 12.568% 07/29/24		01/01/2024	Interest Capitalization		10,839	10,839		3.B FE
BES2NT-DW-2	KWOR ACQUISITION INC 12.750% 12/22/28		03/29/2024	DIRECT FUNDING		1,088,415	1,088,415		5.B GI
BES2QS-36-9	LUV CAR WASH GROUP LLC 11.092% 03/15/27		03/08/2024	DIRECT FUNDING		1,358,108	1,358,108		2.C Z

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BES2S1-65-5	HLSG INTERMEDIATE LLC 11.941% 03/31/28		01/03/2024	DIRECT FUNDING		152,778	152,778		5.B GI
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		03/19/2024	DIRECT FUNDING		980,000	980,000		1.A
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		03/01/2024	Interest Capitalization		453,029	453,029		1.A
BES2TB-Y5-1	TAILOS INC SECURED 11.834% 04/01/25		03/01/2024	Interest Capitalization		278,437	278,437		5.B GI
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 12.435%		03/28/2024	DIRECT FUNDING		187,166	187,166		5.B GI
BES2XY-ZU-0	CHERRY BEKAERT LLP 10.570% 06/30/28		01/17/2024	DIRECT FUNDING		569,620	569,620		2.B Z
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		01/29/2024	HUNTER POINT CAPITAL		706,483	706,483		2.B Z
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 10.581% 10		03/27/2024	DIRECT FUNDING		448,000	448,000		5.B GI
BES32W-31-5	TA WEG HOLDINGS LLC 11.000% 10/02/25		03/28/2024	DIRECT FUNDING		1,024,383	1,024,383		4.C Z
BES35L-51-4	SPARK DSO MIDCO LLC 0.000% 04/19/26		03/01/2024	Interest Capitalization		16,828	16,828		5.B GI
BES38G-FT-0	CHOREO BUYER LLC 10.676% 02/18/28		02/29/2024	DIRECT FUNDING		7,973,333	7,973,333		2.B Z
BES3BE-7L-7	KALIBRI LLC 9.822% 05/31/26		01/25/2024	Various		450,000	450,000		5.B GI
BES3BE-7L-7	KALIBRI LLC 9.822% 05/31/26		03/01/2024	Interest Capitalization		112,106	112,106		5.B GI
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 12.079% 05/		02/02/2024	DIRECT FUNDING		154,992	154,992		5.B GI
BES3H6-T4-2	ROYAL HOLDCO CORP 11.080% 12/30/27		03/13/2024	DIRECT FUNDING		467,061	472,973		2.B Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		01/09/2024	COVENTURE HOLDING COMPANY LLC		13,153,487	13,153,487		1.F Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		01/10/2024	Interest Capitalization		138,328	138,328		1.F Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		01/09/2024	COVENTURE HOLDING COMPANY LLC		4,384,496	4,384,496		4.A Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		01/10/2024	Interest Capitalization		69,164	69,164		4.A Z
BES3L8-B3-4	RESERVOIR FINANCIAL LLC 7.498% 01/18/3		03/15/2024	DIRECT FUNDING		25,364,000	25,364,000		1.D Z
BES3L8-B4-2	RESERVOIR FINANCIAL LLC 8.898% 01/18/3		03/15/2024	DIRECT FUNDING		2,611,000	2,611,000		1.G Z
BES3L8-B5-9	RESERVOIR FINANCIAL LLC 10.698% 01/18/3		03/15/2024	DIRECT FUNDING		1,865,000	1,865,000		2.B Z
BES3MY-BX-0	CORRAGH FINANCE DESIGANTED AC 7.900%		01/24/2024	DIRECT FUNDING		12,160,016	12,160,016		2.A Z
BES3N7-8G-9	706 MISSION STREET CO LLC 5.340% 03/01		03/01/2024	Interest Capitalization		2,247,251	2,247,251		1.F Z
BES3P5-S8-7	ACS AERO 4 LLC 8.727% 11/17/29		03/20/2024	DIRECT FUNDING		29,285,490	29,506,791	5,878	2.B Z
BES3PS-V7-5	SMARTRONIX INC 13.500% 11/23/28		01/25/2024	DIRECT ASSET FUNDS		720,517	720,517		2.B Z
BES3PU-X7-8	MYLO LLC 10.000% 12/31/25		03/13/2024	MYLO LLC		1,000,000	1,000,000		2.B Z
BES3R7-GB-7	RED OAK INVENTORY FINANCE LLC 8.833% 0		02/26/2024	DIRECT FUNDING		148,481,516	148,481,516		2.B Z
BES3R7-GD-3	RED OAK INVENTORY FINANCE LLC 10.000% 0		02/26/2024	DIRECT FUNDING		42,422,550	42,422,550		2.B Z
BES3RX-PP-9	AG TWIN BROOK CAPITAL INCOME F 7.780%		03/01/2024	MUFG SECURITIES AMERICAS INC.		12,000,000	12,000,000		2.B Z
BES3S7-4H-6	ROTOLO CONSULTANTS INC 10.105% 01/15/2		01/18/2024	DIRECT ASSET FUNDS		3,960,000	4,000,000		2.B Z
BES3SF-PD-4	BABYLON BUYER INC 11.080% 03/08/30		03/12/2024	DIRECT FUNDING		1,237,500	1,250,000		2.B Z
BES3SH-A5-3	TCFIII NAV BORROWER LLC 10.879% 12/15/2		03/15/2024	DIRECT ASSET FUNDS		19,808,390	20,000,000		2.B Z
BES3SX-HZ-5	FP SOLAR FINANCE HOLDINGS LLC 10.776% 0		03/19/2024	DIRECT ASSET FUNDS		4,000,000	4,000,000		2.B Z
BGH7NR-Y4-1	FERTITTA ENTERTAINMENT LLC 9.308% 01/2		03/08/2024	JEFFERIES GROUP, INC		723,321	725,000		4.B FE
BGH8Y6-TZ-0	TRITON WATER HOLDINGS INC 9.329% 03/31		02/27/2024	MORGAN STANLEY & CO		980,000	1,000,000		4.B FE
BGH8YS-AW-9	STATION CASINOS LLC 7.572% 03/07/31		03/07/2024	J.P. MORGAN SECURITIES, LLC		99,500	100,000		3.C FE
BGH8YZ-05-3	PACIFIC DENTAL SERVICES LLC 8.580% 03/		03/08/2024	BNP Paribas		997,500	1,000,000		4.B FE
BGH8ZB-3L-7	BARNES GROUP INC 7.818% 08/30/30		03/15/2024	BOFA SECURITIES INC		550,000	550,000		3.C FE
BGH8ZB-BM-6	INSTALLED BUILDING PRODUCTS IN 7.319%		03/22/2024	RBC Capital Markets, LLC		399,500	400,000		3.A FE
BGH8ZN-5C-9	CLOUD SOFTWARE GROUP INC 9.825% 03/19/		03/19/2024	BOFA SECURITIES INC		198,500	200,000		4.B FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 8.827% 03/20/		03/21/2024	RBC Capital Markets, LLC		348,250	350,000		3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 7.577% 03/19/29		03/25/2024	WELLS FARGO SECURITIES, LLC		900,000	900,000		3.B FE
BGH8ZZ-VR-0	ALTERRA MOUNTAIN CO 8.577% 08/17/28		03/22/2024	J.P. MORGAN SECURITIES, LLC		160,000	160,000		4.A FE
BGH901-VG-5	ARAMARK SERVICES INC 7.332% 06/24/30		03/22/2024	WELLS FARGO SECURITIES, LLC		1,000,000	1,000,000		3.B FE
01626P-AV-8	ALIMENTATION COUCHE TARD SERIES 144A 5	A	02/06/2024	WELLS FARGO SECURITIES, LLC		750,000	750,000		2.A FE
286181-AM-4	ELEMENT FLEET MANAGEMENT SERIES 144A 5	A	03/18/2024	GOLDMAN SACHS & CO		5,001,400	5,000,000	5,486	2.B FE
BGH8ZA-Z7-5	AIR CANADA 7.818% 03/14/31	A	03/14/2024	J.P. MORGAN SECURITIES, LLC		399,000	400,000		3.A FE
000807-AY-3	ABPCI DIRECT LENDING FUND CLO SERIES 201	D	02/06/2024	NATIXIS SECURITIES AMERICAS		3,550,000	3,550,000		1.C FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000807-BA-4	ABPCI DIRECT LENDING FUND CLO SERIES 201	D	02/06/2024	NATIXIS SECURITIES AMERICAS		8,000,000	8,000,000		1.F FE
03330R-AJ-4	ANCHORAGE CAPITAL CLO LTD SERIES 2024 28	D	01/24/2024	CIT Group Holdings Inc.		5,500,000	5,500,000		2.C FE
03331D-AA-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2018	D	01/08/2024	MIZUHO SECURITIES USA LLC		5,668,199	5,821,000	81,858	2.B FE
039952-AA-4	ARES CLO LTD SERIES 2023 70A CLASS E 144	D	01/25/2024	BMO CAPITAL MARKETS CORP BONDS		5,093,750	5,000,000	141,323	3.A FE
04020F-AG-9	ARES CLO LTD SERIES 2023 ALF4A CLASS D 1	D	03/20/2024	MIZUHO SECURITIES USA LLC		4,085,000	4,000,000	140,378	2.C FE
056920-AL-5	BAIN CAPITAL CREDIT CLO LIMITE SERIES 20	D	01/25/2024	MIZUHO SECURITIES USA LLC		5,000,000	5,000,000		2.C FE
06738E-BD-6	BARCLAYS PLC 4.972% 05/16/29	D	03/18/2024	GOLDMAN SACHS & CO		9,744,400	10,000,000	171,258	2.A FE
07135J-AG-6	BATTALION CLO LTD SERIES 2022 24A CLASS	D	01/18/2024	MIZUHO SECURITIES USA LLC		5,062,500	5,000,000	9,012	2.C FE
08049B-AA-9	BELMONT PARK CLO SERIES 2024 1A CLASS E	D	02/21/2024	BNP Paribas		5,000,000	5,000,000		3.C FE
111013-AL-2	BRITISH SKY BROADCASTING 3.750% 09/16/	D	01/26/2024	Tax Free Exchange		199,839	200,000	2,708	1.G FE
143111-AS-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	02/15/2024	CIT Group Holdings Inc.		8,000,000	8,000,000		2.C FE
14314H-BJ-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	02/08/2024	CIT Group Holdings Inc.		11,950,000	11,950,000		2.C FE
171512-AU-0	CHURCHILL MIDDLE MARKET CLO LT SERIES 20	D	03/08/2024	NATIXIS SECURITIES AMERICAS		2,000,000	2,000,000		1.F FE
23605D-AA-0	DANBY PARK CLO LTD SERIES 2022 1A CLASS	D	01/11/2024	RBC Capital Markets, LLC		1,550,625	1,500,000	50,157	3.C FE
24461D-AG-8	DEERPATH CAPITAL CLO LTD SERIES 2024 1A	D	03/25/2024	GREENSLEDGE CAPITAL MARKETS		9,500,000	9,500,000		2.B Z
25255A-AJ-5	DIAMETER CREDIT FUNDING SERIES 2019 1A C	D	03/05/2024	MIZUHO SECURITIES USA LLC		13,046,424	14,066,225	111,575	3.B FE
26243D-AU-7	DRYDEN SENIOR LOAN FUND SERIES 2022112A	D	01/25/2024	MIZUHO SECURITIES USA LLC		5,057,500	5,000,000	102,914	2.C FE
29278G-AW-8	ENEL FINANCE INTL NV SERIES 144A 4.625	D	03/18/2024	GOLDMAN SACHS & CO		6,864,130	7,000,000	85,434	2.A FE
30323C-AE-0	FS RIALTO ISSUER LTD SERIES 2021 FL3 CLA	D	01/31/2024	SCOTIA CAPITAL USA INC		98,625	100,000	342	1.D FE
314890-AB-0	FERGUSON FINANCE PLC SERIES 144A 3.250	D	03/18/2024	GOLDMAN SACHS & CO		5,329,680	6,000,000	58,500	2.B FE
39056M-AJ-1	GREAT LAKES CLO LTD SERIES 2024 7A CLASS	D	03/08/2024	CIT Group Holdings Inc.		7,000,000	7,000,000		1.F FE
40132A-AC-8	GUARDIA 1 LTD SERIES 2019 1A CLASS D 144	D	02/08/2024	MIZUHO SECURITIES USA LLC		8,534,215	8,650,000	186,068	2.C FE
46604K-AE-8	IVY HILL MIDDLE MARKET CREDIT SERIES 202	D	02/07/2024	SG AMERICAS SECURITIES LLC		5,000,000	5,000,000		1.F FE
46604K-AG-3	IVY HILL MIDDLE MARKET CREDIT SERIES 202	D	02/07/2024	SG AMERICAS SECURITIES LLC		3,500,000	3,500,000		2.C FE
46604L-AA-4	IVY HILL MIDDLE MARKET CREDIT SERIES 202	D	02/07/2024	SG AMERICAS SECURITIES LLC		6,750,000	6,750,000		3.C FE
481952-AL-3	KKR FINANCIAL CLO LTD SERIES 2024 50A CL	D	03/27/2024	Barclays Capital		6,000,000	6,000,000		2.B Z
55821Y-AL-0	MADISON PARK FUNDING LTD SERIES 2024 67A	D	03/04/2024	J.P. MORGAN SECURITIES, LLC		10,000,000	10,000,000		2.C FE
55952H-AA-2	MAGNETITE CLO LTD SERIES 2024 38A CLASS	D	02/23/2024	NOMURA SECURITIES INTERNATIONA		5,000,000	5,000,000		3.C FE
59801R-AC-1	MIDOCEAN CREDIT CLO SERIES 2016-5A CLASS	D	01/19/2024	Interest Capitalization		152,905	152,905		5.C FE
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	D	01/31/2024	KeyBanc Capital Markets		3,266,365	5,443,942		5.A FE
64754W-AG-8	NEW MOUNTAIN CLO LTD SERIES CLO 5A CLASS	D	01/29/2024	GOLDMAN SACHS & CO		4,750,000	4,750,000		2.C FE
647558-AA-3	NEW MOUNTAIN GUARDIAN IV RAT SERIES 2023	D	03/27/2024	DIRECT FUNDING		1,993,540	2,000,000		1.G FE
67115T-AS-6	OAK HILL CREDIT PARTNERS SERIES 2022 12A	D	01/25/2024	BNP Paribas		8,152,000	8,000,000	16,050	2.C FE
67389D-AJ-0	OAKTREE CLO LTD 10.564% 04/15/36	D	01/19/2024	MIZUHO SECURITIES USA LLC		2,045,000	2,000,000	4,108	2.C FE
67579C-AL-7	OCTAGON 71 LTD SERIES 2024 1A CLASS D2 1	D	02/22/2024	J.P. MORGAN SECURITIES, LLC		10,000,000	10,000,000		2.C FE
675936-AA-6	OCTAGON 60 LTD SERIES 2022 1A CLASS E 14	D	01/25/2024	Royal Bank of Canada		1,537,500	1,500,000	4,077	3.C FE
68626E-AA-8	ORION CLO LTD SERIES 2023 1A CLASS E 144	D	03/27/2024	Various		6,213,000	6,000,000	382,245	3.C FE
69380C-AC-2	PFP III SERIES 2023 10 CLASS AS 144A 8	D	01/31/2024	WELLS FARGO SECURITIES, LLC		505,325	500,000	1,741	1.A FE
69700U-AC-5	PALMER SQUARE CREDIT FUNDING SERIES 2019	D	02/08/2024	MIZUHO SECURITIES USA LLC		2,838,750	3,000,000	66,341	1.E FE
74936G-AQ-1	RAD CLO LTD SERIES 2020 7A CLASS D2BR 14	D	02/15/2024	GOLDMAN SACHS & CO		4,000,000	4,000,000		2.C FE
750097-AA-5	RAD CLO LTD SERIES 2023 21A CLASS E 144A	D	02/01/2024	NOMURA SECURITIES INTERNATIONA		4,054,000	4,000,000	140,118	3.C FE
75900Q-AJ-4	REGATTA XXVI FUNDING LTD SERIES 2023 A C	D	01/24/2024	Various		5,167,000	5,000,000	65,489	2.C FE
78081B-AJ-2	ROYALTY PHARMA PLC 1.750% 09/02/27	D	03/18/2024	GOLDMAN SACHS & CO		7,120,000	8,000,000	7,000	2.C FE
83368R-BX-9	SOCIETE GENERALE SERIES 144A 6.066% 01	D	01/11/2024	SOCIETE GENERALE SA		1,750,000	1,750,000		2.B FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	C	02/12/2024	ROBERT W. BAIRD & CO INC		277,145	322,667	398	1.F FE
88429N-AA-5	37 CAPITAL CLO LTD SERIES 2022 1A CLASS	D	01/23/2024	MIZUHO SECURITIES USA LLC		2,748,600	2,700,000	9,203	3.C FE
88429P-AS-1	37 CAPITAL CLO LTD SERIES 2022 1A CLASS	D	01/11/2024	CIT Group Holdings Inc.		7,412,900	7,325,000		2.C FE
89640B-AL-8	TRINITAS CLO LTD SERIES 2023 25A CLASS D	D	03/13/2024	MIZUHO SECURITIES USA LLC		9,223,256	9,000,000	144,928	2.A FE
92858R-AD-2	VMED O2 UK FINANCING I SERIES 144A 7.7	D	03/26/2024	J.P. MORGAN SECURITIES, LLC		1,000,000	1,000,000		3.C FE
BGH8S3-9L-7	FLUTTER FINANCING BV 7.565% 11/25/30	D	03/08/2024	J.P. MORGAN SECURITIES, LLC		99,625	100,000		2.C FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 8.045% 0	B	08/09/2023	Deutschebank Securities		238		(238)	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.495% 0	B	08/09/2023	Deutschebank Securities		1,123		(1,123)	2.C FE
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		03/31/2024	Transfer from Short Term		13,222,813	13,222,813		1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,143,956,026	1,155,945,960	4,655,440	XXX
2509999997. Total - Bonds - Part 3						1,422,692,700	1,435,535,206	5,184,473	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,422,692,700	1,435,535,206	5,184,473	XXX
BES3N7-8M-6	706 MISSION STREET CO LLC 6.000% 03/01		03/31/2024	DIRECT FUNDING		1,365			1.F
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,365	XXX		XXX
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		06/04/2021	DIRECT FUNDING	(420,752.000)	(420,752)	0.00		1.F PL
55394*-10-8	MCAF FUND LLC III 5.500% 10/04/24		01/01/2024	Interest Capitalization	344,562.810	344,563	0.00		1.F PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						(76,189)	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						(74,824)	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						(74,824)	XXX		XXX
BES3J8-7R-9	COVENTURE HOLDING COMPANY LLC		02/16/2024	Various	508,428.000	4,640,984			
BES3S3-R1-5	OSP GANNETT HOLDINGS LLC		03/06/2024	DIRECT FUNDING	513.420	513,423			
BES3S3-R4-9	DAYTON SUPERIOR CORPORATION		02/29/2024	Taxable Exchange	62,857.140	11,599,028			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						16,753,435	XXX		XXX
5989999997. Total - Common Stocks - Part 3						16,753,435	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						16,753,435	XXX		XXX
5999999999. Total - Preferred and Common Stocks						16,678,611	XXX		XXX
6009999999 - Totals						1,439,371,311	XXX	5,184,473	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		03/01/2024	Paydown		1,745	1,745	1,808	1,775		(30)		(30)		1,745				17	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		03/01/2024	Paydown		225	225	259	249		(24)		(24)		225				2	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		03/01/2024	Paydown		1,140	1,140	1,140	1,140						1,140				10	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		03/01/2024	Paydown		846	846	946	907		(61)		(61)		846				8	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		03/01/2024	Paydown		21,734	21,734	22,380	22,020		(285)		(285)		21,734				159	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		03/01/2024	Paydown		207	207	233	223		(16)		(16)		207				2	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		03/01/2024	Paydown		74,160	74,160	74,001	73,989		171		171		74,160				377	11/20/2047	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTAGE SERIES 2022		03/01/2024	Paydown		2,139,886	2,139,886	2,105,363	2,106,158		33,728		33,728		2,139,886				22,833	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		851,576	851,576	851,576	851,576						851,576				8,887	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		1,121,855	1,121,855	1,125,536	1,125,126		(3,271)		(3,271)		1,121,855				7,460	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		1,995,683	1,995,683	1,995,059	1,994,334		1,349		1,349		1,995,683				20,807	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		1,070,460	1,070,460	1,069,122	1,069,054		1,406		1,406		1,070,460				7,071	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		4,643,516	4,643,516	4,693,579	4,685,667		(42,151)		(42,151)		4,643,516				51,915	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		1,345,229	1,345,229	1,351,535	1,350,608		(5,379)		(5,379)		1,345,229				13,923	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		570,197	570,197	569,484	569,429		768		768		570,197				6,046	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		868,657	868,657	857,935	858,655		10,003		10,003		868,657				8,173	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		726,510	726,510	716,180	717,067		9,443		9,443		726,510				6,751	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		659,435	659,435	651,192	651,568		7,867		7,867		659,435				6,163	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		251,307	251,307	247,930	248,093		3,214		3,214		251,307				2,556	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		1,518,063	1,518,063	1,514,743	1,514,691		3,372		3,372		1,518,063				15,712	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		348,999	348,999	350,744	350,547		(1,548)		(1,548)		348,999				4,235	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		264,862	264,862	258,986	259,177		5,685		5,685		264,862				3,162	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		262,232	262,232	264,854	264,778		(2,546)		(2,546)		262,232				2,616	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		101,334	101,334	101,730			(396)		(396)		101,334				507	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		198,254	198,254	197,820	197,807		446		446		198,254				2,101	01/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		85,254	85,254	85,160	85,153		100		100		85,254				925	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		214,347	214,347	212,940	212,967		1,380		1,380		214,347				2,350	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		536,745	536,745	529,784	529,927		6,817		6,817		536,745				6,767	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		251,711	251,711	253,323	253,242		(1,532)		(1,532)		251,711				2,511	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		03/01/2024	Paydown		150,775	150,775	150,752			24		24		150,775				1,139	02/20/2052	1.A
91282C-JT-9	US TREASURY N B 4.000% 01/15/27		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		18,916,875	19,000,000	18,916,875							18,916,875				20,879	01/15/2027	1.A
91282C-JW-2	US TREASURY N B 4.000% 01/31/29		02/02/2024	DAGAIMDAXP - DLAC GA - G1001 -		300,305	300,000	300,305							300,305				165	01/31/2029	1.A FE
91282C-KE-0	US TREASURY N B 4.250% 03/15/27		03/15/2024	DAGAIMDAXP - DLAC GA - G1001 -		149,950	150,000	149,950							149,950					03/15/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						39,644,074	39,726,944	39,623,224	19,995,927		28,534		28,534		39,644,074				226,229	XXX	XXX
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		01/15/2024	Redemption 100.0000		10,693	10,693	11,343	11,082		(2)		(2)		11,080		(387)	(387)	311	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2024	Paydown		13,175	13,175	13,204	13,200						13,199		(25)	(25)	126	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		03/10/2024	Paydown		4,119	4,119	4,010	4,016		103		103		4,119				42	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2024	Paydown		9,317	9,317	11,924	11,581		(2,264)		(2,264)		9,317				107	07/10/2055	1.E FE
30292C-AJ-6	FREMF MORTGAGE TRUST SERIES 2014-K38 CLA		03/01/2024	Paydown		1,074,507	1,074,507	1,104,166	1,072,671		1,836		1,836		1,074,507				11,241	06/25/2047	1.A
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		03/01/2024	Paydown				14,040	6,553		(6,553)		(6,553)						632	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		03/01/2024	Paydown				12,015	8,200		(101)		(101)		8,099		(8,099)	(8,099)	319	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		03/01/2024	Paydown				9,274	7,312		(7,312)		(7,312)						275	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		03/25/2024	Paydown				4,686	4,092		(4,092)		(4,092)						117	05/25/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		03/01/2024	Paydown		916	916	1,042	1,018		(102)		(102)		916				8	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		03/01/2024	Paydown		442	442	494	485		(42)		(42)		442				4	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		03/01/2024	Paydown		20,242	20,242	22,537	22,134		(1,892)		(1,892)		20,242				167	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		03/01/2024	Paydown		1,732	1,732	1,975	1,947		(214)		(214)		1,732				19	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		03/01/2024	Paydown		3,394	3,394	3,339	3,349		44		44		3,394				12	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		03/01/2024	Paydown		8,775	8,775	9,310	9,265		(490)		(490)		8,775				50	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		03/01/2024	Paydown		4,762	4,762	5,029	5,014		(252)		(252)		4,762				27	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		03/01/2024	Paydown		3,058	3,058	3,097	3,076		(17)		(17)		3,058				30	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		03/01/2024	Paydown		1,321	1,321	1,358	1,351		(30)		(30)		1,321				13	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		03/01/2024	Paydown		136	136	158	154		(17)		(17)		136				1	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		03/01/2024	Paydown		19,640	19,640	20,505	20,291		(651)		(651)		19,640				84	11/01/2032	1.A
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		03/01/2024	Paydown		32	32	36	35		(3)		(3)		32					03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		03/01/2024	Paydown		1,710	1,710	1,765	1,739		(30)		(30)		1,710				18	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		03/01/2024	Paydown		21	21	24	24		(3)		(3)		21					09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		03/01/2024	Paydown		49	49	56	53		(5)		(5)		49				1	02/01/2031	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		03/01/2024	Paydown		47,836	47,836	47,627	47,639		197		197		47,836				198	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		03/01/2024	Paydown		23,319	23,319	23,332	23,328		(9)		(9)		23,319				74	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		03/01/2024	Paydown		7,419	7,419	7,717	7,690		(271)		(271)		7,419				31	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		03/01/2024	Paydown		1,736	1,736	1,875	1,854		(118)		(118)		1,736				12	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		03/01/2024	Paydown		5,417	5,417	5,779	5,732		(315)		(315)		5,417				32	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		03/01/2024	Paydown		6,251	6,251	6,667	6,631		(380)		(380)		6,251				31	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		03/01/2024	Paydown		1,897	1,897	1,809	1,813		84		84		1,897				12	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		03/01/2024	Paydown		25,380	25,380	27,698	26,596		(1,216)		(1,216)		25,380				142	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		03/01/2024	Paydown		43,840	43,840	44,168	44,136		(296)		(296)		43,840				247	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		03/01/2024	Paydown		9,056	9,056	9,584	9,534		(478)		(478)		9,056				49	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		03/01/2024	Paydown		20,453	20,453	22,001	21,871		(1,418)		(1,418)		20,453				112	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53		03/01/2024	Paydown		8,681	8,681	8,681							8,681				40	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		03/01/2024	Paydown		24,731	24,731	24,696	24,696		35		35		24,731				104	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 6.344% 10/		02/01/2024	Paydown		2,152	2,152	2,237	2,213		(61)		(61)		2,152				17	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.115% 10		03/25/2024	Paydown				32	115		(115)		(115)						5	10/25/2030	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		03/01/2024	Paydown				143	5		(5)		(5)						10	11/25/2026	1.A
31368H-LB-7	FEDERAL NATIONAL MORTGAGE ASSO Pool 1903		03/01/2024	Paydown		347	347	400	387		(40)		(40)		347				3	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01		03/01/2024	Paydown		599	599	554	569						569		30	30	3	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		03/01/2024	Paydown		7,159	7,159	7,220	7,202		(43)		(43)		7,159				24	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		03/01/2024	Paydown		67,901	67,901	66,694	66,919		982		982		67,901				312	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		03/01/2024	Paydown		32,602	32,602	33,198	33,085		(483)		(483)		32,602				151	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		03/01/2024	Paydown		37,964	37,964	38,637	38,473		(509)		(509)		37,964				170	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		03/01/2024	Paydown		5,315	5,315	5,473	5,441		(127)		(127)		5,315				24	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		03/01/2024	Paydown		487,294	487,294	440,239	470,207		17,087		17,087		487,294				2,393	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		03/01/2024	Paydown		33,769	33,769	32,929	33,017		752		752		33,769				179	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.785% 07		03/25/2024	Paydown		188,962	188,962	188,785	188,812		151		151		188,962				1,789	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.785% 07		03/25/2024	Paydown		215,616	215,616	215,549	215,561		56		56		215,616				2,115	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00		03/01/2024	Paydown		704,677	704,677	691,684			12,992		12,992		704,677				2,936	04/25/2051	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50		03/01/2024	Paydown		194,827	194,827	193,274	193,338		1,489		1,489		194,827				2,154	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0		03/01/2024	Paydown		395,426	395,426	391,410	391,691		3,734		3,734		395,426				4,398	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023 54 CLASS GA 6.5		03/01/2024	Paydown		794,441	794,441	798,584	798,230		(3,788)		(3,788)		794,441				8,270	04/25/2049	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50		03/01/2024	Paydown		796,663	796,663	796,663	796,663						796,663				7,857	06/25/2049	1.A
31371M-7J-0	FEDERAL NATIONAL MORTGAGE ASSO POOL 2565		03/01/2024	Paydown		745	745	777	775		(29)		(29)		745				7	02/01/2037	1.A
31371M-KB-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 2559		03/01/2024	Paydown		369	369	406	397		(29)		(29)		369				3	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 7.864		03/15/2024	Paydown		444,239	444,239	444,794	444,736		(497)		(497)		444,239				4,531	03/15/2041	1.A
3137AF-DA-7	FREDDIE MAC CMO SER 3926 CLASS PW 4.00		03/01/2024	Paydown		511,147	511,147	565,296	524,593		(13,446)		(13,446)		511,147				3,475	09/15/2031	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		03/01/2024	Paydown		12,820	12,820	13,466	13,331		(512)		(512)		12,820				53	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		03/01/2024	Paydown		8,848	8,848	8,273	8,540		308		308		8,848				50	08/15/2041	1.A
3137BB-QP-8	FREDDIE MAC SERIES 4351 CLASS VB 4.150		03/01/2024	Paydown		125,604	125,604	138,951	125,773		(169)		(169)		125,604				738	05/15/2033	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		03/01/2024	Paydown				1,149	144		(144)		(144)						32	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		03/01/2024	Paydown				2,108	212		(212)		(212)						44	12/25/2024	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		03/01/2024	Paydown		16,598	16,598	17,706	17,534		(936)		(936)		16,598				83	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		03/25/2024	Paydown		1,661	1,661	1,661	1,661						1,661				18	04/25/2026	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		02/15/2024	Call 100.0000 Redemption 100.0000		(10,000)	(10,000)	(10,939)	(11,050)		158		158		(10,892)		892	892	154	10/15/2029	1.B FE
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		03/15/2024			20,000	20,000	21,877	21,227		11		11		21,237		(1,237)	(1,237)	152	10/15/2029	1.B FE
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		03/01/2024	Paydown		57,140	57,140	57,059	57,053		86		86		57,140				585	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000		03/01/2024	Paydown		610,078	610,078	608,171	608,155		1,923		1,923		610,078				6,671	04/25/2043	1.A
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000		03/01/2024	Paydown		279,610	279,610	279,435	279,433		177		177		279,610				2,892	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000		03/01/2024	Paydown		131,124	131,124	132,005	132,000		(875)		(875)		131,124				1,314	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000		03/01/2024	Paydown		828,494	828,494	831,730	831,514		(3,020)		(3,020)		828,494				8,576	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500		03/01/2024	Paydown		1,240,368	1,240,368	1,239,011			1,357		1,357		1,240,368				8,697	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%		03/01/2024	Paydown		295,657	295,657	295,287			370		370		295,657				1,355	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%		03/01/2024	Paydown		285,722	285,722	286,168			(446)		(446)		285,722				1,310	05/25/2049	1.A
31385X-AZ-0	FEDERAL NATIONAL MORTGAGE ASSO Pool 5554		03/01/2024	Paydown		15,424	15,424	17,420	16,980		(1,556)		(1,556)		15,424				140	05/01/2033	1.A
31387D-JY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL 5808		03/01/2024	Paydown		80	80	91	88		(8)		(8)		80				1	05/01/2031	1.A
3138AX-KK-6	FEDERAL NATIONAL MORTGAGE ASSO Pool AJ56		03/01/2024	Paydown		4,663	4,663	4,997	4,947		(285)		(285)		4,663				29	12/01/2041	1.A
3138EG-CF-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AL00		03/01/2024	Paydown		2,730	2,730	3,045	3,005		(275)		(275)		2,730				21	11/01/2040	1.A
3138L0-G3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AM02		03/01/2024	Paydown		2,408	2,408	2,287	2,320		88		88		2,408				16	08/01/2042	1.A
3138L3-NN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM30		03/01/2024	Paydown		5,682	5,682	5,478	5,512		171		171		5,682				38	05/01/2043	1.A
3138L6-CG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM54		03/01/2024	Paydown		3,857	3,857	3,868	3,852		6		6		3,857				27	03/01/2029	1.A
3138L6-LE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		03/01/2024	Paydown		13,351	13,351	13,975	13,674		(323)		(323)		13,351				90	04/01/2034	1.A
3138L6-LM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		03/01/2024	Paydown		22,255	22,255	22,616	22,498		(243)		(243)		22,255				148	06/01/2044	1.A
3138L6-PW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		03/01/2024	Paydown		3,743	3,743	3,701	3,704		39		39		3,743				26	04/01/2032	1.A
3138L6-V8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL AM60		01/27/2024	Paydown															6,684	06/01/2026	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		03/01/2024	Paydown		50,850	50,850	55,180	52,823		(1,974)		(1,974)		50,850				213	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		03/01/2024	Paydown		8,440	8,440	8,477	8,446		(6)		(6)		8,440				45	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		03/01/2024	Paydown		162,416	162,416	189,081	184,270		(21,854)		(21,854)		162,416				905	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		03/01/2024	Paydown		935	935	1,035	996		(61)		(61)		935				5	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28		03/01/2024	Paydown		13,524	13,524	13,360	13,387		137		137		13,524				85	04/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28		03/01/2024	Paydown		13,512	13,512	13,597	13,535		(22)		(22)		13,512				72	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		03/01/2024	Paydown		2,207	2,207	2,142	2,153		54		54		2,207				13	04/01/2028	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48		03/01/2024	Paydown		2,168	2,168	2,152	2,153		15		15		2,168				16	08/01/2048	1.A
3138MB-MB-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AP75		03/01/2024	Paydown		8,201	8,201	8,721	8,661		(460)		(460)		8,201				38	09/01/2042	1.A
3138W5-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL AR75		03/01/2024	Paydown		5,156	5,156	5,500	5,450		(294)		(294)		5,156				30	03/01/2043	1.A
3138WW-K9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AT84		03/01/2024	Paydown		6,648	6,648	6,535	6,548		101		101		6,648				37	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		03/01/2024	Paydown		13,804	13,804	12,937	13,537		266		266		13,804				93	07/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5.		03/25/2024	Paydown		104,954	104,954	105,380	105,333		(379)		(379)		104,954				1,070	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5.		03/25/2024	Paydown		79,947	79,947	80,246	80,214		(268)		(268)		79,947				736	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5.		03/25/2024	Paydown		79,947	79,947	80,196	80,170		(223)		(223)		79,947				732	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5.		03/25/2024	Paydown		79,947	79,947	80,196	80,170		(223)		(223)		79,947				732	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		03/01/2024	Paydown		1,295	1,295	1,312	1,300		(5)		(5)		1,295				12	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		03/01/2024	Paydown		653	653	714	701		(47)		(47)		653				6	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		03/01/2024	Paydown		415	415	450	441		(27)		(27)		415				3	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		03/01/2024	Paydown		605	605	689	670		(65)		(65)		605				6	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		03/01/2024	Paydown		17,707	17,707	17,409	17,428		279		279		17,707				117	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		03/01/2024	Paydown		9,477	9,477	10,135	10,077		(600)		(600)		9,477				60	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		03/01/2024	Paydown		3,925	3,925	3,928	3,921		4		4		3,925				28	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		03/01/2024	Paydown		7,839	7,839	8,632	8,542		(703)		(703)		7,839				53	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29		03/01/2024	Paydown		895	895	996	953		(58)		(58)		895				8	02/01/2029	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		03/01/2024	Paydown		2,949	2,949	3,010	3,001		(52)		(52)		2,949				21	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		03/01/2024	Paydown		2,302	2,302	2,361	2,353		(51)		(51)		2,302				16	06/01/2049	1.A
3140HV-C9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL BL36		03/01/2024	Paydown		970	970	1,049	1,040		(71)		(71)		970				6	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		03/01/2024	Paydown		639	639	695	685		(46)		(46)		639				3	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		03/01/2024	Paydown		1,141	1,141	1,155	1,150		(9)		(9)		1,141				5	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		03/01/2024	Paydown		48,347	48,347	53,117	51,519		(3,172)		(3,172)		48,347				199	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		03/01/2024	Paydown		531	531	534	533		(3)		(3)		531				2	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		03/01/2024	Paydown		762	762	778	776		(14)		(14)		762				3	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		03/01/2024	Paydown		509	509	515	514		(5)		(5)		509				2	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		03/01/2024	Paydown		462	462	474	472		(11)		(11)		462				2	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		03/01/2024	Paydown		473	473	485	484		(11)		(11)		473				2	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		03/01/2024	Paydown		8,109	8,109	8,721	8,682		(573)		(573)		8,109				45	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		03/01/2024	Paydown		6,038	6,038	6,252	6,229		(191)		(191)		6,038				40	06/01/2048	1.A
3140LA-Q9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL BS04		03/01/2024	Paydown		1,277	1,277	1,303	1,301		(24)		(24)		1,277				5	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51		03/01/2024	Paydown		2,260	2,260	2,267	2,266		(6)		(6)		2,260				9	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		03/25/2024	Paydown		1,641	1,641	1,675	1,672		(31)		(31)		1,641				7	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		03/01/2024	Paydown		1,178	1,178	1,187	1,186		(8)		(8)		1,178				5	12/01/2039	1.A
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48		03/01/2024	Paydown		3,121	3,121	3,186	3,185		(64)		(64)		3,121				38	12/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		03/01/2024	Paydown		23,347	23,347	23,856	23,800		(453)		(453)		23,347				131	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53		03/01/2024	Paydown		15,003	15,003	14,972	14,972		31		31		15,003				151	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		03/01/2024	Paydown		736	736	759	756		(20)		(20)		736				7	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		03/01/2024	Paydown		1,548	1,548	1,790	1,760		(211)		(211)		1,548				20	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		03/01/2024	Paydown		900	900	1,024	999		(99)		(99)		900				8	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		03/01/2024	Paydown		397	397	400	398		(1)		(1)		397				4	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		03/01/2024	Paydown		133	133	145	143		(10)		(10)		133				1	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		03/01/2024	Paydown		367	367	410	402		(35)		(35)		367				4	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		03/01/2024	Paydown		62	62	70	69		(7)		(7)		62				1	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		03/01/2024	Paydown		165	165	188	184		(19)		(19)		165				2	02/01/2039	1.A
31412S-4M-4	FEDERAL NATIONAL MORTGAGE ASSO Pool 9338		03/01/2024	Paydown		1,158	1,158	1,268	1,246		(88)		(88)		1,158				9	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		03/01/2024	Paydown		2,349	2,349	2,522	2,509		(160)		(160)		2,349				14	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		03/01/2024	Paydown		3,512	3,512	3,994	3,903		(391)		(391)		3,512				32	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		03/01/2024	Paydown		138	138	147	145		(6)		(6)		138				1	11/01/2037	1.A
31414E-GE-8	FEDERAL NATIONAL MORTGAGE ASSO Pool 9637		03/01/2024	Paydown		978	978	1,099	1,076		(98)		(98)		978				10	06/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31415A-U8-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 9813		03/01/2024	Paydown		327	327	365	358		(31)		(31)		327				3	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		03/01/2024	Paydown		512	512	534	524		(12)		(12)		512				5	11/01/2038	1.A
31417C-DR-3	FEDERAL NATIONAL MORTGAGE ASSO Pool AB55		03/01/2024	Paydown		3,076	3,076	3,299	3,266		(190)		(190)		3,076				18	07/01/2042	1.A
31417D-AX-1	FEDERAL NATIONAL MORTGAGE ASSO Pool AB63		03/01/2024	Paydown		18,890	18,890	20,254	20,151		(1,261)		(1,261)		18,890				124	09/01/2042	1.A
31417F-3H-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AB88		03/01/2024	Paydown		11,818	11,818	12,567	12,460		(642)		(642)		11,818				59	04/01/2043	1.A
31418A-JV-1	FEDERAL NATIONAL MORTGAGE ASSO Pool MA11		03/01/2024	Paydown		9,222	9,222	9,806	9,733		(510)		(510)		9,222				43	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		03/01/2024	Paydown		4,273	4,273	4,250	4,251		22		22		4,273				16	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		03/01/2024	Paydown		4,797	4,797	5,064	5,044		(248)		(248)		4,797				28	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		03/01/2024	Paydown		40,962	40,962	40,976	40,970		(8)		(8)		40,962				131	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		03/01/2024	Paydown		40,965	40,965	40,786	40,796		170		170		40,965				172	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		03/01/2024	Paydown		28,456	28,456	28,332	28,338		118		118		28,456				118	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		03/01/2024	Paydown		3,626	3,626	3,771	3,759		(133)		(133)		3,626				15	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		03/01/2024	Paydown		3,292	3,292	3,424	3,413		(121)		(121)		3,292				14	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		03/01/2024	Paydown		6,370	6,370	6,613	6,592		(222)		(222)		6,370				26	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		03/01/2024	Paydown		29,563	29,563	28,786	28,806		757		757		29,563				168	04/01/2052	1.A
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		01/15/2024	Redemption 100.0000		1,667	1,667	2,216	2,162		(1)		(1)		2,161		(494)	(494)	51	01/15/2051	1.F FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/01/2024	Paydown		8,897	8,897	10,297	10,177		(2)		(2)		10,176		(1,278)	(1,278)	47	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2024	Paydown		3,927	3,927	4,098	4,079		(1)		(1)		4,079		(152)	(152)	27	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2024	Paydown		8,270	8,270	9,705	9,570		(7)		(7)		9,562		(1,293)	(1,293)	69	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2024	Paydown				814	751		(751)		(751)						15	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2024	Paydown				796	736		(736)		(736)						15	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		03/01/2024	Paydown		32,634	32,634	33,401	33,256		(622)		(622)		32,634				141	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		03/01/2024	Paydown		28,459	28,459	28,387	28,389						28,389		70	70	143	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		03/01/2024	Paydown		7,348	7,348	6,863	6,922		425		425		7,348				35	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		03/01/2024	Paydown		10,336	10,336	9,916	9,969		366		366		10,336				52	05/25/2057	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		03/01/2024	Paydown				3,940	3,004		(3,004)		(3,004)						116	04/25/2053	1.A FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2024	Paydown		1,167	1,167	1,500	1,455		(289)		(289)		1,167				14	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2024	Paydown		1,769	1,769	1,685	1,707		62		62		1,769				18	10/10/2041	1.F
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		02/10/2024	Paydown		1,296	1,296	1,632	1,586		(290)		(290)		1,296				11	05/10/2037	1.G YE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2024	Paydown		654	654	824	800		(147)		(147)		654				11	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2024	Paydown		8,304	8,304	8,884	8,788		(483)		(483)		8,304				76	05/10/2050	2.B FE
40444F-AA-4	HTA TRRB 5.340% 07/01/41		01/05/2024	Redemption 100.0000		77,647	77,647	86,778	86,432		(7)		(7)		86,425		(8,778)	(8,778)	2,072	07/01/2041	1.F YE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.620%		03/15/2024	Redemption 100.0000		25,835	25,835	27,813	27,051		(23)		(23)		27,028		(1,193)	(1,193)	726	09/15/2032	1.D FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%		01/01/2024	Redemption 100.0000		5,000	5,000	5,867	5,598						5,598		(598)	(598)		08/01/2040	1.A FE
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		02/01/2024	Redemption 100.0000		5,198	5,198	6,463	6,315		(4)		(4)		6,311		(1,112)	(1,112)	136	08/01/2050	1.E FE
67756Q-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE 6.087% 0		03/01/2024	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				67	09/01/2053	1.A FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		03/15/2024	Redemption 100.0000		5,677	5,677	6,030	5,976		(2)		(2)		5,974		(297)	(297)	159	09/15/2051	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		03/15/2024	Redemption 100.0000		6,479	6,479	7,421	7,389		(4)		(4)		7,385		(906)	(906)	219	03/15/2057	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,564,870	11,564,870	11,732,160	9,121,560		(52,666)		(52,666)		11,589,727		(24,857)	(24,857)	106,538	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		03/16/2024	Paydown		5,720	5,720	4,067	4,067		1,652		1,652		5,720				33	10/16/2039	2.C FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		03/15/2024	Redemption 100.0000		2,629,373	2,629,373	2,633,827	2,519,411		(140)		(140)		2,633,586		(4,212)	(4,212)	45,864	04/21/2027	2.A PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		03/08/2024	Redemption 100.0000		367,832	367,832	367,832	367,832						367,832				4,124	01/11/2029	1.G PL
00206R-MP-4	AT T INC 5.539% 02/20/26		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,978,679	5,000,000	5,001,300	5,000,187		(86)		(86)		5,000,101		(21,422)	(21,422)	118,473	02/20/2026	2.B FE
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		01/17/2024	Paydown			(2,061)	(1,692)	(1,694)		(9)		(9)		(1,703)		1,703	1,703	(50)	06/26/2037	1.A FM
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		03/01/2024	Paydown		94,137	96,677	79,359	79,948		95		95		80,042		14,094	14,094	807	06/26/2037	2.B FM
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		03/15/2024	Paydown		47,823	47,823	31,205	31,205		16,618		16,618		47,823				199	05/15/2039	5.B FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		03/15/2024	Paydown		3,643	3,643	3,642	3,642						3,643				21	01/15/2047	2.B FE
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		03/25/2024	Paydown		15,916	15,916	6,854	7,064		270		270		7,334		8,582	8,582	(201)	08/25/2036	1.A FM
008252-AM-0	AFFILIATED MANAGERS GROUP 4.250% 02/15		02/15/2024	Various		1,300,000	1,300,000	1,296,894	1,299,978		22		22		1,300,000				27,625	02/15/2024	1.G FE
00868P-AA-3	AHOLD LEASE SERIES 2001 SERIES A-2 8.6		01/02/2024	Redemption 100.0000		5,808	5,808	6,692	5,830		(1)		(1)		5,829		(21)	(21)		01/02/2025	2.A FE
02079K-AB-3	ALPHABET INC 3.375% 02/25/24		02/25/2024	Maturity		2,000	2,000	2,028	2,001		(1)		(1)		2,000				34	02/25/2024	1.C FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		01/15/2024	Redemption 100.0000		2,374	2,374	2,392	2,385						2,385		(11)	(11)	42	01/15/2028	1.G FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		01/15/2024	Redemption 100.0000		594	594	589	591						591		3	3	12	07/15/2029	2.C FE
02376Y-AA-5	AMER AIRLINE 16-1 B PTT SERIES B 5.250		01/15/2024	Maturity		4,288	4,288	4,338	4,290		4		4		4,294		(6)	(6)	113	07/15/2025	3.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		02/15/2024	Redemption 100.0000		119	119	118	118						118		1	1	2	08/15/2030	2.B FE
025676-AM-9	AMERICAN EQUITY INVT LIFE HL 5.000% 06		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,708,416	3,850,000	3,859,037	3,853,132		(78)		(78)		3,853,054		(144,637)	(144,637)	20,854	06/15/2027	2.C FE
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		03/01/2024	Paydown		24,366	18,956	15,695	15,997		22		22		16,019		8,347	8,347	212	09/25/2046	2.A FM
03027X-AD-2	AMERICAN TOWER CORP 5.000% 02/15/24		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,997,849	4,000,000	3,991,040	3,998,890		567		567		3,999,457		(1,608)	(1,608)	88,333	02/15/2024	2.C FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		03/01/2024	Paydown		93,236	93,236	88,182	88,528		4,709		4,709		93,236				788	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		03/01/2024	Paydown		14,344	14,344	13,439	13,550		794		794		14,344				121	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		03/01/2024	Paydown		9,835	9,835	7,770	7,826		2,009		2,009		9,835				25	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C		03/25/2024	Paydown		1,346	1,346	1,286			60		60		1,346				5	11/26/2068	1.F FE
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C		03/01/2024	Paydown		10,591	10,591	10,591							10,591				91	01/25/2069	1.C FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		10/17/2022	Paydown		125,904	125,904	125,904	125,904						125,904				(8,716)	01/15/2043	1.C FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		03/15/2024	Paydown		(276,404)	(276,404)	(276,404)	(276,404)						(276,404)				(342,096)	01/15/2043	1.F FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		02/24/2024	Paydown		11,619	11,619	9,256	7,859		(13,966)		(13,966)		11,619		18,883	18,883	(1,326)	01/15/2043	4.B FE
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1		03/20/2024	Paydown		473,293	473,293	469,169	469,277		4,016		4,016		473,293				5,505	07/21/2031	1.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		01/30/2024	Paydown		11,155	11,155	10,882	10,963		192		192		11,155				90	07/30/2050	2.C FE
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		03/25/2024	Paydown		49,052	49,052	45,434	46,110		55		55		46,166		2,884	2,884	296	02/25/2034	1.A FM
04015C-AA-6	ARES FINANCE CO LLC 4.000% 10/08/24		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		2,358,888	2,400,000	2,261,088	2,380,724		1,552		1,552		2,382,276		(23,388)	(23,388)	28,267	10/08/2024	2.A FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		03/16/2024	Paydown		17,025	17,025	13,498	13,498		3,527		3,527		17,025				66	11/18/2038	3.A FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2024	Paydown				627	313		(313)		(313)						15	12/15/2051	1.A FE
055328-AE-8	BCC MIDDLE MARKET CLO 2018 SERIES 2018-1		03/13/2024	Paydown		6,300,000	6,300,000	6,262,344	6,272,559		27,441		27,441		6,300,000				219,319	10/20/2030	1.F FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2024	Paydown				1,121	626		(626)		(626)						26	05/15/2052	1.A FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		03/01/2024	Paydown		411,702	411,702	423,816	411,771		(145)		(145)		411,626		76	76	3,135	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		03/01/2024	Paydown				2,758	749		(36)		(36)		713		(713)	(713)	84	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.590%		03/01/2024	Paydown				306	179		(179)		(179)						7	11/15/2062	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.430%		03/04/2024	Paydown				373	183		(183)		(183)						13	05/15/2050	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		03/01/2024	Paydown		374,649	374,649	374,648	374,518		132		132		374,649				3,411	01/25/2063	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		03/01/2024	Paydown		12,488	12,488	12,488	12,484		5		5		12,488				118	01/25/2063	1.C FE
071813-CH-0	BAXTER INTERNATIONAL INC 1.322% 11/29/		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,825,936	5,000,000	4,667,450	4,827,328		11,827		11,827		4,839,155		(13,219)	(13,219)	10,099	11/29/2024	2.B FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		03/20/2024	Paydown		85,000	85,000	84,438	84,459		541		541		85,000				319	10/22/2046	1.F FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		02/25/2024	Paydown		13,810	13,810	8,310	8,659		67		67		8,726		5,084	5,084	156	10/25/2035	2.C FM
07877K-AE-0	BELLEMEADE RE LT SERIES 2020 3A CLASS M1		02/16/2024	Paydown															1,529	10/25/2030	1.E FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		03/01/2024	Paydown				2,435	1,057		(1,057)		(1,057)						67	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		03/01/2024	Paydown				3,786	1,720		(27)		(27)		1,693		(1,693)	(1,693)	96	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		03/01/2024	Paydown				514	267		(267)		(267)						13	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		03/01/2024	Paydown				821	427		(427)		(427)						20	12/15/2061	1.A FE
09247X-AL-5	BLACKROCK INC 3.500% 03/18/24		03/18/2024	Maturity		5,000	5,000	5,043	5,002		(2)		(2)		5,000				88	03/18/2024	1.D FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C		03/15/2024	Paydown		1,460,967	1,460,967	1,460,886	1,460,879		88		88		1,460,967				16,267	11/15/2030	1.F FE
09581J-AJ-5	BLUE OWL FINANCE LLC SERIES 144A 7.397		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				59,587	05/26/2028	2.B FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		3,528	3,528	3,528	3,528						3,528				70	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20		03/25/2024	Paydown		26,337	26,337	26,065	(39,948)		684		684		26,337				(304)	01/25/2063	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		100,620	100,620	100,618	100,553		67		67		100,620				1,225	09/25/2063	1.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		03/01/2024	Paydown		47,425	47,425	46,868	6,898		1,192		1,192		47,425				(136)	07/25/2062	1.C FE
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		17,768	17,768	17,767	17,766		2		2		17,768				227	06/25/2063	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		140,698	140,698	140,696	140,649		50		50		140,698				1,672	05/25/2063	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		20,100	20,100	20,099	20,093		7		7		20,100				244	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		14,183	14,183	14,183							14,183				122	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		03/01/2024	Paydown		4,523	4,523	4,522							4,523				41	12/01/2063	1.F FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		03/20/2024	Redemption 100.0000		23,910	23,910	25,345	24,009		(54)		(54)		23,954		(44)	(44)	276	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		03/15/2024	Redemption 100.0000		12,915	12,915	12,592	12,643		8		8		12,651		264	264	94	09/15/2036	1.E FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		03/15/2024	Redemption 100.0000		173,693	173,693	148,528	151,326		1,057		1,057		152,383		21,310	21,310	1,694	03/15/2033	1.G FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.		03/20/2024	Various		2,055	2,055	1,855	1,913		8		8		1,920		135	135	20	03/20/2033	1.D FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		02/15/2024	Redemption 100.0000		18,956	18,956	19,068	19,009		(1)		(1)		19,007		(52)	(52)	201	11/15/2032	1.G FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		03/01/2024	Paydown				5,013	1,623		(45)		(45)		1,579		(1,579)	(1,579)	119	11/13/2050	1.A FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT SERIES 2020 1A C		03/15/2024	Paydown		79	79	76			3		3		79					02/15/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		03/15/2024	Paydown		438	438	439	439		(1)		(1)		438				2	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		03/15/2024	Paydown		3,125	3,125	3,125	3,125						3,125				19	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C		03/15/2024	Paydown		6,250	6,250	6,043	6,054		196		196		6,250				68	09/15/2053	1.E FE
12510M-AB-5	CCRR PARENT INC 9.835% 03/06/28		03/28/2024	Redemption 100.0000		625	625	622	623						623		2	2	15	03/06/2028	4.B FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		03/01/2024	Paydown				674	212		(6)		(6)		205		(205)	(205)	18	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		03/01/2024	Paydown				926	538		(538)		(538)						21	01/15/2053	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		03/01/2024	Paydown		19,802	19,802	19,683	19,695		107		107		19,802				136	08/25/2048	1.A
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		02/01/2024	Paydown		1,893	1,893	1,881	1,883		10		10		1,893				13	08/25/2048	1.D
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1		03/18/2024	Paydown		20,036	20,036	16,990	17,061		2,975		2,975		20,036				55	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022 1A CLASS A 1		03/18/2024	Paydown		5,000	5,000	4,249	4,283		717		717		5,000				23	01/18/2047	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12592X-BE-5	COMM MORTGAGE TRUST 0.813% 03/10/48		03/01/2024	Paydown				3,050	717		(717)		(717)						115	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.835% 05/10/48		03/01/2024	Paydown				13,889	1,915		(1,915)		(1,915)						198	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		03/01/2024	Paydown				11,825	2,167		(115)		(115)		2,052		(2,052)	(2,052)	262	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		03/01/2024	Paydown				449	190		(4)		(4)		186		(186)	(186)	10	05/10/2051	1.B FE
12623S-AF-7	COMM MORTGAGE TRUST SERIES 2012-CR5 CLAS		01/01/2023	Paydown				7,051											3	12/10/2045	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		03/01/2024	Paydown				9,935	1,424		(139)		(139)		1,285		(1,285)	(1,285)	314	04/15/2050	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2024	Paydown		184	184	171	174		11		11		184				1	04/25/2043	1.A
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		02/01/2024	Paydown		100	100	93	95		6		6		100					04/25/2043	1.D
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2024	Paydown		111	111	105	106		5		5		111				1	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		02/01/2024	Paydown		60	60	57	58		3		3		60					04/25/2043	1.D
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		03/01/2024	Paydown		1,998	1,998	1,992	1,991		8		8		1,998				17	07/25/2044	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		02/01/2024	Paydown		334	334	333	333		1		1		334				2	07/25/2044	1.D
12664U-AC-9	CVAUSA MANAGEMENT LLC 11.843% 05/22/29		12/23/2023	Redemption 100.0000		945,128	945,128	945,128	945,128						945,128					05/22/2029	2.B Z
12664U-AD-7	CVAUSA MANAGEMENT LLC 11.818% 05/22/29		01/29/2024	TPR FUNDING 2022-1		1,347,397	1,337,402	1,337,402	1,337,402						1,337,402		9,995	9,995	11,969	05/22/2029	3.B PL
12664U-AD-7	CVAUSA MANAGEMENT LLC 11.818% 05/22/29		01/01/2024	Redemption 100.0000		3,360	3,360	3,360	3,360						3,360					05/22/2029	3.B PL
12664U-AE-5	CVAUSA MANAGEMENT LLC 11.843% 05/22/29		12/22/2023	Redemption 100.0000		395,635	395,635	395,635	395,635						395,635					05/22/2029	2.B Z
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		03/01/2024	Paydown		161,343	161,343	159,260	159,444		1,899		1,899		161,343				1,508	06/25/2067	1.A FE
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		03/01/2024	Paydown		72,734	72,734	69,236	64,527		(783)		(783)		63,745		8,990	8,990	(1,460)	05/25/2034	1.A FM
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		02/28/2024	Paydown		14,037	14,037	13,362	12,987		(138)		(138)		12,848		1,189	1,189	(377)	05/25/2034	1.A FE
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		03/01/2024	Paydown		282,372	282,372	224,397	227,114		303		303		227,417		54,955	54,955	2,579	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		03/20/2024	Paydown		30,649	29,008	22,749	22,815		42		42		22,857		7,792	7,792	246	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		03/20/2024	Paydown		27,918	26,028	21,140	21,152		33		33		21,185		6,733	6,733	167	05/20/2046	1.A FM
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		03/07/2024	Redemption 100.0000		787,772	787,772	787,772	729,383						787,772				(9,117)	11/30/2035	1.F PL
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		03/15/2024	Paydown		1,566,679	1,566,679	1,564,799	1,565,376		1,303		1,303		1,566,679				17,446	03/15/2035	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		02/15/2024	Paydown		3,501	3,501	3,502	3,501						3,501				17	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		03/15/2024	Paydown		592,855	592,855	591,941	592,577		278		278		592,855				4,407	06/15/2043	2.A FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		02/01/2024	Redemption 100.0000		15,456	15,456	15,813	15,686		(2)		(2)		15,683		(227)	(227)	186	02/01/2038	1.C FE
161929-AS-3	CHASE MORTGAGE FINANCE CORPO SERIES 24 2		03/01/2024	Paydown		39,250	39,250	39,189			61		61		39,250				213	02/25/2055	1.A FE
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		02/01/2024	Paydown		23,428	23,428	22,187	22,403		(230)		(230)		22,174		1,254	1,254	(3,389)	07/25/2034	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		01/17/2024	Paydown					22		(27)		(27)		(5)		5	5	(413)	07/25/2034	1.A FE
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		03/01/2024	Paydown			9,224	7,494	7,592		12		12		7,604		(7,604)	(7,604)	92	11/25/2035	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		02/25/2024	Paydown			(4,529)	(3,759)	(3,882)		(4)		(4)		(3,886)		3,886	3,886	3	11/25/2036	1.A FM
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		03/01/2024	Paydown				6,120	1,127		(79)		(79)		1,049		(1,049)	(1,049)	178	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2024	Paydown				3,061	894		(38)		(38)		856		(856)	(856)	99	11/10/2048	1.B FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2024	Paydown				368	142		(142)		(142)						11	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2024	Paydown				373	198		(198)		(198)						9	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		03/01/2024	Paydown				378	181		(181)		(181)						8	11/10/2052	1.A FE
18055#-AM-4	CLARION LION PROPERTIES HLDS 4.600% 02		02/14/2024	Maturity		3,300,000	3,300,000	3,264,086	3,295,053		4,947		4,947		3,300,000				75,900	02/14/2024	1.G
18271#-AA-8	CLARUS CAPITAL LLC 8.084% 09/30/31		03/20/2024	Redemption 100.0000		7,706,560	7,706,560	7,706,560	7,485,028						7,706,560				102,536	09/30/2031	2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 8.084% 09/30/31		03/20/2024	Redemption 100.0000		2,555,614	2,555,614	2,555,614	2,474,404						2,555,614				33,866	09/30/2031	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		03/01/2024	Paydown		69,957	69,957	69,957	69,938		19		19		69,957				422	02/25/2067	1.C FE
19688T-AB-1	COLT FUNDING LLC SERIES 2024 1 CLASS A2		03/01/2024	Paydown		67,789	67,789	67,788			1		1		67,789				554	02/25/2069	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3		03/01/2024	Paydown		7,061	7,061	7,061							7,061				59	02/25/2069	1.F FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		03/01/2024	Paydown		289	289	289	289						289		1	1	3	07/25/2025	1.A FM
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA		02/20/2024	Paydown		250	250	238			12		12		250				3	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		02/20/2024	Paydown		625	625	585	592		33		33		625				6	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		02/20/2024	Paydown		5,000	5,000	4,561	4,585		415		415		5,000				54	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		02/22/2024	Paydown		6,500	6,500	6,496	6,497		3		3		6,500				45	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		03/01/2024	Paydown				561	277		(7)		(7)		270		(270)	(270)	18	06/10/2050	1.B FE
25654#-AA-0	DODGER TICKETS LLC SENIOR SECURED NOTES		03/31/2024	Redemption 100.0000		328,966	328,966	328,966	328,966						328,966				18,619	03/31/2030	1.G PL
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER L SERIES 201		01/25/2024	Paydown		2,500	2,500	2,393	2,426		74		74		2,500				28	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 201		01/25/2024	Paydown		4,138	4,138	3,785	3,820		318		318		4,138				43	07/25/2047	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 202		01/25/2024	Paydown		6,250	6,250	5,203	5,273		977		977		6,250				49	04/25/2051	2.A FE
26983B-AC-5	EAGLE RE LTD SERIES 2021 1 CLASS M1C 144		03/25/2024	Paydown		136,437	136,437	136,437	136,437						136,437				1,781	10/25/2033	1.G FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 11.941% 10/		01/01/2024	Redemption 100.0000		619,048	619,048	619,048	619,048						619,048					10/30/2025	4.B Z
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		03/25/2024	Paydown		16,406	16,406	15,957	16,086		321		321		16,406				116	03/25/2052	2.B FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		03/25/2024	Paydown			(58,602)	(34,089)	(32,442)	(2,064)	(110)		(2,174)		(34,616)		34,616	34,616	(34,874)	05/25/2037	6. FM
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		03/25/2024	Paydown		19,215	19,215	18,569	18,809		77		77		18,886		329	329	107	12/25/2034	1.A FM
30289@-AA-5	FDX SECURED LOAN LLC 1.000% 06/20/46		02/29/2024	Taxable Exchange		11,599,028	14,473,513	14,473,513	14,473,513						14,473,513		(2,874,485)	(2,874,485)		06/20/2046	4.B Z
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		03/15/2024	Redemption 100.0000		18,759	18,759	18,759	18,759						18,759				122	04/15/2031	1.B PL
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3		02/05/2024	Redemption 100.0000		174,250	174,250	174,250	174,250						174,250				1,017	06/30/2039	2.C FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		03/15/2024	Paydown		4,516	4,516	4,534	4,516						4,516				35	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		03/01/2024	Paydown		8,743	8,743	8,739	8,738		4		4		8,743				24	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		03/01/2024	Paydown		317,085	317,085	313,606	313,904		3,181		3,181		317,085				2,755	08/25/2067	1.A FE
31620M-BQ-8	FIDELITY NATL INFO SERV 0.600% 03/01/2		03/01/2024	Maturity		4,000,000	4,000,000	3,814,840	3,970,371		29,629		29,629		4,000,000				12,000	03/01/2024	2.B FE
32027E-AH-4	FIRST FRANKLIN MTG LOAN ASSET SERIES 200		01/17/2024	Paydown					99		(99)		(99)						(328)	04/25/2036	1.A FM
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL		03/01/2024	Paydown		1,305	1,305	1,305	1,304		1		1		1,305				18	05/17/2027	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2024	Paydown		16,401	16,401	16,660	16,612		(211)		(211)		16,401				93	10/25/2049	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		02/01/2024	Paydown		5,057	5,057	5,136	5,121		(65)		(65)		5,057				16	10/25/2049	1.D
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2024	Paydown		11,581	11,581	11,762	11,729		(147)		(147)		11,581				65	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		02/01/2024	Paydown		3,595	3,595	3,651	3,640		(46)		(46)		3,595				11	10/25/2049	1.D
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2024	Paydown		3,144	3,144	3,174	3,168		(24)		(24)		3,144				18	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		02/01/2024	Paydown		516	516	521	520		(4)		(4)		516				3	10/25/2049	1.D
361448-BD-4	GATX CORP 4.350% 02/15/24		02/15/2024	Maturity		500,000	500,000	499,680	499,991		9		9		500,000				10,875	02/15/2024	2.B FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		01/27/2024	Paydown					(227,224)		2,430		2,430						(5,640)	11/25/2067	1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		03/01/2024	Paydown		53,821	53,821	53,246			576		576		53,821				576	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.		03/01/2024	Paydown		141,437	141,437	141,435	141,407		30		30		141,437				1,940	08/25/2068	1.F
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.		02/01/2024	Paydown		22,756	22,756	20,059	20,059		2,697		2,697		22,756				96	05/25/2067	1.E FE
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.		03/01/2024	Paydown		5,926	5,926	5,224	5,224		702		702		5,926				63	05/25/2067	1.F FE
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 4.7		03/01/2024	Paydown		1,390	1,390	1,371	1,383						1,383		7	7	14	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6.		03/01/2024	Paydown		539	539	331	156	174	(1)		173		329		209	209		03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6.		03/01/2024	Paydown		539	539	251	253						253		286	286		03/25/2037	5.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		03/01/2024	Paydown				8,303	1,005		(83)		(83)		922		(922)	(922)	187	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2024	Paydown				461	265		(265)		(265)						12	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2024	Paydown				36,822	20,732		(20,732)		(20,732)						802	09/01/2052	1.A FE
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29		03/25/2024	Redemption 100.0000		1,841,747	1,841,747	1,841,747	1,809,054						1,841,747				22,713	08/31/2029	2.B FE
38141G-YE-8	GOLDMAN SACHS GROUP INC 5.820% 09/10/2		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,995,609	5,000,000	4,858,750	5,002,452		(222)		(222)		5,002,230		(6,621)	(6,621)	35,806	09/10/2024	1.F FE
404119-BN-8	HCA INC 5.000% 03/15/24		03/15/2024	Maturity		7,000,000	7,000,000	6,977,950	6,995,860		4,140		4,140		7,000,000				175,000	03/15/2024	2.C FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		03/17/2024	Paydown		13,536	13,536	12,367	12,599		639		639		13,237		299	299	78	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		01/15/2024	Redemption 100.0000		151	151	149	150						150				3	07/15/2027	4.B FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2024	Paydown		9,990	9,990	9,990	9,990						9,990				63	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		01/01/2024	Paydown		351	351	348	349		2		2		351				1	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		03/01/2024	Paydown		2,442	2,442	2,442	2,441		1		1		2,442				11	01/17/2041	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.342%		01/30/2024	Redemption 100.0000		3,288,170	3,288,170	3,275,737	3,246,572		(27)		(27)		3,277,766		10,404	10,404	64,876	11/23/2027	2.A PL
445658-CD-7	JB HUNT TRANSPRT SVCS 3.850% 03/15/24		03/15/2024	Maturity		5,000	5,000	5,004	5,000						5,000				96	03/15/2024	2.A FE
44988D-AA-3	IP LENDING I LLC 4.000% 09/08/25		02/24/2024	Redemption 100.0000		342,143	342,143	313,916	322,075		1,669		1,669		323,744		18,399	18,399	5,398	09/08/2025	1.G FE
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%		01/16/2024	Redemption 100.0000		91,140	91,140	91,140	91,140						91,140				1,091	10/15/2037	1.F PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		03/01/2024	Paydown		344,164	344,164	344,160	344,032		132		132		344,164				2,562	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		03/01/2024	Paydown		479,115	479,115	479,109	478,777		338		338		479,115				4,834	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		03/01/2024	Paydown		287,282	287,282	287,282	287,101		181		181		287,282				3,814	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		03/01/2024	Paydown		64,457	64,457	64,456	64,398		59		59		64,457				805	02/25/2068	1.D FE
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004		03/25/2024	Paydown		26,750	26,750	25,373	25,483		62		62		25,545		1,206	1,206	322	11/25/2034	1.A FM
459200-HU-8	IBM CORP 3.625% 02/12/24		02/12/2024	Maturity		750,000	750,000	748,440	749,979		21		21		750,000				13,594	02/12/2024	1.G FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		03/15/2024	Paydown		18,123	18,123	20,507	20,355		(2,232)		(2,232)		18,123				120	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		03/15/2024	Paydown		1,793	1,793	2,051	2,023		(230)		(230)		1,793				14	10/15/2077	2.A FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		03/25/2024	Paydown		14,412	14,412	14,111	14,143		268		268		14,412				86	07/25/2052	1.B
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		1,749	1,749	1,960	1,937		(188)		(188)		1,749				13	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		2,709	2,709	3,015	2,985		(275)		(275)		2,709				19	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		4,275	4,275	4,272	4,273						4,273		2	2	26	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		2,777	2,777	2,776	2,776		1		1		2,777				17	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		17,149	17,149	17,145	17,146		3		3		17,149				110	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2024	Paydown		43,484	43,484	46,990	46,689		(3,205)		(3,205)		43,484				237	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		03/15/2024	Paydown		1,517	1,517	1,826	1,784		(267)		(267)		1,517				13	08/15/2062	2.B FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		03/01/2024	Paydown		26,637	22,955	11,748	11,879		34		34		11,913		14,723	14,723	306	03/25/2036	1.A FM
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SEC 0.244% 0		02/01/2024	Paydown				26,315			6,722		6,722		6,722		(6,722)	(6,722)	410	01/15/2047	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		03/01/2024	Paydown				2,229	512		(43)		(43)		469		(469)	(469)	96	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2024	Paydown		5,900	5,900	5,963	5,932						5,932		(32)	(32)	33	12/25/2048	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		02/01/2024	Paydown		11,494	11,494	11,617	11,557						11,557		(63)	(63)	67	12/25/2048	1.D
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2024	Paydown		1,860	1,860	1,867	1,864		(5)		(5)		1,860				11	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		02/01/2024	Paydown		1,670	1,670	1,676	1,674		(4)		(4)		1,670				10	01/25/2048	1.D
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C		03/15/2024	Paydown		1,242	1,242	1,090			152		152		1,242				8	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		03/15/2024	Paydown		9,413	9,413	10,790	10,658		(1,245)		(1,245)		9,413				61	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		03/25/2024	Paydown		20,716	20,716	19,906	19,980		736		736		20,716				84	07/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		03/01/2024	Paydown		21,749	21,749	20,940	21,002		747		747		21,749				165	01/25/2053	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024 1 C		03/01/2024	Paydown		74,991	74,991	74,734			258		258		74,991				557	06/25/2054	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		03/15/2024	Paydown		24,568	24,568	24,568	24,568						24,568				160	01/01/2070	1.F FE
48252#-AA-8	KKR EAGLE ASSET FINANCING LLC 5.500% 1		01/02/2024	Various		7,349,083	7,349,083	7,277,043	7,285,123		34		34		7,285,157		63,926	63,926	204,345	12/29/2027	1.G PL
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		02/15/2024	Paydown		20,362	20,362	20,362	20,362						20,362				407	07/15/2031	2.B PL
482598-AL-3	KNDL MORTGAGE TRUST SERIES 2019 KNSQ CLA		02/15/2024	Paydown		5,000,000	5,000,000	4,100,000	4,899,223		100,777		100,777		5,000,000				59,365	05/15/2036	1.D
48555L-AA-9	KAPITUS ASSET SECURITIZATION I SERIES 20		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,995,562	5,000,000	4,982,770	4,984,436		412		412		4,984,848		10,714	10,714	42,167	03/10/2031	1.C FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.934% 0		03/26/2024	Redemption 100.0000		38,790,000	38,790,000	38,790,000	28,412,650						38,790,000				498,534	02/05/2026	1.E FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,895,415	3,906,176	3,897,286	3,897,603		99		99		3,897,702		(2,287)	(2,287)	29,319	07/15/2035	1.F FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		03/15/2024	Paydown		3,049,356	3,049,356	3,042,416	3,042,663		6,693		6,693		3,049,356				35,179	07/15/2035	1.F FE
50535@-AA-5	LAB CRAFTERS INTERMEDIATE HOLD 12.592%		02/29/2024	Redemption 100.0000		16,101,719	16,101,719	15,733,577	15,814,779		27,383		27,383		15,922,698		179,021	179,021	415,456	02/13/2025	3.A PL
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		03/01/2024	Paydown		17,454	17,454	12,785	13,176		85		85		13,260		4,194	4,194	98	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1		03/01/2024	Paydown		7,896	9,184	7,724			13		13		7,737		159	159	52	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		03/25/2024	Paydown		18,879	18,879	16,009	16,556		42		42		16,598		2,282	2,282	158	09/25/2047	1.A FM
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS		03/15/2024	Paydown		1,047,310	1,047,310	1,043,725	1,043,941		3,369		3,369		1,047,310				12,303	02/15/2035	1.G FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC SERIES 2019		01/30/2024	Paydown		60,000	60,000	58,606	59,135		865		865		60,000				967	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		03/15/2024	Paydown		333,457	333,457	333,452	333,446		11		11		333,457				1,762	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		03/05/2024	Paydown		88,219	88,219	88,217	88,217		2		2		88,219				386	11/05/2035	1.F FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA		03/15/2024	Paydown		246,564	246,564	246,563	246,559		4		4		246,564				2,951	05/15/2063	1.F FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP 5.150%		02/27/2024	Tax Free Exchange		962,479	1,000,000	960,830	962,313		166		166		962,479				18,883	10/15/2043	2.B FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP 5.000%		03/01/2024	Tax Free Exchange		5,090	5,000	5,338	5,098		(8)		(8)		5,090				250	03/01/2026	2.B FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP 4.200%		02/27/2024	Tax Free Exchange		12,899,476	15,000,000	12,832,050	12,892,450		7,026		7,026		12,899,476				252,000	10/03/2047	2.B FE
559080-AN-6	MAGELLAN MIDSTREAM PARTN 4.850% 02/01/		02/27/2024	Tax Free Exchange		287,926	250,000	290,898	288,071		(145)		(145)		287,926				6,938	02/01/2049	2.B FE
559080-AP-1	MAGELLAN MIDSTREAM PARTN 3.950% 03/01/		03/01/2024	Tax Free Exchange		1,614,274	1,500,000	1,622,801	1,614,735		(461)		(461)		1,614,274				59,250	03/01/2050	2.B FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		03/15/2024	Paydown		208,287	208,287	206,326	207,567		720		720		208,287				895	05/15/2043	1.G FE
571903-BJ-1	MARRIOTT INTERNATIONAL 5.000% 10/15/27		01/30/2024	BNP Paribas		251,453	250,000	247,820	248,344		33		33		248,377		3,076	3,076	3,681	10/15/2027	2.B FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		03/01/2024	Paydown		820	820	817	817						817		3	3	8	04/21/2034	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		02/01/2024	Paydown		4,966	4,966	2,542	2,649		7		7		2,656		2,310	2,310	36	07/25/2035	1.A FM
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		03/28/2024	Redemption 100.0000		29,424,389	29,424,389	29,423,881	29,423,969		11		11		29,423,980		410	410	357,769	12/31/2028	2.C PL
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		01/03/2024	Redemption 100.0000		596	596	708	699		1		1		700		(103)	(103)	20	01/01/2051	2.B FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A		03/20/2024	Paydown		879,399	879,399	879,335	879,331		68		68		879,399				11,559	03/20/2045	1.G FE
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,935,423	5,000,000	3,840,700	3,895,387		3,987		3,987		3,899,374		36,049	36,049	44,160	09/16/2036	2.A FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2024	Paydown				1,703	768		(16)		(16)		752		(752)	(752)	42	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2024	Paydown				2,592	1,402		(23)		(23)		1,379		(1,379)	(1,379)	60	03/15/2052	1.A FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202		03/01/2024	Paydown		295,092	295,092	290,464	290,776		4,316		4,316		295,092				3,306	08/25/2053	1.A
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		03/20/2024	Paydown		26,633	26,633	26,632	26,632						26,633				139	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2024	Paydown		18,816	18,816	18,816	18,815		1		1		18,816				131	11/25/2025	2.C FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		03/15/2024	Paydown		4,464	4,464	4,071	4,164		300		300		4,464				21	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		03/15/2024	Paydown		4,464	4,464	4,464	4,464						4,464				27	11/15/2046	2.B FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		03/01/2024	Paydown		60,064	60,064	52,060	52,278		18		18		52,296		7,767	7,767	364	07/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.339%		03/29/2024	Redemption 100.0000		68,683	68,683	67,983	68,095		29		29		68,354		328	328	1,053	07/31/2026	2.B PL
67115#-AD-9	OSP LAKESIDE INTERMEDIATE HOLD 12.430%		01/24/2024	Redemption 100.0000		2,222,222	2,222,222	2,222,222	2,222,222						2,222,222				(32,185)	07/31/2026	2.B Z
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		112,511	112,511	112,470	112,421		90		90		112,511				1,224	01/25/2063	1.C FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		24,060	24,060	24,060	24,044		16		16		24,060				239	07/25/2063	1.A FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		108,269	108,269	108,268	108,192		77		77		108,269				1,136	07/25/2063	1.C FE
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		03/15/2024	Redemption 100.0000		1,485,703	1,485,703	1,478,275	1,479,044		68		68		1,479,111		6,592	6,592	15,877	08/15/2032	1.F PL
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		03/15/2024	Redemption 100.0000		106,670	106,670	106,137	106,189		5		5		106,194		476	476	1,322	08/15/2032	2.B PL
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/01/2024	Paydown		44,126	44,126	44,125			1		1		44,126				272	12/25/2063	1.C FE
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/01/2024	Paydown		4,903	4,903	4,903							4,903				31	12/25/2063	1.F FE
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/01/2024	Paydown		3,779	3,779	3,779							3,779				20	12/25/2063	1.C FE
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM		03/28/2024	Paydown		2,082	2,082	2,050	2,044		38		38		2,082				23	09/25/2062	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/25/2024	Paydown		1,899	1,899	1,899							1,899				10	01/25/2064	1.A FE
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/25/2024	Paydown		1,187	1,187	1,187							1,187				6	01/25/2064	1.C FE
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/25/2024	Paydown		1,899	1,899	1,899							1,899				10	01/25/2064	1.F FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20		03/20/2024	Paydown		313	313	312	312						313				1	10/20/2050	1.C FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		115,243	115,243	115,241	115,167		76		76		115,243				1,271	06/25/2063	1.C FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		230,485	230,485	230,482	230,336		150		150		230,485				2,485	06/25/2063	1.A FE
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		181,963	181,963	181,081	(221,191)		1,953		1,953		181,963				(1,059)	03/25/2063	1.A FE
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		168,619	168,619	168,616	168,470		149		149		168,619				2,026	03/25/2063	1.C FE
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		03/01/2024	Paydown		10,615	10,615	10,452	10,458		157		157		10,615				131	03/25/2063	1.F FE
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		03/01/2024	Paydown		4,474	4,474	4,474							4,474				51	11/25/2063	1.F FE
681919-BA-3	OMNICOM GROUP INC 3.650% 11/01/24		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,941,566	4,000,000	3,862,120	3,978,578		1,606		1,606		3,980,184		(38,618)	(38,618)	33,661	11/01/2024	2.A FE
68235P-AE-8	ONE GAS INC SERIES WI 3.610% 02/01/24		02/01/2024	Maturity		100,000	100,000	99,795	99,997		3		3		100,000				1,805	02/01/2024	1.G FE
682680-AZ-6	ONEOK INC 4.450% 09/01/49		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,040,074	5,000,000	4,169,800	4,189,237		893		893		4,190,130		(150,056)	(150,056)	88,382	09/01/2049	2.B FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022-1 LLC 7.926%		02/22/2024	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				35,107	02/22/2035	1.C PL
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.326%		02/22/2024	Paydown		1,168,676	1,168,676	1,168,676	1,168,676						1,168,676				36,949	02/22/2035	2.C PL
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		03/01/2024	Paydown		252	252	257	256		(4)		(4)		252				1	10/25/2049	1.A
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		02/01/2024	Paydown		4,880	4,880	4,974	4,960		(80)		(80)		4,880				17	10/25/2049	1.D
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		03/01/2024	Paydown		5,662	5,662	5,662	5,658		4		4		5,662				61	08/25/2057	1.C FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITY 5.912% 06/		02/01/2024	Redemption 100.0000		(1,943)	(1,943)	(2,260)	(2,224)						(2,224)		281	281		06/15/2050	1.D FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		03/12/2024	Redemption 100.0000		993,867	993,867	993,867	993,867						993,867				15,474	10/26/2025	1.E PL
737679-DG-2	POTOMAC ELECTRIC POWER 3.600% 03/15/24		03/15/2024	Maturity		12,000	12,000	12,066	12,000						12,000				216	03/15/2024	1.F FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		03/11/2024	Various		86,508	86,508	86,508	86,508						86,508				430	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		03/20/2024	Paydown		196,665	196,665	196,665	196,665						196,665				1,395	12/22/2036	1.G FE
747262-AS-2	QVC INC 4.850% 04/01/24		03/28/2024	Call 100.0000		1,500,000	1,500,000	1,501,950	1,500,100		(95)		(95)		1,500,004		(4)	(4)	35,769	04/01/2024	4.B FE
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023		03/01/2024	Paydown		64,870	64,870	64,869	64,832		37		37		64,870				772	09/25/2043	1.A FE
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		02/01/2024	Paydown		1,902	5,173	4,107	4,135		2		2		4,136		(2,234)	(2,234)	39	06/25/2036	1.C FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		03/01/2024	Paydown		1,469	3,211	2,549	2,567		4		4		2,570		(1,102)	(1,102)	48	06/25/2036	1.D FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		02/01/2024	Paydown		3,142	8,545	6,784	6,831		3		3		6,833		(3,691)	(3,691)	64	06/25/2036	1.C FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		03/01/2024	Paydown		2,426	5,304	4,211	4,240		6		6		4,246		(1,820)	(1,820)	80	06/25/2036	1.D FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		11/25/2023	Paydown		4,668	7,302	5,416	5,440		(12)		(12)		5,428		(760)	(760)	37	01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		03/01/2024	Paydown		35,868	45,113	33,462	33,607		16		16		33,623		2,245	2,245	534	01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		01/17/2024	Paydown			2,504	1,857	1,870		(8)		(8)		1,862		(1,862)	(1,862)	13	01/25/2037	5.C FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		03/28/2024	Paydown		11,061	11,061	10,755	9,125		1,937		1,937		11,061				(638)	01/25/2052	1.A
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		03/01/2024	Paydown		32,155	36,645	28,726	29,027		27		27		29,054		3,100	3,100	333	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		12/01/2023	Paydown			6,470	5,382	5,422		(6)		(6)		5,416		(5,416)	(5,416)	(5)	07/25/2036	3.C FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		03/01/2024	Paydown		7,887	28,119	23,388	23,562		19		19		23,581		(15,694)	(15,694)	290	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		03/25/2024	Paydown		10,249	10,249	8,319	8,398		22		22		8,419		1,830	1,830	70	11/25/2036	1.A FM
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2024	Paydown		11,638	11,638	11,152	11,185		453		453		11,638				44	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2024	Paydown		3,879	3,879	3,829	3,832		47		47		3,879				18	01/25/2052	1.A
756109-BD-5	REALTY INCOME CORP 4.600% 02/06/24		02/06/2024	Maturity		2,000	2,000	2,141	2,000						2,000				46	02/06/2024	1.G FE
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06		03/25/2024	Paydown		2,817	3,788	2,618			189		189		2,807		10	10	31	01/25/2036	3.B FM
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		02/01/2024	Paydown			935	451	524		9		9		533		(533)	(533)	4	08/25/2036	4.B FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 7		03/25/2024	Paydown		35,200	35,200	33,883	34,325		(173)		(173)		34,151		1,049	1,049	439	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		03/01/2024	Paydown		336	9,987	6,894	7,032		15		15		7,047		(6,711)	(6,711)	97	09/25/2037	3.B FM
77879@-AB-0	ROTOLO CONSULTANTS INC 10.105% 12/20/2		12/29/2023	Redemption 100.0000		7,869	7,869	7,845	7,852		21		21		7,873		(4)	(4)		12/20/2026	3.A PL
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		01/25/2024	Paydown		13,750	13,750	13,750	13,750						13,750				179	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2		01/25/2024	Paydown		3,516	3,516	3,422	3,457		59		59		3,516				48	07/25/2052	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2		02/12/2024	GUGGENHEIM SECURITIES, LLC		5,031,445	5,000,000	5,000,000							5,000,000		31,445	31,445	5,351	01/25/2054	2.B FE
78432M-AA-3	SBL HOLDINGS LLC KS SERIES 144A 5.125%		01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,777,491	4,000,000	4,000,000	4,000,000						4,000,000		(222,509)	(222,509)	40,431	11/13/2026	2.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		03/15/2024	Paydown		23,400	23,400	20,095	20,862		2,538		2,538		23,400				95	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		03/15/2024	Paydown		3,900	3,900	3,935	3,923		(23)		(23)		3,900				22	06/15/2046	2.B FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1		01/01/2024	Call 0.0000			4,105,893	771,914	771,914						771,914				(771,914)	10/10/2025	5.B FE
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20		03/01/2024	Paydown		17,265	17,265	17,265	17,265		1		1		17,265				191	11/25/2053	1.G FE
81368N-AG-0	SECRETARIAT ADVISORS LLC 10.310% 12/13/		03/28/2024	Redemption 100.0000		540	540	537	538						538		2	2	14	12/13/2028	4.B PL
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		03/25/2024	Paydown		11,555	11,555	11,473	11,486		36		36		11,522		33	33	85	09/25/2034	1.A FM
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		03/01/2024	Paydown		724	724	702	709		16		16		724				3	06/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		02/01/2024	Paydown		179	179	174	175		4		4		179				1	06/25/2043	1.D
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		03/01/2024	Paydown		20,923	20,923	21,224	21,162		(239)		(239)		20,923				83	07/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		02/01/2024	Paydown		3,884	3,884	3,940	3,929		(44)		(44)		3,884				23	07/25/2043	1.D
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		03/01/2024	Paydown		2,363	2,363	2,383	2,378		(15)		(15)		2,363				14	02/25/2048	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		02/01/2024	Paydown		8,085	8,085	8,151	8,136		(52)		(52)		8,085				47	02/25/2048	1.D
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		01/30/2024	Paydown		1,750	1,750	1,754	1,752		(2)		(2)		1,750				12	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		01/30/2024	Paydown		4,750	4,750	4,751	4,751		(1)		(1)		4,750				40	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		01/25/2024	Paydown		13,375	13,375	13,356	13,362		13		13		13,375				130	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		01/25/2024	Paydown		1,750	1,750	1,685	1,704		46		46		1,750				10	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		01/25/2024	Paydown		5,625	5,625	5,625	5,625						5,625				44	01/25/2052	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		03/20/2024	Paydown		2,125	2,125	1,953	1,977		148		148		2,125				14	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		03/20/2024	Paydown		875	875	813	821		54		54		875				6	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		03/20/2024	Paydown		729	729	609	252		118		118		729				2	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		03/20/2024	Paydown		7,750	7,750	7,491	7,304		246		246		7,750				34	08/20/2051	2.B FE
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.750% 03/15/2		03/15/2024	Maturity		2,000	2,000	2,073	2,000						2,000				48	03/15/2024	2.A FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84857L-AA-9	SPIRE INC 3.543% 02/27/24		02/27/2024	Maturity		100,000	100,000	96,477	99,888		112		112		100,000				1,772	02/27/2024	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		02/15/2024	Redemption 100.0000		3,625	3,625	3,290	3,357		5		5		3,363		262	262	61	08/15/2031	1.G FE
84953#-AA-5	CENTRIC COMMERCIAL FUNDING II 11.069% 1		02/06/2024	Redemption 100.0000		15,864,792	15,864,792	15,864,792	15,864,792						15,864,792				124,141	10/05/2025	1.F PL
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		03/20/2024	Paydown		875	875	809	810		65		65		875				4	06/20/2051	1.A FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		03/20/2024	Paydown		2,813	2,813	2,812	2,812						2,813				32	06/20/2053	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		03/20/2024	Paydown		3,438	3,438	3,418	3,435		3		3		3,438				24	04/20/2045	1.C FE
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		03/01/2024	Paydown		13,220	13,220	12,120	12,165		1,055		1,055		13,220				119	01/25/2035	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		03/25/2024	Paydown		5,594	5,594	4,391	5,282		269		269		5,552		42	42	30	01/25/2037	1.A FM
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		01/20/2024	Paydown		108,854	108,854	108,831	108,826		29		29		108,854				2,651	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		03/30/2024	Paydown		161,685	161,685	161,676	161,674		11		11		161,685				1,609	06/30/2054	1.G FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		02/20/2024	Paydown		205,689	205,689	205,630	205,641		48		48		205,689				2,921	11/20/2048	1.F FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		01/17/2024	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				8,600	04/23/2025	2.B Z
87289B-AA-2	TCP DLF VIII 2018 CLO 7.021% 02/28/30		03/28/2024	Paydown		614,076	614,076	614,077	614,077		(1)		(1)		614,076				10,961	02/28/2030	1.A FE
883203-BU-4	TEXTRON INC 4.300% 03/01/24		03/01/2024	Various		872,000	872,000	879,456	872,000						872,000				18,748	03/01/2024	2.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		03/28/2024	Paydown		(56,759)	(56,759)	(56,183)	(56,841)		81		81		(56,759)				(5,805)	11/25/2048	1.A
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		02/01/2024	Paydown		16,435	16,435	16,268	16,383		52		52		16,435				927	11/25/2048	1.D
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%		03/01/2024	Paydown		78,141	78,141	78,140	78,132		9		9		78,141				995	10/25/2063	1.A FE
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		03/01/2024	Paydown		15,300	15,300	15,299							15,300				121	01/25/2064	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		01/30/2024	DIRECT FUNDING				(424)	(29,877)		(1,657)		(1,657)		(424)		424	424	(958,661)	08/25/2030	2.C Z
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		01/01/2024	Redemption 100.0000		519,106	519,106	516,516	490,568		(104)		(104)		516,585		2,521	2,521	15,016	08/25/2030	1.G PL
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		01/30/2024	Redemption 100.0000		(522,804)	(522,804)	(522,979)	(564,057)		(438)		(438)		(522,977)		173	173	(899,405)	08/25/2030	2.C Z
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		01/30/2024	DIRECT FUNDING				4,966	4,966						4,966		(4,966)	(4,966)	(1,273,770)	08/25/2030	2.C Z
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		01/30/2024	Redemption 0.0000				2,390	2,390						2,390		(2,390)	(2,390)		08/25/2030	2.C Z
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021		03/20/2024	Paydown		21,250	21,250	17,747	17,910		3,340		3,340		21,250				66	03/20/2046	1.F FE
907818-DV-7	UNION PACIFIC CORP 3.750% 03/15/24		03/15/2024	Maturity		2,000,000	2,000,000	1,971,200	1,994,528		5,472		5,472		2,000,000				37,500	03/15/2024	1.G FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		03/01/2024	Redemption 100.0000		25	25	24	24						24					03/01/2030	1.E FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		02/15/2024	Redemption 100.0000		18,698	18,698	19,516	18,877		(14)		(14)		18,863		(166)	(166)	402	08/15/2025	2.C FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.		01/15/2024	Redemption 100.0000		96,025	96,025	96,255	96,159		(1)		(1)		96,158		(133)	(133)	1,410	04/15/2029	1.E FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		01/08/2024	Redemption 100.0000		26	26	25	26						26		1	1	12	07/07/2028	2.C FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		03/01/2024	Redemption 100.0000		25	25	24	24						24					03/01/2030	2.B FE
90932Q-AA-4	UNITED AIRLINES INC 3.750% 09/03/26		03/03/2024	Redemption 100.0000		38,026	38,026	37,402	37,755		21		21		37,776		250	250	713	09/03/2026	1.F FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/20/2024	Paydown		10,778	10,778	10,778	10,778						10,778				90	04/20/2028	1.D FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		02/20/2024	Paydown		25,020	25,020	25,020	25,020						25,020				105	04/20/2028	2.A FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/01/2024	Paydown		5,873	5,873	5,873	5,873						5,873				51	03/20/2028	1.C FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		02/01/2024	Paydown		12,405	12,405	12,405	12,405						12,405				55	03/20/2028	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91857#-AA-7	VCM A320 4.000% 03/31/24		02/29/2024	Redemption 100.0000		10,699,859	10,699,859	10,699,859	10,699,859						10,699,859				77,871	03/31/2024	2.B FE
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		03/01/2024	Paydown		145,172	145,172	140,998	141,861		3,311		3,311		145,172				1,219	07/25/2059	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		03/01/2024	Paydown		229,979	229,979	229,977	229,823		156		156		229,979				2,297	03/25/2068	1.A FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		03/01/2024	Paydown		57,803	57,803	57,803	57,761		43		43		57,803				690	03/25/2068	1.C FE
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3		03/01/2024	Paydown		39,306	39,306	38,781	38,794		513		513		39,306				492	03/25/2068	1.F FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		03/01/2024	Paydown		104,152	104,152	104,151	104,087		65		65		104,152				1,016	05/25/2027	1.C FE
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1		03/01/2024	Paydown		8,798	8,798	8,798							8,798				69	01/25/2069	1.F FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		01/27/2024	Redemption 100.0000		15,929	15,929	15,929	15,929						15,929				(1)	10/14/2049	1.F PL
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		03/25/2024	Paydown		1,650	1,650	1,425	1,446		3		3		1,448		201	201	16	07/25/2044	1.A FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		03/01/2024	Paydown		17,207	17,198	14,412	14,563		16		16		14,579		2,628	2,628	99	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		03/01/2024	Paydown		4,526	4,733	4,025	4,034		2		2		4,035		491	491	30	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		03/01/2024	Paydown		44,784	44,784	40,174	40,386		25		25		40,411		4,373	4,373	409	03/25/2035	1.A FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		03/25/2024	Paydown		150,818	150,818	130,757	131,946		(63)		(63)		131,883		18,935	18,935	1,547	01/25/2045	4.A FM
93934F-DF-6	WAMU MORTGAGE PASS THROUGH SERIES 2005-8		03/01/2024	Paydown		314	2,541	1,906	1,895		4		4		1,899		(1,585)	(1,585)	37	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2024	Paydown		1,554	1,554	1,003	1,021		1		1		1,022		531	531	4	10/25/2036	4.C FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2024	Paydown		1,864	1,864	1,474	1,404		1		1		1,405		459	459	5	10/25/2036	5.B FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		03/01/2024	Paydown		1,635	1,635	986	460	561	(2)		559		1,018		617	617	4	09/25/2036	1.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		03/01/2024	Paydown		1,887	1,887	889	891		(2)		(2)		889		997	997	4	09/25/2036	5.A FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.		03/15/2024	Paydown		21,938	21,938	21,201	21,533		406		406		21,938				102	09/15/2044	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		03/10/2024	Redemption 100.0000		65,649	65,649	65,649	65,649						65,649				728	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		03/01/2024	Paydown		1,216	1,216	1,227	1,224						1,224		(9)	(9)	8	10/25/2049	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		02/01/2024	Paydown		543	543	548	547						547		(4)	(4)	3	10/25/2049	1.D
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		03/01/2024	Paydown		6,642	6,642	6,388	6,434		209		209		6,642				28	07/25/2047	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		02/01/2024	Paydown		832	832	801	806		26		26		832				5	07/25/2047	1.D
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		03/01/2024	Paydown				1,874	869		(22)		(22)		847		(847)	(847)	52	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		03/15/2024	Paydown		1,250	1,250	1,207	1,215		36		36		1,250				9	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		03/15/2024	Paydown		11,992	11,992	11,964	11,614		28		28		11,992				136	03/15/2052	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		03/15/2024	Paydown		78,388	78,388	59,215	62,098		16,291		16,291		78,388				429	05/15/2046	1.F FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2024	Paydown		164	164	166	165		(1)		(1)		164				1	06/20/2044	1.A
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		02/01/2024	Paydown		82	82	83	83		(1)		(1)		82					06/20/2044	1.D
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2024	Paydown		55	55	56	55						55					09/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		02/01/2024	Paydown		25	25	25	25						25					09/20/2044	1.D
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2024	Paydown		102	102	103	103		(1)		(1)		102				1	11/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		02/01/2024	Paydown		53	53	54	54						53					11/20/2044	1.D
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		03/01/2024	Paydown		121	121	124	123		(1)		(1)		121				1	01/20/2045	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		02/01/2024	Paydown		60	60	62	61		(1)		(1)		60					01/20/2045	1.D
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		01/30/2024	Paydown		3,883	3,883	3,616	3,650		233		233		3,883				31	07/30/2051	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 8.050% 04/30/30		03/05/2024	Redemption 100.0000		87,930	87,930	87,930	87,930						87,930				2,412	04/30/2030	2.A PL
BES2EF-5L-5	SR CLO III WH FUNDING 8.000% 08/13/24		01/23/2024	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				698,269	08/13/2024	3.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.750% 12/22/28		03/22/2024	Redemption 100.0000		841,463	841,463	841,463	538,277						841,463				11,414	12/22/2028	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BES2VV-MV-0	ASP MCS ACQUISITION CORP 11.591% 10/20/		03/29/2024	Redemption 100.0000		168	168	2,857	492		(63)		(63)		429		(262)	(262)	5	10/20/2025	5.B GI
BES2WE-C2-2	APT OPCO 11.842% 12/28/26		01/30/2024	RESERVOIRP RESERVOIR PORTFOL					2		8		8		10		(10)	(10)	(5,237)	12/28/2026	2.B Z
BES2WE-C2-2	APT OPCO 11.842% 12/28/26		09/29/2023	Redemption 100.0000		12,381	12,381	12,257	12,278		(6)		(6)		12,273		108	108		12/28/2026	2.B Z
BES31D-T9-3	IFP HOLDINGS INC 10.581% 10/03/28		01/30/2024	WFGAIMWFXP -Whitney funding LL																10/03/2028	2.B Z
BES31D-T9-3	IFP HOLDINGS INC 10.581% 10/03/28		09/29/2023	Redemption 100.0000		4,250	4,250	4,250	4,250						4,250					10/03/2028	2.B Z
BES32W-30-7	TA WEG HOLDINGS LLC 11.592% 10/02/27		01/30/2024	Various		1,941,723	2,000,000	1,978,089	(3,221,902)		715		715		1,978,188		(36,465)	(36,465)	28,189	10/02/2027	2.B Z
BES32W-30-7	TA WEG HOLDINGS LLC 11.592% 10/02/27		01/30/2024	Redemption 0.0000																10/02/2027	2.B Z
BES34C-ZC-8	CHOREO BUYER LLC 10.842% 02/18/28		01/30/2024	WFGAIMWFXP -Whitney funding LL															(130,509)	02/18/2028	2.B Z
BES34C-ZC-8	CHOREO BUYER LLC 10.842% 02/18/28		09/29/2023	Redemption 100.0000		16,948	16,948	16,948	16,948						16,948					02/18/2028	2.B Z
BES38G-FT-0	CHOREO BUYER LLC 10.676% 02/18/28		03/20/2024	Redemption 100.0000		7,973,333	7,973,333	7,973,333							7,973,333				22,451	02/18/2028	2.B Z
BES3BF-06-4	KWOR ACQUISITION INC 10.580% 12/22/28		01/30/2024	WFGAIMWFXP -Whitney funding LL																12/22/2028	2.B Z
BES3BF-06-4	KWOR ACQUISITION INC 10.580% 12/22/28		10/02/2023	Redemption 100.0000		1,534	1,534	1,534	1,534						1,534					12/22/2028	2.B Z
BES3EF-AH-6	GC WAVES HOLDINGS INC 11.327% 08/11/28		03/29/2024	Redemption 100.0000		1,300	1,300	1,287	1,288						1,288		12	12	31	08/11/2028	5.B GI
BES3MY-BX-0	CORRAGH FINANCE DESIGANTED AC 7.900%		03/27/2024	Redemption 100.0000		450,398	450,398	450,398	286,637						450,398				6,000	06/23/2028	2.A Z
BES3N0-AF-3	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28		12/29/2023	Paydown		1,517,776	1,517,776	1,517,775	1,517,768		8		8		1,517,776				2,766	07/21/2028	1.C Z
BES3N0-AF-3	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28		03/15/2024	Paydown		3,573,246	3,573,246	3,573,244	3,573,228		18		18		3,573,246				38,601	07/21/2028	1.C Z
BES3N7-8S-3	706 MISSION STREET CO LLC 6.000% 03/01		03/21/2024	BRADFORD ALLEN FUNDING COMPANY		1,463,665											1,463,665	1,463,665		03/01/2048	1.F Z
BES3P5-S8-7	ACS AERO 4 LLC 8.727% 11/17/29		03/15/2024	Redemption 100.0000		277,708	277,708	275,625			29		29		275,653		2,054	2,054	1,442	11/17/2029	2.B Z
BES3PS-V7-5	SMARTRONIX INC 13.500% 11/23/28		03/28/2024	Redemption 100.0000		720,517	720,517	720,517							720,517					11/23/2028	2.B Z
BES3RX-PP-9	AG TWIN BROOK CAPITAL INCOME F 7.780%		03/27/2024	Various		3,000,000	3,000,000	3,000,000							3,000,000					03/19/2029	2.B Z
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 10.441%		03/30/2024	Redemption 100.0000		253	253	253	253						253				6	10/05/2027	4.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 9.695% 05/25		03/29/2024	Redemption 100.0000		3,116	3,116	3,085	3,098		1		1		3,099		17	17	78	05/25/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.695% 05/25		03/29/2024	Redemption 100.0000		634	634	627	629						629		5	5	16	05/25/2028	3.C FE
BGH77G-0R-9	BLUE RIBBON LLC USA 11.443% 05/08/28		02/13/2024	Redemption 100.0000		25,000	25,000	24,375	24,551		9		9		24,560		440	440	(13)	05/08/2028	4.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 10.332% 06/23/2		03/28/2024	Redemption 100.0000		2,500	2,500	2,488	2,491						2,491		9	9	65	06/23/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 11.184% 10/08/28		03/28/2024	Redemption 100.0000		625	625	616	618						618		7	7	12	10/08/2028	4.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE DELAWARE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC 10.441% 10/18		03/31/2024	Redemption 100.0000		5,000	5,000	4,900	5,148		(37)		(37)		5,112		(112)	(112)	131	10/18/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER INTERNATIONAL LL 10.441%		03/26/2024	Redemption 100.0000		2,500	2,500	2,475	2,481		1		1		2,481		19	19	66	10/26/2028	4.B FE
BGH7JQ-MX-7	FR REFUEL LLC 10.191% 11/02/28		03/28/2024	Redemption 100.0000		2,094	2,094	2,076	2,125		(1)		(1)		2,124		(30)	(30)	54	11/02/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 9.579% 12		01/31/2024	Redemption 100.0000		1,875	1,875	1,856	1,860						1,861		14	14	16	12/09/2028	4.C FE
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC 10.321% 12/29/		03/28/2024	Redemption 100.0000		85	85	85	85						85				2	12/29/2028	4.B PL
BGH7NR-Y4-1	FERTITTA ENTERTAINMENT LLC 9.308% 01/2		03/27/2024	Redemption 100.0000		1,845	1,845	1,841							1,841		4	4		01/27/2029	4.B FE
G2435*-AA-2	CORRAGH FINANCE DESIGANTED AC 6.500%		02/15/2024	Redemption 100.0000		1,522,321	1,522,321	1,522,321	1,522,321						1,522,321				12,924	10/31/2029	2.A Z
G2435*-AA-2	CORRAGH FINANCE DESIGANTED AC 6.500%		03/15/2024	Redemption 100.0000		770,842	770,842	770,842	770,842						770,842				12,870	10/31/2029	2.A PL
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		03/15/2024	Redemption 100.0000		1,740,960	1,740,960	1,740,960	1,740,960						1,740,960				11,981	12/31/2026	1.G PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		02/20/2024	Redemption 100.0000		1,329,446	1,329,446	1,329,446	1,329,446						1,329,446				15,955	12/12/2027	2.A Z
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		03/20/2024	Redemption 100.0000		785,352	785,352	785,352	785,352						785,352				17,473	12/12/2027	2.A PL
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		03/15/2024	Redemption 100.0000		26,391,157	26,391,157	26,391,157	26,391,157						26,391,157				102,391	01/13/2026	2.B PL
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%		01/16/2024	Redemption 100.0000		700,530	700,530	700,530	700,530						700,530				7,005	07/28/2031	1.G PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%		01/16/2024	Redemption 100.0000		210,940	210,940	210,940	210,940						210,940				3,032	07/28/2031	2.B PL
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		02/20/2024	Redemption 100.0000		337,440	337,440	337,440	337,440						337,440				2,317	04/30/2027	2.B Z
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		03/20/2024	Redemption 100.0000		167,141	167,141	167,141	167,141						167,141				2,377	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%		02/06/2024	Redemption 100.0000		180,669	180,669	180,669	180,669						180,669				1,811	10/30/2029	2.A Z
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%		03/04/2024	Redemption 100.0000		109,564	109,564	109,564	109,564						109,564				2,168	10/30/2029	2.A PL
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		02/15/2024	Redemption 100.0000		303,419	303,419	303,419	303,419						303,419				2,099	12/30/2026	3.A Z
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		03/15/2024	Redemption 100.0000		156,170	156,170	156,170	156,170						156,170				2,091	12/30/2026	3.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.187% 05/15/30		03/15/2024	Redemption 100.0000		418,262	418,262	418,261	418,263						418,263		(1)	(1)	4,298	05/15/2030	2.A PL
G9531@-AA-8	PICP PROJECT SPRINT INTER II L 6.500%		03/15/2024	Redemption 100.0000		466,848	466,848	466,848	466,848						466,848				5,207	03/31/2029	2.C PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 03/3		02/15/2024	Redemption 100.0000		308,281	308,281	308,281	308,281						308,281				3,166	03/31/2031	2.C Z
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 03/3		03/15/2024	Redemption 100.0000		116,631	116,631	116,631	116,631						116,631				2,283	03/31/2031	2.C PL
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 5.842%		03/24/2024	Paydown		119,329	119,329	113,245	116,757		4,512		4,512	(3,489)	119,329	1,549		1,549	684	12/24/2056	1.E 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
009090-AA-9	AIR CANADA 2015 1A PTT SERIES 144A 3.6	A	03/15/2024	Redemption 100.0000		303,077	303,077	280,346	283,752		1,341		1,341		285,093		17,984	17,984	5,455	03/15/2027	1.F FE
69356J-AJ-2	PG RECEIVABLES FINANCE LP SERIES 2020 1	A	01/20/2024	Paydown		3,350,000	3,350,000	3,316,669	3,338,560		11,440		11,440		3,350,000				13,135	07/20/2025	1.F FE
00774M-AN-5	AERCAP IRELAND CAP GLOBA 6.500% 07/15/	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		5,064,690	5,000,000	5,056,550	5,036,225		(1,516)		(1,516)		5,034,709		29,981	29,981	170,625	07/15/2025	2.B FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	02/17/2024	Redemption 100.0000		141,075	141,075	137,511	138,245		(148)		(148)		138,097		2,978	2,978	86	05/14/2031	1.D PL
03331G-AL-2	ANCHORAGE CAPITAL CLO LTD SERIES 2022 24	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,519,203	3,562,500	3,559,236	3,562,303		97		97		3,562,400		(43,197)	(43,197)	105,465	04/15/2034	2.C FE
04686J-AD-3	ATHENE HOLDING LTD 3.950% 05/25/51	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		2,542,155	3,500,000	3,013,048	3,013,980		391		391		3,014,370		(472,216)	(472,216)	22,658	05/25/2051	2.A FE
05071T-AA-7	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	03/18/2024	Paydown		5,773,244	5,773,244	5,773,148	5,773,218		26		26		5,773,244				72,167	10/22/2029	1.C FE
05071T-AC-3	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,973,002	4,000,000	4,000,000	4,000,000						4,000,000		(26,998)	(26,998)	99,422	10/22/2029	1.F FE
05071T-AC-3	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	03/18/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				234,898	10/22/2029	1.F FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	C	01/06/2024	Paydown		269,086	269,086	268,985	269,040		46		46		269,086				2,355	01/05/2030	1.G FE
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	D	03/15/2024	Redemption 100.0000		482,262	482,262	373,029	409,975		1,439		1,439		411,414		70,848	70,848	2,306	01/15/2029	4.C
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	01/09/2024	Paydown		42,081	42,081	42,081	42,081						42,081				440	04/07/2028	1.G FE
109487-AA-6	BRIGHTWOOD CAP MM CLO 19-1A-A1 SERIES 20	D	01/16/2024	Paydown		423,495	423,495	377,122	395,880		27,614		27,614		423,495				8,123	01/15/2031	1.A FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	D	03/15/2024	Paydown		42,791	42,791	41,762	42,823		(32)		(32)		42,791				361	02/15/2038	1.A FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	02/26/2024	Paydown		3,099,426	3,099,426	2,789,793	2,973,144		126,282		126,282		3,099,426				67,404	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	03/25/2024	Paydown		138,125	138,125	138,094	138,106		19		19		138,125				511	09/25/2045	1.F FE
22546Q-AP-2	CREDIT SUISSE NEW YORK 3.625% 09/09/24	C	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		1,480,241	1,500,000	1,479,690	1,497,529		224		224		1,497,753		(17,513)	(17,513)	20,391	09/09/2024	1.E FE
25256L-AG-6	DIAMOND CLO 2018-1 SERIES 2018-1A CLASS	D	01/22/2024	Paydown		405,472	405,472	395,531	403,360		2,112		2,112		405,472				9,607	07/22/2030	1.A FE
25256M-AA-7	DIAMOND CLO 2018-1 LLC SERIES 2018-1A CL	D	01/22/2024	Paydown		59,221	59,221	58,627	59,017		204		204		59,221				1,972	07/22/2030	3.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	02/15/2024	Paydown		829,853	829,853	761,035	807,423		22,431		22,431		829,853				13,703	11/15/2028	1.A FE
29002A-AJ-3	ELMWOOD CLO 20 LTD SERIES 2022 7A CLASS	D	02/08/2024	Call 100.0000		3,550,000	3,550,000	3,538,216	3,538,580		97		97		3,538,677		11,323	11,323	117,882	10/17/2034	2.C FE
30259A-AA-0	FDF LTD SERIES 2017 3A CLASS A1 144A 3	D	01/25/2024	Paydown		1,018,591	1,018,591	988,720	991,501		27,090		27,090		1,018,591				19,863	01/25/2036	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	03/15/2024	Paydown		7,116	7,116	7,118	7,116		(1)		(1)		7,116				53	09/15/2039	2.B FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D	03/31/2024	Redemption 100.0000		17,340	17,340	17,340	17,340						17,340				255	09/30/2040	1.C FE
38176K-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D	01/17/2024	Call 100.0000		2,000,000	2,000,000	2,008,475	2,006,229		47		47		2,006,275		(6,275)	(6,275)	46,366	04/20/2031	1.F FE
38176P-AG-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		3,901,168	3,900,000	3,900,000	3,900,000						3,900,000		1,168	1,168	77,918	06/21/2031	1.F FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	D	01/30/2024	Paydown		485,795	485,795	445,620	452,033		33,762		33,762		485,795				3,545	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	01/20/2024	Paydown		3,040,012	3,040,012	3,040,012	3,040,012						3,040,012				31,190	01/21/2034	2.C FE
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT SERIES 14A	D	03/08/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				314,469	04/18/2030	1.F FE
46603V-AD-7	IVY HILL MIDDLE MARKET CREDIT SERIES 14A	D	03/08/2024	Paydown		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				268,393	04/18/2030	2.C FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	03/15/2024	Paydown		17,005	17,005	16,319	16,689		316		316		17,005				112	04/15/2044	2.A FE
48256E-AL-3	KKR FINANCIAL CLO LTD SERIES 48A CLASS D	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,936,196	5,000,000	5,000,000	5,000,000						5,000,000		(63,805)	(63,805)	92,000	10/20/2036	2.C FE
53946J-AE-4	LOANCORE 2019 CRE2 ISSUER LT SERIES 2019	D	01/15/2024	Paydown		51,925	51,925	50,643	51,925						51,925				316	05/15/2036	1.A FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	03/20/2024	Paydown		117,149	117,149	116,578	116,663		486		486		117,149				716	06/20/2047	1.F FE
55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D	01/18/2024	Paydown		145,334	145,334	136,614	140,261		5,073		5,073		145,334				2,610	07/18/2030	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	01/15/2024	Paydown		173,811	173,811	155,126	165,434		8,377		8,377		173,811				2,845	04/15/2029	1.A FE
59801T-AE-3	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D	01/19/2024	Paydown		165,308	165,308	165,553	165,263		45		45		165,308				3,489	10/19/2028	1.A FE
59801T-AG-8	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D	01/19/2024	Paydown		4,331,306	4,331,306	4,348,662	4,342,441		(11,135)		(11,135)		4,331,306				101,374	10/19/2028	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	03/20/2024	Paydown		87,728	87,728	87,305	87,371		357		357		87,728				517	06/20/2047	1.F FE
60687Y-AA-7	MIZUHO FINANCIAL GROUP SERIES 144A 4.3	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		1,220,239	1,250,000	1,253,288	1,250,920		(31)		(31)		1,250,889		(30,650)	(30,650)	14,208	10/20/2025	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
640977-AJ-3	NEUBERGER BERMAN LOAN ADVIS SERIES 2023	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,768,609	4,875,000	4,875,000	4,875,000						4,875,000		(106,391)	(106,391)	107,656	10/25/2037	1.F FE
64754W-AG-8	NEW MOUNTAIN CLO LTD SERIES CLO 5A CLASS	D	03/28/2024	Various		2,999,565	3,000,000	3,000,000							3,000,000		(435)	(435)	9,968	04/20/2036	2.C FE
65120F-AB-0	NEWCREST FINANCE PTY LTD SERIES 144A 5	D	12/08/2023	Tax Free Exchange		131,914	100,000	134,738	131,899		14		14		131,914				787	11/15/2041	2.B FE
65120F-AE-4	NEWCREST FINANCE PTY LTD SERIES 144A 4	D	12/08/2023	Tax Free Exchange		4,798,457	4,900,000	4,795,414	4,798,476		(20)		(20)		4,798,457				30,625	05/13/2050	2.B FE
66858H-AW-6	NORTHWOODS CAPITAL LTD SERIES 2020 22A C	D	03/01/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				139,370	09/01/2031	2.B FE
67402C-BA-3	OAKTREE CLO LTD SERIES 2019 4A CLASS D2R	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		4,758,322	4,687,500	4,687,500	4,687,500						4,687,500		70,822	70,822	122,822	10/20/2032	2.C FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	B	03/22/2024	Redemption 100.0000		1,217,956	1,217,956	1,271,157	1,224,812					46,345	1,217,956	(53,201)		(53,201)	19,310	11/30/2025	2.C Z
67579C-AL-7	OCTAGON 71 LTD SERIES 2024 1A CLASS D2 1	D	03/26/2024	Various		3,000,000	3,000,000	3,000,000							3,000,000					04/18/2037	2.B Z
80283L-AJ-2	SANTANDER UK PLC 4.000% 03/13/24	D	03/13/2024	Various		1,300,000	1,300,000	1,307,834	1,300,305		(305)		(305)		1,300,000				26,000	03/13/2024	1.E FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C	03/15/2024	Paydown		27,399	27,399	20,177	20,177						20,177		7,222	7,222	155	03/15/2040	3.B FE
82811R-AQ-0	SILVER ROCK CLO LTD SERIES 2020 1A CLASS	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		2,875,108	2,875,000	2,875,000	2,875,000						2,875,000		108	108	61,248	10/20/2033	2.C FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	01/20/2024	Paydown		1,948,304	1,948,304	1,935,808	1,940,716		7,588		7,588		1,948,304				10,959	01/20/2035	2.C FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	03/15/2024	Paydown		3,390	3,390	3,123	3,266		124		124		3,390				23	05/15/2043	2.A FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	03/15/2024	Paydown		7,161	7,161	6,355	6,757		405		405		7,161				51	12/15/2044	2.A FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	C	03/01/2024	Paydown		67,226	67,226	67,214	67,181		45		45		67,226				301	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	C	03/20/2024	Paydown		110,155	110,155	108,611	108,766		1,389		1,389		110,155				385	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021	D	03/20/2024	Paydown		12,000	12,000	10,271	10,386		1,614		1,614		12,000				45	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	C	03/20/2024	Paydown		5,333	5,333	4,581			752		752		5,333				13	08/20/2046	1.F FE
89642F-AL-7	TRINITAS CLO LTD SERIES 2022 19A CLASS D	D	01/24/2024	DAGAIMDAXP - DLAC GA - G1001 -		1,744,390	1,750,000	1,750,000	1,750,000						1,750,000		(5,610)	(5,610)	51,398	04/20/2034	2.C FE
92857W-BH-2	VODAFONE GROUP PLC 3.750% 01/16/24	D	01/16/2024	Maturity		587,000	587,000	578,348	586,926		74		74		587,000				11,006	01/16/2024	2.B FE
92857W-BK-5	VODAFONE GROUP PLC 4.375% 05/30/28	D	01/30/2024	Deutschebank Securities		46,687	47,000	45,488	46,221		13		13		46,234		452	452	343	05/30/2028	2.B FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 5.915% 02/2	B	02/20/2024	Paydown		45,115	45,115	46,898	46,376		21		21	702	45,115	(1,983)		(1,983)	692	02/20/2030	3.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 5.848%	B	03/25/2024	Paydown		36,965	36,965	37,458	37,680		(24)		(24)	(269)	36,965	(423)		(423)	236	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA_20-1A 6.639% 12/20/29	B	03/20/2024	Paydown		5,671	5,671	5,746	5,683					63	5,671	(75)		(75)	94	12/20/2029	1.G FE
BES20L-K5-5	PEARL FINANCE 2020 DAC 7.865% 11/17/32	B	02/20/2024	Paydown		804,358	804,358	754,530	794,435		31,186		31,186	(37,617)	804,358	16,354		16,354	16,685	11/17/2032	2.C FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 7.687% 08/17	B	02/17/2024	Paydown		440,417	440,417	485,313	445,736					39,577	440,417	(44,896)		(44,896)	8,304	08/17/2031	2.C FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 3.945%	B	02/26/2024	Paydown		114,929	114,929	116,430	114,535		3,162		3,162	2,001	114,929	(4,769)		(4,769)	1,730	11/25/2060	1.G FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 4.120% 12/15/	B	03/15/2024	Paydown		47,761	47,761	46,081	46,618		2,033		2,033	1,437	47,761	(2,327)		(2,327)	496	12/15/2043	1.B FE
G15632-AP-0	SKY PLC 3.750% 09/16/24	C	01/26/2024	Tax Free Exchange		199,839	200,000	198,604	199,822		17		17		199,839				2,708	09/16/2024	1.G FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	D	03/31/2024	Various		313,792	313,792	305,035	306,874		(769)		(769)		306,105		7,687	7,687	4,488	09/30/2045	1.D PL
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	03/12/2024	Paydown		11,689	11,689	12,144	11,916		202		202	308	11,689	(737)		(737)	140	04/12/2051	1.D FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	03/11/2024	Paydown		65,046	65,046	68,123	66,671		627		627	1,722	65,046	(3,974)		(3,974)	740	02/10/2051	1.C FE
Z94A7P-Y9-9	PEPPER RESIDENTIAL SECURITIES 8.595% 1	B	03/18/2024	Paydown		65,926	65,926	65,357	68,938					(3,581)	66,123	767	(197)	570	921	11/18/2060	1.F FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.595% 01/21	B	02/29/2024	Paydown		34,841	34,841	37,023	48,035		(5,314)		(5,314)	(6,270)	34,841	(1,609)		(1,609)	(20,275)	01/21/2052	1.F Z
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.595% 01/21	B	03/21/2024	Paydown		77,044	77,044	86,698	80,704		(1,012)		(1,012)	5,666	77,044	(8,314)		(8,314)	201	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 8.045% 0	B	03/17/2024	Paydown		31,531	31,531	31,825	(31,318)		(253)		(253)	(301)	31,531	(146)		(146)	(173)	04/17/2062	1.G FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 8.045% 0	B	01/17/2024	Redemption 100.0000		(6,761)	(6,761)	(6,975)	(6,784)					(191)	(6,784)	191	23	214		04/17/2062	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.495% 0	B	03/17/2024	Paydown		220,836	220,836	223,653	(149,296)		(5,194)		(5,194)	(1,254)	220,836	396		396	1,190	04/17/2062	2.C FE
Z951D9-12-8	RESIMAC PREMIER SERIES RESI 10.495% 02/	B	03/07/2024	Paydown		225,202	225,202	229,244			(2,270)		(2,270)		225,202	(1,773)		(1,773)	6,861	02/07/2052	2.B FE
Z957VY-E0-0	NEWDAY FUNDING PLC NDFT 21 1X 8.089% 0	B	03/15/2024	Paydown		3,417,873	3,417,873	3,338,738	3,404,428		10,455		10,455	(55,992)	3,417,873	58,982		58,982	60,110	03/15/2029	1.F FE
Z95CRB-NH-7	AGORA SECURITIES UK 2021 DAC A 8.249%	B	01/22/2024	Paydown																07/22/2031	2.B FE
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES_21 1 5.842%	B	03/27/2024	Paydown		83,685	83,685	88,485	84,192		1,309		1,309	4,313	83,685	(6,129)		(6,129)	775	09/27/2075	1.F FE
Z95HDZ-UL-1	VERMILION TRUST VERMI 20-1 8.095% 12/1	B	03/14/2024	Paydown		455,000	455,000	449,250	470,193		(667)		(667)	(20,950)	455,000	6,423		6,423	9,162	12/14/2058	1.F FE
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 9.301% 0	B	03/25/2024	Paydown		103,337	103,337	100,133	106,651		1,172		1,172	(6,515)	103,337	2,030		2,030	1,458	04/23/2063	3.B FE
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 8.445%	B	03/15/2024	Paydown		252,044	252,044	243,916	257,423		3,454		3,454	(13,372)	252,044	4,539		4,539	3,634	09/15/2030	3.A FE
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 6.537%	B	03/11/2024	Paydown		75,484	75,482	74,130	78,184		(288)		(288)	(4,061)	75,482	1,647		1,647	953	01/11/2034	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						475,178,472	486,596,893	475,308,822	435,985,211	(1,329)	604,553		603,224	(51,728)	478,026,902	(37,478)	(2,057,650)	(2,095,128)	3,186,585	XXX	XXX
857477-AQ-6	STATE STREET CORP 9.243% Perpet.		03/15/2024	Call 100.0000		100,000	100,000	100,000	100,200	(200)			(200)		100,000				2,336	01/01/9999	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						100,000	100,000	100,000	100,200	(200)			(200)		100,000				2,336	XXX	XXX
2509999997. Total - Bonds - Part 4						526,487,416	537,988,707	526,764,206	465,202,898	(1,529)	580,421		578,892	(51,728)	529,360,703	(37,478)	(2,082,507)	(2,119,985)	3,521,688	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						526,487,416	537,988,707	526,764,206	465,202,898	(1,529)	580,421		578,892	(51,728)	529,360,703	(37,478)	(2,082,507)	(2,119,985)	3,521,688	XXX	XXX
857477-60-8	STATE STREET CORP		03/15/2024	Call 25.0000	10,000.000	250,000	0.00	250,000	250,000						250,000				3,688		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						250,000	XXX	250,000	250,000						250,000				3,688	XXX	XXX
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		01/30/2024	Paydown	0.000		0.00	(798)	4,223		(4,223)		(4,223)						(816,965)		1.F PL
759351-80-2	REINSURANCE GRP OF AMER		03/01/2024	Various	6,003.000	152,610	0.00	150,075	150,075						150,075		2,535	2,535	34		2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						152,610	XXX	149,277	154,298		(4,223)		(4,223)		150,075		2,535	2,535	(816,931)	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						402,610	XXX	399,277	404,298		(4,223)		(4,223)		400,075		2,535	2,535	(813,243)	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						402,610	XXX	399,277	404,298		(4,223)		(4,223)		400,075		2,535	2,535	(813,243)	XXX	XXX
BES1HP-ZQ-8	HOLDCO SANDS INTERMEDIATE LLC		03/28/2024	DIRECT FUNDING	112,500.000	3,080,140			1	(1)			(1)				3,080,140	3,080,140			
BES1HP-ZS-4	HOLDCO SANDS INTERMEDIATE LLC		03/28/2024	DIRECT FUNDING	500,000.000	13,694,510		5,000,000	5,000,000						5,000,000		8,694,510	8,694,510			
BES3J8-7Q-1	CV HCS RATED FEEDER LP		02/16/2024	TAXABLE EXCHANGE	221,698.000			8,622							8,622		(8,622)	(8,622)			
BES3G7-CM-9	BHARCAP ACQUISITION II LP		03/31/2024	Transfer to Other Invested Asset	5,000,000.000	5,000,000		5,000,000	5,000,000						5,000,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						21,774,650	XXX	10,008,622	10,000,001	(1)			(1)		10,008,622		11,766,028	11,766,028		XXX	XXX
5989999997. Total - Common Stocks - Part 4						21,774,650	XXX	10,008,622	10,000,001	(1)			(1)		10,008,622		11,766,028	11,766,028		XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						21,774,650	XXX	10,008,622	10,000,001	(1)			(1)		10,008,622		11,766,028	11,766,028		XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,177,260	XXX	10,407,899	10,404,299	(1)	(4,223)		(4,224)		10,408,697		11,768,563	11,768,563	(813,243)	XXX	XXX
6009999999 - Totals						548,664,676	XXX	537,172,105	475,607,197	(1,530)	576,198		574,668	(51,728)	539,769,400	(37,478)	9,686,056	9,648,578	2,708,445	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/29/2009	05/01/2024	1	50,000,000	3.425% / (SOFR-OIS Compound)			(281,303)	(106,850)		(106,850)	266,500				72,833		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(118,712)	(216,052)		(216,052)	(671,183)				343,553		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(125,047)	147,061		147,061	(915,399)				453,423		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(36,461)	79,057		79,057	(282,342)				139,207		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(134,633)	(517,208)		(517,208)	(784,727)				402,737		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(240,764)	(1,251,500)		(1,251,500)	(410,023)				306,176		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(378,028)	(7,306,975)		(7,306,975)	(1,509,708)				896,319		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(567,747)	(7,493,266)		(7,493,266)	(1,771,188)				1,050,997		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(567,279)	(7,480,752)		(7,480,752)	(1,771,756)				1,050,997		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(360,061)	(6,589,537)		(6,589,537)	(1,538,592)				896,415		(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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(146,778)	(2,749,636)		(2,749,636)	(611,467)				358,833		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(350,652)	(7,865,674)		(7,865,674)	(1,841,043)				1,061,507		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(543,991)	(7,175,165)		(7,175,165)	(1,754,955)				1,035,727		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(829,253)	(6,126,747)		(6,126,747)	(1,135,194)				884,113		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(592,849)	(15,298,091)		(15,298,091)	(2,635,635)				1,597,089		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(846,903)	(23,370,607)		(23,370,607)	(3,404,553)				2,132,182		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(422,606)	(11,675,794)		(11,675,794)	(1,709,871)				1,070,016		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(617,522)	(15,715,875)		(15,715,875)	(2,869,205)				1,720,831		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(108,753)	(2,620,696)		(2,620,696)	(561,679)				327,112		(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% / (SOFR-OIS Compound)			(1,382,994)	(26,809,789)		(26,809,789)	(7,270,029)				4,124,030		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(662,531)	(14,613,132)		(14,613,132)	(4,079,661)				2,268,132		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(229,700)	(4,996,642)		(4,996,642)	(1,435,530)				794,638		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(374,286)	(9,388,335)		(9,388,335)	(2,094,369)				1,196,488		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			244,045	4,118,659		4,118,659	936,295				551,601		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(169,431)	(2,141,312)		(2,141,312)	(401,308)				254,998		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (SOFR-OIS Compound)			(287,183)	(1,572,781)		(1,572,781)	(115,726)				201,941		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(75,715)	(2,284,023)		(2,284,023)	(342,993)				210,167		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(78,211)	(1,143,859)		(1,143,859)	(154,809)				104,921		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(4,917,287)		(4,917,287)	(481,345)				1,184,546		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			311,261	6,140,834		6,140,834	1,187,408				712,766		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			223,613	6,022,194		6,022,194	1,250,396				717,714		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			241,225	6,587,412		6,587,412	1,326,893				765,561		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			154,886	3,867,135		3,867,135	941,132				527,015		(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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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% / (SOFR-OIS Compound)			(341,061)	(5,096,747)		(5,096,747)	(1,037,600)				628,128		(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	SOFR-OIS Compound / (2.545%)			528,920	11,089,516		11,089,516	2,073,105				1,248,020		(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% / (SOFR-OIS Compound)			(193,975)	(5,543,413)		(5,543,413)	(1,041,472)				607,083		(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% / (SOFR-OIS Compound)			(106,214)	(3,050,678)		(3,050,678)	(566,605)				330,981		(b) 0411
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	SOFR-OIS Compound / (2.609%)			268,300	2,160,228		2,160,228	512,645				341,267		(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	SOFR-OIS Compound / (3.018%)			66,428	1,528,709		1,528,709	449,478				244,725		(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	SOFR-OIS Compound / (2.862%)			281,311	921,225		921,225	(21,900)				195,500		(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% / (SOFR-OIS Compound)			(1,337,428)	(33,765,589)		(33,765,589)	(8,352,356)				4,655,092		(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% / (SOFR-OIS Compound)			(978,648)	(18,421,653)		(18,421,653)	(4,542,583)				2,620,056		(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% / (SOFR-OIS Compound)			(1,409,819)	(19,010,590)		(19,010,590)	(5,187,319)				3,001,711		(b) 0411
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% / (SOFR-OIS Compound)			(531,268)	(4,038,317)		(4,038,317)	(1,368,919)				819,240		(b) 0411
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% / (SOFR-OIS Compound)			(135,466)	(1,665,947)		(1,665,947)	(561,856)				315,751		(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% / (SOFR-OIS Compound)			(96,594)	(2,199,852)		(2,199,852)	(664,955)				360,223		(b) 0411
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% / (SOFR-OIS Compound)			(158,910)	(614,302)		(614,302)	(47,703)				129,971		(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% / (SOFR-OIS Compound)			(100,843)	(1,306,534)		(1,306,534)	(401,655)				228,051		(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	SOFR-OIS Compound / (3.0845%)			129,572	2,227,213		2,227,213	674,726				378,440		(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% / (SOFR-OIS Compound)			(100,388)	(1,302,034)		(1,302,034)	(404,150)				229,699		(b) 0411
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% / (SOFR-OIS Compound)			(12,836)	(157,922)		(157,922)	(54,782)				30,765		(b) 0411
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% / (SOFR-OIS Compound)			(53,559)	(656,573)		(656,573)	(229,280)				128,693		(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% / (SOFR-OIS Compound)			(118,913)	(1,290,767)		(1,290,767)	(562,748)				308,892		(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% / (SOFR-OIS Compound)			(150,179)	(2,828,796)		(2,828,796)	(1,183,522)				619,630		(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% / (SOFR-OIS Compound)			(121,645)	(1,380,647)		(1,380,647)	(560,516)				309,556		(b) 0411

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(125,295)	(934,376)		(934,376)	(369,186)				214,083		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/03/2018	10/05/2028	1	5,000,000	SOFR-OIS Compound / (3.232%)			30,539	219,215		219,215	92,176				53,120		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (SOFR-OIS Compound)			(123,181)	(1,436,387)		(1,436,387)	(560,593)				310,527		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(59,338)	(1,320,552)		(1,320,552)	(421,112)				226,681		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(86,632)	(1,147,861)		(1,147,861)	(356,926)				202,386		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(93,191)	(2,163,116)		(2,163,116)	(640,930)				348,035		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(68,890)	(580,251)		(580,251)	(181,726)				108,628		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(80,538)	(1,079,229)		(1,079,229)	(329,090)				187,055		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (SOFR-OIS Compound)			(86,778)	(424,035)		(424,035)	(66,195)				78,737		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(71,753)	(629,189)		(629,189)	(178,952)				108,691		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			(97,915)	(1,389,937)		(1,389,937)	(379,105)				218,385		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			(70,714)	(613,416)		(613,416)	(180,336)				108,786		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(102,797)	(2,513,472)		(2,513,472)	(678,847)				373,060		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (SOFR-OIS Compound)			(109,022)	(537,840)		(537,840)	(84,310)				98,968		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(88,605)	(1,343,928)		(1,343,928)	(319,063)				187,555		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(61,620)	(579,036)		(579,036)	(139,505)				87,380		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			36,296	324,221		324,221	89,555				54,675		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			58,175	521,484		521,484	143,386				87,631		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (SOFR-OIS Compound)			(110,145)	(1,564,504)		(1,564,504)	(429,405)				247,504		(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	SOFR-OIS Compound / (2.751%)			58,490	531,037		531,037	143,819				88,154		(b) 0410
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	SOFR-OIS Compound / (2.634%)			138,933	729,471		729,471	113,074				125,563		(b) 0410

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			70,529	1,406,132		1,406,132	333,748				193,070		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			74,054	683,987		683,987	179,802				110,874		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2019	03/05/2029	1	10,000,000	SOFR-OIS Compound / (2.794%)			72,028	649,109		649,109	182,044				110,997		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2049	1	25,000,000	SOFR-OIS Compound / (2.8625%)			175,788	4,464,851		4,464,851	1,122,115				624,307		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2039	1	55,000,000	SOFR-OIS Compound / (2.8595%)			387,146	7,707,441		7,707,441	1,838,103				1,063,052		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2029	1	40,000,000	SOFR-OIS Compound / (2.6805%)			299,461	2,803,063		2,803,063	717,733				444,727		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	62,092,000	SOFR-OIS Compound / (2.575%)			481,229	2,578,113		2,578,113	395,575				432,852		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	45,000,000	SOFR-OIS Compound / (2.582%)			347,974	1,862,645		1,862,645	287,426				313,701		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (SOFR-OIS Compound)			(59,317)	(923,433)		(923,433)	(214,923)				126,897		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2039	1	6,370,000	SOFR-OIS Compound / (2.762%)			46,395	968,369		968,369	211,050				123,616		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2029	1	5,655,000	SOFR-OIS Compound / (2.563%)			44,003	434,665		434,665	101,616				63,858		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(59,930)	(946,402)		(946,402)	(214,596)				127,122		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			23,439	496,561		496,561	105,135				61,823		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(63,930)	(1,079,590)		(1,079,590)	(209,497)				127,294		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			49,816	1,129,606		1,129,606	204,462				123,407		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			128,559	3,018,894		3,018,894	503,151				308,222		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(165,259)	(2,887,854)		(2,887,854)	(517,188)				318,707		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(27,651)	(876,704)		(876,704)	(136,579)				82,792		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(66,016)	(1,198,776)		(1,198,776)	(195,336)				122,550		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			51,118	1,245,636		1,245,636	189,404				118,112		(b) 0410

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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% / (SOFR-OIS Compound)			(79,544)	(1,488,164)		(1,488,164)	(227,125)				144,420		(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	SOFR-OIS Compound / (2.206%)			61,502	1,541,313		1,541,313	219,238				138,679		(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% / (SOFR-OIS Compound)			(93,166)	(1,821,917)		(1,821,917)	(246,169)				160,829		(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% / (SOFR-OIS Compound)			(105,768)	(2,081,277)		(2,081,277)	(275,675)				180,988		(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% / (SOFR-OIS Compound)			(119,770)	(4,278,466)		(4,278,466)	(481,521)				316,609		(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% / (SOFR-OIS Compound)			(218,030)	(4,414,854)		(4,414,854)	(532,620)				357,906		(b) 0411
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% / (SOFR-OIS Compound)			(233,198)	(1,567,093)		(1,567,093)	(137,842)				172,204		(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% / (SOFR-OIS Compound)			(219,450)	(2,734,856)		(2,734,856)	(328,827)				243,047		(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% / (SOFR-OIS Compound)			(163,103)	(5,998,536)		(5,998,536)	(615,075)				415,443		(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% / (SOFR-OIS Compound)			(73,364)	(1,499,492)		(1,499,492)	(176,097)				119,107		(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% / (SOFR-OIS Compound)			(218,460)	(317,063)		(317,063)	177,181				62,702		(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% / (SOFR-OIS Compound)			(81,120)	(2,972,555)		(2,972,555)	(308,728)				207,752		(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% / (SOFR-OIS Compound)			(265,691)	(390,884)		(390,884)	214,865				76,275		(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% / (SOFR-OIS Compound)			(148,345)	(3,060,088)		(3,060,088)	(347,873)				237,408		(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% / (SOFR-OIS Compound)			(150,989)	(3,157,644)		(3,157,644)	(342,343)				236,617		(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% / (SOFR-OIS Compound)			(134,031)	(1,677,421)		(1,677,421)	(200,290)				148,280		(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	SOFR-OIS Compound / (1.6895%)			169,412	4,725,710		4,725,710	487,081				333,628		(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	SOFR-OIS Compound / (1.3445%)			223,471	373,998		373,998	(173,687)				67,448		(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	SOFR-OIS Compound / (1.384%)			443,057	767,618		767,618	(338,920)				137,525		(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	SOFR-OIS Compound / (1.472%)			223,185	2,825,483		2,825,483	334,455				247,764		(b) 0410

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			114,459	3,214,554		3,214,554	325,304				224,025		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			81,292	3,008,240		3,008,240	303,600				206,199		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			84,626	2,339,496		2,339,496	250,085				169,684		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2024	1	20,720,000	SOFR-OIS Compound / (1.515%)			215,494	379,670		379,670	(162,335)				69,632		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			79,049	2,791,321		2,791,321	326,822				212,826		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			210,103	2,556,949		2,556,949	357,761				252,060		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(148,720)	(3,101,999)		(3,101,999)	(350,151)				239,391		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			80,377	2,904,978		2,904,978	317,800				210,922		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			111,861	3,071,747		3,071,747	340,337				228,641		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			161,164	4,274,283		4,274,283	544,655				352,830		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(219,174)	(4,624,704)		(4,624,704)	(544,295)				366,890		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			168,351	4,702,671		4,702,671	513,603				346,120		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(155,690)	(3,474,385)		(3,474,385)	(337,956)				240,101		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(157,039)	(3,529,238)		(3,529,238)	(334,681)				239,563		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(245,142)	(5,600,158)		(5,600,158)	(498,127)				363,521		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			311,094	9,810,763		9,810,763	684,994				530,680		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			311,656	9,828,996		9,828,996	686,095				531,581		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			311,034	9,783,501		9,783,501	691,360				533,303		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			172,731	7,216,825		7,216,825	474,579				375,911		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			246,813	7,799,911		7,799,911	553,695				426,227		(b) 0410

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			169,402	6,951,683		6,951,683	496,316				380,707		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/05/2020	06/09/2030	1	51,073,000	SOFR-OIS Compound / (0.9055%)			608,995	9,088,120		9,088,120	799,804				635,355		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	SOFR-OIS Compound / (0.7615%)			127,939	4,180,876		4,180,876	260,636				210,534		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/18/2020	08/20/2040	1	10,552,000	SOFR-OIS Compound / (0.942%)			124,872	4,013,510		4,013,510	273,286				213,589		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2030	1	30,356,000	SOFR-OIS Compound / (0.64%)			382,117	6,002,892		6,002,892	464,246				384,009		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-OIS Compound)			(249,717)	(6,162,476)		(6,162,476)	(447,391)				348,078		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	SOFR-OIS Compound / (1.0419%)			115,842	4,507,088		4,507,088	311,931				239,152		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-OIS Compound)			(164,731)	(4,056,382)		(4,056,382)	(305,901)				234,805		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	SOFR-OIS Compound / (1.0275%)			123,836	3,963,292		3,963,292	281,009				216,490		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			249,455	3,930,601		3,930,601	322,630				259,750		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			120,713	3,795,289		3,795,289	293,030				219,084		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	SOFR-OIS Compound / (1.2675%)			146,510	5,929,768		5,929,768	459,080				342,843		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	SOFR-OIS Compound / (1.201%)			993,348	31,288,701		31,288,701	2,422,373				1,808,985		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	SOFR-OIS Compound / (0.8595%)			1,228,036	19,379,919		19,379,919	1,657,497				1,309,817		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	SOFR-OIS Compound / (1.5385%)			171,959	5,223,534		5,223,534	483,488				340,969		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			431,319	14,335,861		14,335,861	1,753,018				1,124,015		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			214,703	7,110,007		7,110,007	878,936				562,007		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			322,489	4,843,637		4,843,637	611,729				422,014		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			313,876	8,701,941		8,701,941	1,109,636				718,937		(b) 0410

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			210,682	6,741,442		6,741,442	919,421				573,965		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			314,791	4,739,958		4,739,958	612,418				418,682		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (SOFR-OIS Compound)			(205,359)	(4,520,790)		(4,520,790)	(587,375)				383,584		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.04952%)			435,125	14,315,793		14,315,793	1,803,939				1,147,930		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.07818%)			431,686	14,107,638		14,107,638	1,812,661				1,147,930		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2031	1	31,512,000	SOFR-OIS Compound / (1.6055%)			320,607	4,951,157		4,951,157	610,433				421,345		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (SOFR-OIS Compound)			(208,987)	(4,708,613)		(4,708,613)	(581,285)				383,844		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (SOFR-OIS Compound)			(219,403)	(5,158,578)		(5,158,578)	(560,609)				382,107		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2041	1	17,077,000	SOFR-OIS Compound / (1.7465%)			167,722	5,009,707		5,009,707	519,940				354,389		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(513,554)	(5,711,796)		(5,711,796)	(534,897)				453,597		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			349,571	5,797,071		5,797,071	572,240				420,689		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(229,987)	(5,656,016)		(5,656,016)	(528,718)				376,172		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			174,507	5,449,066		5,449,066	485,738				346,261		(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	SOFR-OIS Compound / (1.7105%)			168,159	5,094,368		5,094,368	515,632				354,289		(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	SOFR-OIS Compound / (0.9195%)			240,741	1,730,346		1,730,346	103,829				158,220		(b) 0410
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	SOFR-OIS Compound / (1.596%)			322,677	5,202,848		5,202,848	630,920				434,181		(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% / (SOFR-OIS Compound)			(214,016)	(5,024,273)		(5,024,273)	(581,577)				389,683		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (SOFR-OIS Compound)			(229,820)	(5,475,155)		(5,475,155)	(513,033)				365,939		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2051	1	11,930,000	SOFR-OIS Compound / (1.593%)			121,752	4,687,117		4,687,117	441,566				308,695		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2021	03/01/2041	1	28,718,000	SOFR-OIS Compound / (1.9515%)			267,339	7,595,199		7,595,199	894,409				590,593		(b) 0410

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	SOFR-OIS Compound / (1.398%)			223,618	3,681,630		3,681,630	402,528				285,820		(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% / (SOFR-OIS Compound)			(148,229)	(3,586,400)		(3,586,400)	(369,339)				255,491		(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	SOFR-OIS Compound / (1.1485%)			691,919	5,149,968		5,149,968	393,236				493,771		(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% / (SOFR-OIS Compound)			(480,040)	(5,438,036)		(5,438,036)	(611,828)				474,836		(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	SOFR-OIS Compound / (1.599%)			324,206	5,270,321		5,270,321	638,899				439,021		(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% / (SOFR-OIS Compound)			(218,698)	(5,231,617)		(5,231,617)	(577,278)				391,409		(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	SOFR-OIS Compound / (1.7495%)			168,489	5,104,265		5,104,265	527,940				360,304		(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% / (SOFR-OIS Compound)			(121,355)	(4,606,277)		(4,606,277)	(471,527)				323,140		(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	SOFR-OIS Compound / (1.70773%)			461,261	16,348,858		16,348,858	1,657,047				1,117,964		(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	SOFR-OIS Compound / (1.5915%)			216,859	3,577,230		3,577,230	431,145				295,727		(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% / (SOFR-OIS Compound)			(80,665)	(3,045,883)		(3,045,883)	(319,321)				217,306		(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	SOFR-OIS Compound / (1.353%)			443,289	3,378,239		3,378,239	309,678				340,228		(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	SOFR-OIS Compound / (1.3795%)			881,126	6,705,465		6,705,465	625,487				680,787		(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	SOFR-OIS Compound / (1.628%)			323,053	5,309,857		5,309,857	651,713				444,771		(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%)			469,132	15,231,134		15,231,134	1,774,536				1,149,219		(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%)			205,170	3,164,713		3,164,713	461,906				300,305		(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)			(139,779)	(3,133,705)		(3,133,705)	(415,274)				267,651		(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%)			687,794	14,730,332		14,730,332	2,150,672				1,358,438		(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)			(286,082)	(2,997,327)		(2,997,327)	(485,838)				332,611		(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%)			202,636	3,023,045		3,023,045	474,862				303,821		(b) 0410

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			429,148	14,221,142		14,221,142	1,901,104				1,186,051		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(68,952)	(1,474,212)		(1,474,212)	(215,824)				136,143		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			53,962	1,453,701		1,453,701	198,856				125,989		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			463,682	15,337,359		15,337,359	1,817,987				1,170,207		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			464,262	15,348,671		15,348,671	1,822,107				1,172,382		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			465,549	15,427,204		15,427,204	1,818,730				1,172,382		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			464,397	15,356,898		15,356,898	1,821,753				1,172,382		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			462,926	15,133,387		15,133,387	1,856,953				1,184,469		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(424,092)	(11,801,173)		(11,801,173)	(2,184,483)				1,271,491		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(426,568)	(11,968,234)		(11,968,234)	(2,174,229)				1,270,041		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			603,438	12,105,591		12,105,591	2,404,604				1,424,570		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			632,556	13,500,050		13,500,050	2,313,482				1,407,248		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			606,533	12,197,889		12,197,889	2,409,214				1,428,668		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(421,465)	(11,507,107)		(11,507,107)	(2,222,717)				1,283,577		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			588,227	11,353,577		11,353,577	2,458,223				1,436,119		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(537,134)	(8,859,611)		(8,859,611)	(2,630,139)				1,471,510		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			394,320	9,342,765		9,342,765	2,413,025				1,329,506		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			242,085	2,646,776		2,646,776	860,810				486,765		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(170,279)	(2,637,985)		(2,637,985)	(783,275)				440,567		(b) 0411

STATEMENT AS OF MARCH 31, 2024 OF THE DELAWARE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			226,021	2,276,958		2,276,958	900,501				496,933		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(158,424)	(2,202,033)		(2,202,033)	(821,963)				450,186		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			161,382	1,915,924		1,915,924	582,171				330,448		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(111,820)	(1,837,459)		(1,837,459)	(527,256)				296,664		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(44,689)	(409,544)		(409,544)	(303,954)				157,799		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			431,900	2,524,055		2,524,055	3,179,513				1,621,535		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			346,478	5,073,057		5,073,057	2,882,586				1,462,203		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			448,290	3,341,205		3,341,205	3,123,400				1,609,904		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			115,894	594,466		594,466	682,252				349,557		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(149,500)	(543,189)		(543,189)	(738,380)				383,252		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			55,075	239,046		239,046	347,057				176,142		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(85,300)	(743,413)		(743,413)	(616,361)				317,519		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			116,972	700,681		700,681	683,206				351,666		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			116,892	705,424		705,424	683,519				351,882		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(85,274)	(750,158)		(750,158)	(616,358)				317,562		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			115,620	684,222		684,222	688,213				353,584		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(150,890)	(650,689)		(650,689)	(752,547)				391,185		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			27,475	216,531		216,531	140,895				74,333		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(144,960)	(1,817,761)		(1,817,761)	(867,848)				463,393		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			117,599	1,823,129		1,823,129	818,585				434,199		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(184,884)	(3,224,286)		(3,224,286)	(1,363,065)				709,717		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			63,509	425,026		425,026	342,212				178,647		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(327,041)	(1,187,576)		(1,187,576)	(2,603,466)				1,309,657		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			278,068	1,723,032		1,723,032	2,465,036				1,235,360		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(154,345)	(1,871,526)		(1,871,526)	(873,803)				469,417		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			126,066	1,909,424		1,909,424	824,553				440,130		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												3,150,418	141,784,529	XXX	141,784,529	(11,177,351)				130,303,171	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												3,150,418	141,784,529	XXX	141,784,529	(11,177,351)				130,303,171	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			40,451	(4,286,431)		(1,785,829)	375,785				632,171		(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	SOFR-OIS Compound / (2.625%)			106,754	1,527,217		2,956,958	(16,602)				335,113		(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	SOFR-OIS Compound / (2.75436%)			160,641	1,960,550		4,215,548	(21,300)				526,764		(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	SOFR-OIS Compound / (2.6549%)			332,054	4,600,750		9,098,051	(49,883)				1,054,596		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												639,900	3,802,086	XXX	14,484,728	288,000				2,548,645	XXX	XXX
1229999999. Subtotal - Swaps - Replication												639,900	3,802,086	XXX	14,484,728	288,000				2,548,645	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												3,790,319	145,586,615	XXX	156,269,258	(10,889,351)				132,851,816	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												3,790,319	145,586,615	XXX	156,269,258	(10,889,351)				132,851,816	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	03/13/2024	06/21/2024	2,100	557,392,500	5238.029 x 50				(7,399,455)		(7,399,455)	(7,399,455)				24,780,000		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	03/13/2024	06/21/2024	900	238,882,500	5238.029 x 50				(3,171,195)		(3,171,195)	(3,171,195)				10,620,000		(b) 0111
Fx AUD 1.00 PAY per USD $0.652069 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/05/2024	04/05/2024	1	6,866,287	Fx USD $1.00 per (AUD 1.53358)				1,396		1,396		1,396			4,017		(b) 0261
Fx EUR 1.00 PAY per USD $1.078805 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	02/05/2024	04/05/2024	1	6,285,118	Fx USD $1.00 per (EUR 0.926952)				(6,851)		(6,851)		(6,851)			3,677		(b) 0261

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Fx EUR 1.00 PAY per USD $1.078975 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	02/08/2024	04/15/2024	1	8,683,591	Fx USD $1.00 per (EUR 0.926806)				(11,464)		(11,464)		(11,464)			8,799		(b) 0261
Fx EUR 1.00 PAY per USD $1.086603 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	03/01/2024	05/21/2024	1	6,375,100	Fx USD $1.00 per (EUR 0.920299)				33,408		33,408		33,408			11,911		(b) 0261
Fx EUR 1.00 PAY per USD $1.087212 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	03/05/2024	04/22/2024	1	16,391,895	Fx USD $1.00 per (EUR 0.919784)				97,789		97,789		97,789			20,115		(b) 0261
Fx GBP 1.00 PAY per USD $1.268722 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/19/2024	04/22/2024	1	6,457,794	Fx USD $1.00 per (GBP 0.788195)				32,672		32,672		32,672			7,924		(b) 0261
Fx USD $1.00 PAY per AUD 0.787788 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	03/19/2024	04/22/2024	1	3,441,281	Fx AUD 1.00 per (USD $1.269377)				(16,177)		(16,177)		(16,177)			4,223		(b) 0260
Fx AUD 1.00 PAY per USD $0.652929 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	03/20/2024	05/09/2024	1	6,997,440	Fx USD $1.00 per (AUD 1.53156)				3,838		3,838		3,838			11,433		(b) 0261
Fx GBP 1.00 PAY per USD $1.271942 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	03/21/2024	06/14/2024	1	14,343,690	Fx USD $1.00 per (GBP 0.786199)				91,206		91,206		91,206			32,499		(b) 0261
Fx USD $1.00 PAY per GBP 0.789978 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/26/2024	06/14/2024	1	339,250	Fx GBP 1.00 per (USD $1.265858)				(622)		(622)		(622)			769		(b) 0260
1439999999. Subtotal - Forwards - Hedging Other														(10,345,455)	XXX	(10,345,455)	(10,570,650)	225,195			35,505,365	XXX	XXX
1479999999. Subtotal - Forwards														(10,345,455)	XXX	(10,345,455)	(10,570,650)	225,195			35,505,365	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments															XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
1709999999. Subtotal - Hedging Other													3,150,418	131,439,074	XXX	131,439,074	(21,748,001)	225,195			165,808,536	XXX	XXX
1719999999. Subtotal - Replication													639,900	3,802,086	XXX	14,484,728	288,000				2,548,645	XXX	XXX
1729999999. Subtotal - Income Generation															XXX							XXX	XXX
1739999999. Subtotal - Other															XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives															XXX							XXX	XXX
1759999999 - Totals													3,790,319	135,241,160	XXX	145,923,803	(21,460,001)	225,195			168,357,181	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
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
0261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
0410	Hedges against rising interest rates that impact our Group Variable Annuity Business
0411	Hedges against declining interest rates that impact our Group Variable Annuity Business
0453	Hedges against rising interest rates that impact our Individual Fixed Annuity Business

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
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
WNM4 Comdty	178	22,962,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2024	127.7422	129.0000	83,438	83,438				223,890	223,890	1,059,100	(b) 0310	1,000
WNM4 Comdty	44	5,676,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.8438	129.0000	20,625	20,625				94,875	94,875	261,800	(b) 0310	1,000
WNM4 Comdty	300	38,700,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.8594	129.0000	140,625	140,625				642,186	642,186	1,785,000	(b) 0310	1,000
WNM4 Comdty	200	25,800,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.8750	129.0000	93,750	93,750				425,000	425,000	1,190,000	(b) 0310	1,000
WNM4 Comdty	300	38,700,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.8828	129.0000	140,625	140,625				635,157	635,157	1,785,000	(b) 0310	1,000
WNM4 Comdty	300	38,700,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.8906	129.0000	140,625	140,625				632,811	632,811	1,785,000	(b) 0310	1,000
WNM4 Comdty	300	38,700,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	126.9063	129.0000	140,625	140,625				628,125	628,125	1,785,000	(b) 0310	1,000
WNM4 Comdty	206	26,574,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.3750	129.0000	96,563	96,563				540,750	540,750	1,225,700	(b) 0310	1,000
WNM4 Comdty	300	38,700,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.3828	129.0000	140,625	140,625				785,157	785,157	1,785,000	(b) 0310	1,000
WNM4 Comdty	4	516,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.3906	129.0000	1,875	1,875				10,437	10,437	23,800	(b) 0310	1,000
WNM4 Comdty	400	51,600,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.3984	129.0000	187,500	187,500				1,040,624	1,040,624	2,380,000	(b) 0310	1,000
WNM4 Comdty	190	24,510,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.4453	129.0000	89,063	89,063				485,391	485,391	1,130,500	(b) 0310	1,000
WNM4 Comdty	306	39,474,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	126.4531	129.0000	143,438	143,438				779,342	779,342	1,820,700	(b) 0310	1,000
USM4 Comdty	500	60,218,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2024	119.0781	120.4375	125,000	125,000				679,685	679,685	1,950,000	(b) 0310	1,000
USM4 Comdty	800	96,350,000	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2024	119.0859	120.4375	200,000	200,000				1,081,248	1,081,248	3,120,000	(b) 0310	1,000
USM4 Comdty	1,000	120,437,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	118.5938	120.4375	250,000	250,000				1,843,750	1,843,750	3,900,000	(b) 0310	1,000
USM4 Comdty	229	27,580,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	118.2969	120.4375	57,250	57,250				490,202	490,202	893,100	(b) 0310	1,000
USM4 Comdty	16	1,927,000	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	118.3047	120.4375	4,000	4,000				34,125	34,125	62,400	(b) 0310	1,000
USM4 Comdty	924	111,284,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/28/2024	118.3125	120.4375	231,000	231,000				1,963,500	1,963,500	3,603,600	(b) 0310	1,000
USM4 Comdty	600	72,262,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/29/2024	119.2813	120.4375	150,000	150,000				693,750	693,750	2,340,000	(b) 0310	1,000
USM4 Comdty	325	39,142,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/29/2024	119.3438	120.4375	81,250	81,250				355,469	355,469	1,267,500	(b) 0310	1,000
USM4 Comdty	75	9,032,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	03/04/2024	119.5938	120.4375	18,750	18,750				63,281	63,281	292,500	(b) 0310	1,000
USM4 Comdty	300	36,131,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	03/12/2024	120.8125	120.4375	75,000	75,000				(112,500)	(112,500)	1,170,000	(b) 0310	1,000
TYM4 Comdty	435	48,196,643	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/27/2024	110.1328	110.7969	(33,982)	(33,982)				288,870	288,870	924,375	(b) 0310	1,000
NQM4 Index	50	18,475,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/12/2024	18,219.7000	18,475.0000	(28,750)	(28,750)				255,300	255,300	885,000	(b) 0110	20
NQM4 Index	16	5,912,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	18,473.2000	18,475.0000	(9,200)	(9,200)				576	576	283,200	(b) 0110	20
NQM4 Index	16	5,912,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	18,474.8000	18,475.0000	(9,200)	(9,200)				64	64	283,200	(b) 0110	20
NQM4 Index	34	12,563,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	18,477.4000	18,475.0000	(19,550)	(19,550)				(1,632)	(1,632)	601,800	(b) 0110	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM4 Index	258	68,479,650	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	5,241.0500	5,308.5000	3,225	3,225				870,105	870,105	3,044,400	(b) 0110	50
1539999999. Subtotal - Long Futures - Hedging Other												2,514,168	2,514,168				15,429,539	15,429,539	42,637,675	XXX	XXX
1579999999. Subtotal - Long Futures												2,514,168	2,514,168				15,429,539	15,429,539	42,637,675	XXX	XXX
UXYM4 Comdty	500	57,304,690	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	02/27/2024	113.7422	114.6094	(7,815)	(7,815)				(433,595)	(433,595)	1,400,000	(b) 0311	1,000
UXYM4 Comdty	440	50,428,127	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	02/28/2024	113.6172	114.6094	(6,877)	(6,877)				(436,564)	(436,564)	1,232,000	(b) 0311	1,000
UXYM4 Comdty	300	34,382,814	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	02/29/2024	114.2656	114.6094	(4,689)	(4,689)				(103,125)	(103,125)	840,000	(b) 0311	1,000
UXYM4 Comdty	450	51,574,221	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2024	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	03/12/2024	115.0313	114.6094	(7,034)	(7,034)				189,842	189,842	1,260,000	(b) 0311	1,000
FVM4 Comdty	300	32,104,689	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/28/2024	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	02/28/2024	106.6641	107.0156	35,154	35,154				(105,471)	(105,471)	420,000	(b) 0311	1,000
NQM4 Index	9	3,325,500	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	18,473.2500	18,475.0000	5,175	5,175				(315)	(315)	159,300	(b) 0111	20
MFSM4 Index	12	1,414,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,324.9000	2,357.1000	3,660	3,660				(19,320)	(19,320)	44,780	(b) 0111	50
MFSM4 Index	14	1,649,970	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,325.0000	2,357.1000	4,270	4,270				(22,470)	(22,470)	52,243	(b) 0111	50
MFSM4 Index	5	589,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,325.1000	2,357.1000	1,525	1,525				(8,000)	(8,000)	18,658	(b) 0111	50
MFSM4 Index	127	14,967,585	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,325.2000	2,357.1000	38,735	38,735				(202,565)	(202,565)	473,917	(b) 0111	50
MFSM4 Index	16	1,885,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,325.4000	2,357.1000	4,880	4,880				(25,360)	(25,360)	59,706	(b) 0111	50
MFSM4 Index	2	235,710	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,325.5000	2,357.1000	610	610				(3,160)	(3,160)	7,463	(b) 0111	50
MFSM4 Index	500	58,927,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,326.5000	2,357.1000	152,500	152,500				(765,000)	(765,000)	1,865,815	(b) 0111	50
MFSM4 Index	3	353,565	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,327.9000	2,357.1000	915	915				(4,380)	(4,380)	11,195	(b) 0111	50
MFSM4 Index	19	2,239,245	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,328.0000	2,357.1000	5,795	5,795				(27,645)	(27,645)	70,901	(b) 0111	50
MFSM4 Index	15	1,767,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,328.1000	2,357.1000	4,575	4,575				(21,750)	(21,750)	55,974	(b) 0111	50
MFSM4 Index	22	2,592,810	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,328.2000	2,357.1000	6,710	6,710				(31,790)	(31,790)	82,096	(b) 0111	50
MFSM4 Index	30	3,535,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,334.8000	2,357.1000	9,150	9,150				(33,450)	(33,450)	111,949	(b) 0111	50
MFSM4 Index	217	25,574,535	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,336.8000	2,357.1000	66,185	66,185				(220,255)	(220,255)	809,764	(b) 0111	50
MFSM4 Index	1	117,855	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,337.1000	2,357.1000	305	305				(1,000)	(1,000)	3,732	(b) 0111	50
MFSM4 Index	1	117,855	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,337.5000	2,357.1000	305	305				(980)	(980)	3,732	(b) 0111	50
MFSM4 Index	1	117,855	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/11/2024	2,339.9000	2,357.1000	305	305				(860)	(860)	3,732	(b) 0111	50
MFSM4 Index	250	29,463,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,343.8000	2,357.1000	76,250	76,250				(166,250)	(166,250)	932,908	(b) 0111	50
MFSM4 Index	5	589,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.1000	2,357.1000	1,525	1,525				(2,500)	(2,500)	18,658	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSM4 Index	16	1,885,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.2000	2,357.1000	4,880	4,880				(7,920)	(7,920)	59,706	(b) 0111	50
MFSM4 Index	66	7,778,430	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.3000	2,357.1000	20,130	20,130				(32,340)	(32,340)	246,288	(b) 0111	50
MFSM4 Index	63	7,424,865	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.4000	2,357.1000	19,215	19,215				(30,555)	(30,555)	235,093	(b) 0111	50
MFSM4 Index	14	1,649,970	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.5000	2,357.1000	4,270	4,270				(6,720)	(6,720)	52,243	(b) 0111	50
MFSM4 Index	68	8,014,140	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.6000	2,357.1000	20,740	20,740				(32,300)	(32,300)	253,751	(b) 0111	50
MFSM4 Index	14	1,649,970	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.7000	2,357.1000	4,270	4,270				(6,580)	(6,580)	52,243	(b) 0111	50
MFSM4 Index	4	471,420	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,347.8000	2,357.1000	1,220	1,220				(1,860)	(1,860)	14,927	(b) 0111	50
MFSM4 Index	2	235,710	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.3000	2,357.1000	610	610				(880)	(880)	7,463	(b) 0111	50
MFSM4 Index	4	471,420	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.4000	2,357.1000	1,220	1,220				(1,740)	(1,740)	14,927	(b) 0111	50
MFSM4 Index	65	7,660,575	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.5000	2,357.1000	19,825	19,825				(27,950)	(27,950)	242,556	(b) 0111	50
MFSM4 Index	13	1,532,115	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.6000	2,357.1000	3,965	3,965				(5,525)	(5,525)	48,511	(b) 0111	50
MFSM4 Index	11	1,296,405	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.7000	2,357.1000	3,355	3,355				(4,620)	(4,620)	41,048	(b) 0111	50
MFSM4 Index	22	2,592,810	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.8000	2,357.1000	6,710	6,710				(9,130)	(9,130)	82,096	(b) 0111	50
MFSM4 Index	14	1,649,970	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,348.9000	2,357.1000	4,270	4,270				(5,740)	(5,740)	52,243	(b) 0111	50
MFSM4 Index	42	4,949,910	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,349.0000	2,357.1000	12,810	12,810				(17,010)	(17,010)	156,728	(b) 0111	50
MFSM4 Index	255	30,053,025	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,349.1000	2,357.1000	77,775	77,775				(102,000)	(102,000)	951,566	(b) 0111	50
MFSM4 Index	6	707,130	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,349.2000	2,357.1000	1,830	1,830				(2,370)	(2,370)	22,390	(b) 0111	50
MFSM4 Index	200	23,571,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/13/2024	2,349.7000	2,357.1000	61,000	61,000				(74,000)	(74,000)	746,326	(b) 0111	50
MFSM4 Index	236	27,813,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/13/2024	2,349.8000	2,357.1000	71,980	71,980				(86,140)	(86,140)	880,665	(b) 0111	50
MFSM4 Index	130	15,321,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/24/2024	NY Stock Exchnge/ICE	03/12/2024	2,351.9000	2,357.1000	39,650	39,650				(33,800)	(33,800)	485,112	(b) 0111	50
ESM4 Index	79	20,968,575	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/12/2024	5,186.7500	5,308.5000	(988)	(988)				(480,913)	(480,913)	932,200	(b) 0111	50
ESM4 Index	299	79,362,075	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/12/2024	5,186.7500	5,308.5000	(3,738)	(3,738)				(1,820,163)	(1,820,163)	3,528,200	(b) 0111	50
RTYM4 Index	300	32,188,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/08/2024	2,111.3000	2,145.9000	(112,500)	(112,500)				(519,000)	(519,000)	1,950,000	(b) 0111	50
RTYM4 Index	200	21,459,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/13/2024	2,089.4500	2,145.9000	(75,000)	(75,000)				(564,500)	(564,500)	1,300,000	(b) 0111	50
RTYM4 Index	193	20,707,935	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/13/2024	2,089.5000	2,145.9000	(72,375)	(72,375)				(544,260)	(544,260)	1,254,500	(b) 0111	50
RTYM4 Index	200	21,459,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	03/13/2024	2,089.5500	2,145.9000	(75,000)	(75,000)				(563,500)	(563,500)	1,300,000	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYM4 Index	240	25,750,800	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/13/2024	2,089.3000	2,145.9000	(90,000)	(90,000)				(679,200)	(679,200)	1,560,000	(b) 0111	50
RTYM4 Index	70	7,510,650	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/21/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/12/2024	2,092.5500	2,145.9000	(26,250)	(26,250)				(186,725)	(186,725)	455,000	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												315,989	315,989				(8,293,403)	(8,293,403)	26,864,301	XXX	XXX
1649999999. Subtotal - Short Futures												315,989	315,989				(8,293,403)	(8,293,403)	26,864,301	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												2,830,157	2,830,157				7,136,136	7,136,136	69,501,976	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												2,830,157	2,830,157				7,136,136	7,136,136	69,501,976	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	(51,106,503)	46,800,523	(4,305,979)
Total Net Cash Deposits	(51,106,503)	46,800,523	(4,305,979)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0310	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0311	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		669,004,061	(520,587,288)	669,004,061	677,186,101	(518,086,686)	677,186,101	202,353,791	202,353,791
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	26,064,465		32,672	(622)		32,672	(622)		8,693	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	(800,000)				800,000			800,000		
CDN IMP BNK OF COMRC	2IGI19DL77OX0HC3ZE78	Y	Y	880,000									
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	3,268,000									
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	9,298,000									
DLIH 2016-1 LLC		Y	N				(10,570,650)			(10,570,650)		35,400,000	24,829,350
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Y	Y	42,660,000		38,642			38,642			27,360	
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Y	Y	14,616,370		188,995	(34,492)		188,995	(34,492)		69,312	
0299999999. Total NAIC 1 Designation				95,986,835		260,309	(10,605,764)	800,000	260,309	(10,605,764)	800,000	35,505,365	24,829,350
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				95,986,835		669,264,370	(531,193,053)	669,804,061	677,446,410	(528,692,451)	677,986,101	237,859,157	227,183,141
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						669,264,370	(531,193,053)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		USD CASH	800,000	800,000	800,000		I
MULT EXCHANGES BoAML	Treasury	91282C-CR-0	US GOVERNMENT TREASURY NOTE 1%	97,562,537	111,700,000		07/31/2028	I
MULT EXCHANGES BoAML	Treasury	91282C-FG-1	US GOVERNMENT TREASURY NOTE 3.25%	3,965,313	4,000,000	3,981,334	08/31/2024	I
0199999999 - Total				102,327,850	116,500,000	4,781,334	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	912797-HQ-3	US GOVERNMENT TREASURY BILL	2,758,605	2,774,000	XXX	05/09/2024	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	5,294,528	5,372,000	XXX	10/31/2025	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	912828-X8-8	US GOVERNMENT TREASURY NOTE 2.375%	1,748,827	1,840,000	XXX	05/15/2027	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	912828-Z9-4	US GOVERNMENT TREASURY NOTE 1.5%	882,621	1,024,000	XXX	02/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	2,295,438	2,862,000	XXX	08/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-BL-4	US GOVERNMENT TREASURY NOTE 1.125%	2,920,454	3,553,000	XXX	02/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	4,252,745	4,586,000	XXX	04/30/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-ES-6	US GOVERNMENT TREASURY NOTE 2.75%	2,739,705	2,911,000	XXX	05/31/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-FF-3	US GOVERNMENT TREASURY NOTE 2.75%	294,593	327,000	XXX	08/15/2032	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	TREASURY	91282C-GM-7	US GOVERNMENT TREASURY NOTE 3.575%	2,876,948	3,022,000	XXX	02/15/2033	V
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	CASH		USD CASH	880,000	880,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	CASH		USD CASH	3,268,000	3,268,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	CASH		USD CASH	9,298,000	9,298,000	XXX		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	CASH		USD CASH	42,660,000	42,660,000	XXX		V
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	CASH		USD CASH	14,616,370	14,616,370	XXX		V
0299999999 - Total				96,786,835	98,993,370	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	Charlotte, North Carolina					2,113,870	10,000	2,867,168	XXX
Citizens Bank	Providence, Rhode Island		5.100	66,894		15,064,804	2,090		XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		5.150	160,643		4,293,727	4,856,775	4,850,013	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
JP Morgan Chase	New York, New York		5.250	4,769,498		228,595,691	192,106,930	504,096,806	XXX
JP Morgan Chase	New York, New York	C				99,159,213	98,717,528	98,717,528	XXX
State Street	Boston, Massachusetts					(9,450,458)	(73,963,833)	105,209	XXX
UMB Bank	Kansas City, Missouri		5.400	358,752		16,768,154	(41,111,182)	(52,379,478)	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 ... 260 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	691,530		46,154,273	61,401,719	61,652,552	XXX
0199999. Totals - Open Depositories		XXX	XXX	6,047,317		406,639,274	245,960,027	623,849,798	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	6,047,317		406,639,274	245,960,027	623,849,798	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	6,047,317		406,639,274	245,960,027	623,849,798	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-71-8	BLACKROCK FED FUND		03/28/2024	5.190		1,016,116,844	6,227,978	5,070,088
85749T-57-4	STATE ST INST TR PL MM CABR		03/28/2024	5.220		13,007,441		1,530,681
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,029,124,285	6,227,978	6,600,769
	CREDIT SUISSE SECURITIES USA		01/30/2024	5.361	04/29/2024	125,000,000	1,135,492	
	CP SHORT TERM FUNDING II LLC		03/28/2024	8.000	05/09/2024	35,200,000	31,289	
	CELL POWER HOLDINGS LLC		03/28/2024	8.000	05/13/2024	95,000,000	84,444	
	PRIVATE DEBT INVESTORS FEEDER		03/28/2024	8.000	05/13/2024	150,000,000	133,333	
	MF SHORT TERM FUNDING LLC		03/28/2024	8.000	05/31/2024	55,000,000	48,889	
	INFRASTRUCTURE INDIA HOLD CO		06/28/2023	8.250	05/15/2024	94,500,000	6,020,438	
	WRIGHT STF III LLC		10/30/2023	7.300	10/25/2024	126,000,000	3,934,700	
8509999999. Subtotal - Other Cash Equivalents						680,700,000	11,388,585	
8609999999 - Total Cash Equivalents						1,709,824,285	17,616,563	6,600,769